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LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION - SEPARATE ACCOUNTS

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019

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, US 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 Tommie David Brooks

OTHER

Anne-Marie Diouf #, Senior Vice President

Mark Edward Hunt, Executive Vice President

Joel Carmine Kneisley, Senior Vice President

Trinity Elizabeth Parker #, Senior Vice President

Jon Scott Stenburg #, Executive Vice President

DIRECTORS OR TRUSTEES

Tommie David Brooks

Mark Edward Hunt

Margaret Alice Meister

Masato Naitoh

Muneo Sasagawa #

Jon Scott Stenburg #

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, 2020

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 1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	Prior Year 4 Total
1.	Bonds (Schedule D)	4,387,640,807		4,387,640,807	4,310,191,298
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks		1,107,121,924	1,107,121,924	884,080,307
3.	Mortgage loans on real estate (Schedule B)	422,319,177		422,319,177	381,860,372
4.	Real estate (Schedule A):				
	4.1 Properties held for the production of income (less $ 0 encumbrances)				
	4.2 Properties held for sale (less $ 0 encumbrances)				
5.	Cash ($ 42,678,533 Schedule E - Part 1), and cash equivalents ($ 8,974,357 , Schedule E - Part 2)	51,652,891		51,652,891	25,776,421
6.	Short-term investments (Schedule DA)	26,487,339		26,487,339	
7.	Derivatives (Schedule DB)		8,220,847	8,220,847	
8.	Other invested assets (Schedule BA)		20,539,396	20,539,396	20,071,880
9.	Securities lending reinvested collateral assets (Schedule DL)				
10.	Aggregate write-ins for invested assets				
11.	Subtotals, cash and invested assets (Lines 1 to 10)	4,888,100,214	1,135,882,167	6,023,982,381	5,621,980,278
12.	Investment income due and accrued	32,477,498		32,477,498	33,515,138
13.	Receivables for securities	47,106		47,106	
14.	Net adjustment in assets and liabilities due to foreign exchange rates				
15.	Aggregate write-ins for other than invested assets	53,461		53,461	2,885,054
16.	Total (Lines 11 to 15)	4,920,678,279	1,135,882,167	6,056,560,446	5,658,380,470
	DETAILS OF WRITE-INS				
1001.					
1002.					
1003.					
1098.	Summary of remaining write-ins for Line 10 from overflow page				
1099.	Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above)				
1501.	Deferred mortgage loan origination costs	53,461		53,461	
1502.	Intercompany receivable due from parent				2,885,054
1503.					
1598.	Summary of remaining write-ins for Line 15 from overflow page				
1599.	Totals (Lines 1501 thru 1503 plus 1598)(Line 15 above)	53,461		53,461	2,885,054

LIABILITIES AND SURPLUS

	Current Year 1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	Prior Year 4 Total
1. Aggregate reserve for life, annuity and accident and health contracts (Exhibit 3, Line 9999999, Col. 2)	4,782,989,479	1,121,730,012	5,904,719,491	5,513,981,380
2. Liability for deposit-type contracts (Exhibit 4, Line 9, Col. 1)		517,818	517,818	1,212,199
3. Interest Maintenance Reserve	(8,413,936)		(8,413,936)	(7,259,429)
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 $ 5,413,490 accrued expense allowances recognized in reserves)		5,413,490	5,413,490	4,619,069
11. Remittances and items not allocated	905,999		905,999	3,946,789
12. Derivatives		1,365,217	1,365,217	
13. Payable for securities				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	6,263,782		6,263,782	
17. Total liabilities (including $ 5,413,490 due or accrued net transfers to or (from) the general account)	4,781,745,324	1,129,026,537	5,910,771,861	5,517,587,338
18. Contributed surplus				
19. Aggregate write-ins for special surplus funds				
20. Unassigned funds	138,932,955	6,855,630	145,788,585	140,793,132
21. Surplus (Lines 18 through 20)	138,932,955	6,855,630	145,788,585	140,793,132
22. Totals	4,920,678,279	1,135,882,167	6,056,560,446	5,658,380,470
DETAILS OF WRITE-INS				
1601. Payable to general account	6,243,295		6,243,295	
1602. Unearned mortgage loan fees	20,487		20,487	
1603.				
1698. Summary of remaining write-ins for Line 16 from overflow page				
1699. Totals (Lines 1601 thru 1603 plus 1698)(Line 16 above)	6,263,782		6,263,782	
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	251,229,773	111,122,137
1.2 Considerations for supplementary contracts with life contingencies		
1.3 Aggregate write-ins for other transfers to Separate Accounts	173,493,955	185,989,907
1.4 Totals (Lines 1.1 to 1.3)	424,723,728	297,112,044
2. Transfers on account of deposit-type contracts (including $ 49,568 deposits less $ 917,735 withdrawals)	(868,166)	(3,775,463)
3. Net investment income and capital gains and losses	403,212,605	136,984,662
4. Aggregate write-ins for other income		
5. Totals (Lines 1.4 to 4)	827,068,167	430,321,243
DEDUCT:		
6. Transfers from the Separate Account on account of contract benefits:		
6.1 Death benefits	36,150,793	30,772,995
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	140,543,361	108,133,880
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	173,453,576	192,105,365
7. Transfers on account of policy loans	1,249,479	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	794,420	2,387,726
9.3 Aggregate write-ins for other transfers from Separate Accounts		
10. Subtotals (Lines 6.1 to 9.3)	352,191,629	333,752,419
11. Fees associated with charges for investment management, administration and contract guarantees	60,141,359	55,527,975
12. Increase in aggregate reserve for life and accident and health contracts	390,738,114	26,323,132
13. Increase in liability for deposit-type contracts	(694,381)	(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)	802,376,721	412,000,072
17. Net gain from operations (including $ 126,264,969 unrealized capital gains) (Line 5 minus Line 16)	24,691,446	18,321,171
SURPLUS ACCOUNT		
18. Surplus, December 31, prior year	140,793,132	126,882,969
19. Net gain from operations (Line 17)	24,691,446	18,321,171
20. Surplus contributed or (withdrawn) during year	(19,695,993)	(4,411,008)
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)	145,788,585	140,793,132
DETAILS OF WRITE-INS		
01.301. Internal transfers in	173,493,955	185,989,907
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)	173,493,955	185,989,907
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	173,453,576	192,105,365
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)	173,453,576	192,105,365
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)		

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Other Lines of Business
1. Transfers to Separate Accounts:							
1.1 Net premiums and annuity considerations for life and accident and health contracts	251,229,773	119,171,170		122,642,490	9,416,113		
1.2 Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	
1.3 Aggregate write-ins for other transfers to Separate Accounts	173,493,955	158,264,957		9,922,982	5,306,016		
1.4 Totals (Lines 1.1 to 1.3)	424,723,728	277,436,127		132,565,472	14,722,129		
2. Transfers on account of deposit-type contracts (including $ 49,568 deposits less $ 917,735 withdrawals)	(868,166)				(868,166)		
3. Net investment income and capital gains and losses	403,212,605	254,565,379	24,825,328	86,533,065	37,288,833		
4. Aggregate write-ins for other income							
5. Totals (Lines 1.4 to 4)	827,068,167	532,001,506	24,825,328	219,098,537	51,142,796		
DEDUCT:							
6. Transfers from the Separate Account on account of contract benefits:							
6.1 Death benefits	36,150,793	35,071,351	1,079,442			XXX	
6.2 Matured endowments						XXX	
6.3 Annuity benefits		XXX	XXX			XXX	
6.4 Payments on supplementary contracts with life contingencies		XXX	XXX			XXX	
6.5 Accident and health benefits		XXX	XXX	XXX	XXX		
6.6 Surrender benefits and withdrawals for life contracts	140,543,361	49,185,596		64,249,615	27,108,150	XXX	
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	173,453,576	155,577,580		12,547,829	5,328,167		
7. Transfers on account of policy loans	1,249,479	1,249,479				XXX	
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						XXX	
9.2 Change in expense allowances recognized in reserves	794,420	1,004,400		(209,980)		XXX	
9.3 Aggregate write-ins for other transfers from Separate Accounts							
10. Subtotals (Lines 6.1 to 9.3)	352,191,629	242,088,406	1,079,442	76,587,464	32,436,317		
11. Fees associated with charges for investment management, administration and contract guarantees	60,141,359	50,030,712	3,140,187	4,762,513	2,207,947		
12. Increase in aggregate reserve for life and accident and health contracts	390,738,114	228,420,393	16,311,278	128,813,530	17,192,913		
13. Increase in liability for deposit-type contracts	(694,381)				(694,381)	XXX	
14. Increase in reserve for future federal income taxes							
15. Aggregate write-ins for reserves and funds							
16. Totals (Lines 10 to 15)	802,376,721	520,539,511	20,530,907	210,163,507	51,142,796		
17. Net gain from operations (including $ 126,264,969 unrealized capital gains) (Line 5 minus Line 16)	24,691,446	11,461,995	4,294,421	8,935,030			
18. Policies/certificates in force end of year	34,648	15,979	2,301	12,226	4,142		
DETAILS OF WRITE-INS							
01.301. Internal transfers in	173,493,955	158,264,957		9,922,982	5,306,016		
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)	173,493,955	158,264,957		9,922,982	5,306,016		
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	173,453,576	155,577,580		12,547,829	5,328,167		
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)	173,453,576	155,577,580		12,547,829	5,328,167		
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 OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life with Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (N/A Fraternal)	11 Other Individual Life
1. Transfers to Separate Accounts:											
1.1 Net premiums for life contracts (a)	119,171,170	XXX							119,171,170	XXX	
1.2 Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts	158,264,957	XXX							158,264,957	XXX	
1.4 Totals (Lines 1.1 to 1.3)	277,436,127	XXX							277,436,127	XXX	
2. Transfers on account of deposit-type contracts (including $ 0 deposits less $ 0 withdrawals)		XXX								XXX	
3. Net investment income and capital gains and losses	254,565,379	XXX				162,128,063			92,437,316	XXX	
4. Aggregate write-ins for other income		XXX								XXX	
5. Totals (Lines 1.4 to 4)	532,001,506	XXX				162,128,063			369,873,443	XXX	
DEDUCT:											
6. Transfers from the Separate Account on account of contract benefits:											
6.1 Death benefits	35,071,351	XXX				34,567,591			503,760	XXX	
6.2 Matured endowments		XXX								XXX	
6.3 Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.4 Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.6 Surrender benefits and withdrawals for life contracts	49,185,596	XXX				42,083,608			7,101,988	XXX	
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	155,577,580	XXX							155,577,580	XXX	
7. Transfers on account of policy loans	1,249,479	XXX							1,249,479	XXX	
8. Net transfer of reserves from or (to) Separate Accounts		XXX								XXX	
9. Other transfers from the Separate Accounts:											
9.1 Federal and foreign income taxes incurred		XXX								XXX	
9.2 Change in expense allowances recognized in reserves	1,004,400	XXX							1,004,400	XXX	
9.3 Aggregate write-ins for other transfers from Separate Accounts		XXX								XXX	
10. Subtotals (Lines 6.1 to 9.3)	242,088,406	XXX				76,651,199			165,437,207	XXX	
11. Fees associated with charges for investment management, administration and contract guarantees	50,030,712	XXX				38,717,408			11,313,304	XXX	
12. Increase in aggregate reserve for life and accident and health contracts	228,420,393	XXX				35,297,461			193,122,932	XXX	
13. Increase in liability for deposit-type contracts		XXX								XXX	
14. Increase in reserve for future federal income taxes		XXX								XXX	
15. Aggregate write-ins for reserves and funds		XXX								XXX	
16. Totals (Lines 10 to 15)	520,539,511	XXX				150,666,068			369,873,443	XXX	
17. Net gain from operations (including $ 0 unrealized capital gains) (Line 5 minus Line 16)	11,461,995	XXX				11,461,995				XXX	
18. Policies/certificates in force end of year	15,979	XXX				11,007			4,972	XXX	
DETAILS OF WRITE-INS											
01.301. Internal transfers in	158,264,957	XXX							158,264,957	XXX	
01.302.		XXX								XXX	
01.303.		XXX								XXX	
01.398. Summary of remaining write-ins for Line 1.3 from overflow page		XXX								XXX	
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	158,264,957	XXX							158,264,957	XXX	
0401.		XXX								XXX	
0402.		XXX								XXX	
0403.		XXX								XXX	
0498. Summary of remaining write-ins for Line 4 from overflow page		XXX								XXX	
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)		XXX								XXX	
06.701. Internal transfers out	155,577,580	XXX							155,577,580	XXX	
06.702.		XXX								XXX	
06.703.		XXX								XXX	
06.798. Summary of remaining write-ins for Line 6.7 from overflow page		XXX								XXX	
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	155,577,580	XXX							155,577,580	XXX	
09.301.		XXX								XXX	
09.302.		XXX								XXX	
09.303.		XXX								XXX	
09.398. Summary of remaining write-ins for Line 9.3 from overflow page		XXX								XXX	
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)		XXX								XXX	
1501.		XXX								XXX	
1502.		XXX								XXX	
1503.		XXX								XXX	
1598. Summary of remaining write-ins for Line 15 from overflow page		XXX								XXX	
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)		XXX								XXX	

(a) Include premium amounts for preneed plans included in Line 1 ....

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)
(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life	8 Other Group Life (a)
1. Transfers to Separate Accounts:								
1.1 Net premiums for life contracts (b)							XXX	
1.2 Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts							XXX	
1.4 Totals (Lines 1.1 to 1.3)							XXX	
2. Transfers on account of deposit-type contracts (including $ 0 deposits less $ 0 withdrawals)							XXX	
3. Net investment income and capital gains and losses	24,825,328				24,825,328		XXX	
4. Aggregate write-ins for other income							XXX	
5. Totals (Lines 1.4 to 4)	24,825,328				24,825,328		XXX	
DEDUCT:								
6. Transfers from the Separate Account on account of contract benefits:								
6.1 Death benefits	1,079,442				1,079,442		XXX	
6.2 Matured endowments							XXX	
6.3 Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.4 Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.6 Surrender benefits and withdrawals for life contracts							XXX	
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits							XXX	
7. Transfers on account of policy loans							XXX	
8. Net transfer of reserves from or (to) Separate Accounts							XXX	
9. Other transfers from the Separate Accounts:								
9.1 Federal and foreign income taxes incurred							XXX	
9.2 Change in expense allowances recognized in reserves							XXX	
9.3 Aggregate write-ins for other transfers from Separate Accounts							XXX	
10. Subtotals (Lines 6.1 to 9.3)	1,079,442				1,079,442		XXX	
11. Fees associated with charges for investment management, administration and contract guarantees	3,140,187				3,140,187		XXX	
12. Increase in aggregate reserve for life and accident and health contracts	16,311,278				16,311,278		XXX	
13. Increase in liability for deposit-type contracts							XXX	
14. Increase in reserve for future federal income taxes							XXX	
15. Aggregate write-ins for reserves and funds							XXX	
16. Totals (Lines 10 to 15)	20,530,907				20,530,907		XXX	
17. Net gain from operations (including $ 0 unrealized capital gains) (Line 5 minus Line 16)	4,294,421				4,294,421		XXX	
18. Policies/certificates in force end of year	2,301				2,301		XXX	
DETAILS OF WRITE-INS								
01.301.							XXX	
01.302.							XXX	
01.303.							XXX	
01.398. Summary of remaining write-ins for Line 1.3 from overflow page							XXX	
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)							XXX	
0401.							XXX	
0402.							XXX	
0403.							XXX	
0498. Summary of remaining write-ins for Line 4 from overflow page							XXX	
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)							XXX	
06.701.							XXX	
06.702.							XXX	
06.703.							XXX	
06.798. Summary of remaining write-ins for Line 6.7 from overflow page							XXX	
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)							XXX	
09.301.							XXX	
09.302.							XXX	
09.303.							XXX	
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							XXX	
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							XXX	
1501.							XXX	
1502.							XXX	
1503.							XXX	
1598. Summary of remaining write-ins for Line 15 from overflow page							XXX	
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)							XXX	

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ...., Line 10 ...., Line 16 ...., Line 23 ...., Line 24 ....

(b) Include premium amounts for preneed plans included in Line 1 ....

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees		Other Annuities
1. Transfers to Separate Accounts:							
1.1 Net annuity considerations for annuity contracts	122,642,490		118,900,988	3,608,483	133,019		
1.2 Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts	9,922,982			6,674,193	3,248,789		
1.4 Totals (Lines 1.1 to 1.3)	132,565,472		118,900,988	10,282,676	3,381,808		
2. Transfers on account of deposit-type contracts (including $ 0 deposits less $ 0 withdrawals)							
3. Net investment income and capital gains and losses	86,533,065		6,015,230	75,095,189	5,422,646		
4. Aggregate write-ins for other income							
5. Totals (Lines 1.4 to 4)	219,098,537		124,916,218	85,377,865	8,804,454		
DEDUCT:							
6. Transfers from the Separate Account on account of contract benefits:							
6.1 Death benefits							
6.2 Matured endowments							
6.3 Annuity benefits							
6.4 Payments on supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.6 Surrender benefits and withdrawals for life contracts	64,249,615		260,908	54,182,246	9,806,461		
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	12,547,829			9,309,694	3,238,135		
7. Transfers on account of policy loans							
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	(209,980)			(209,980)			
9.3 Aggregate write-ins for other transfers from Separate Accounts							
10. Subtotals (Lines 6.1 to 9.3)	76,587,464		260,908	63,281,960	13,044,596		
11. Fees associated with charges for investment management, administration and contract guarantees	4,762,513			4,578,213	184,300		
12. Increase in aggregate reserve for life and accident and health contracts	128,813,530		115,720,280	17,517,692	(4,424,442)		
13. Increase in liability for deposit-type contracts							
14. Increase in reserve for future federal income taxes							
15. Aggregate write-ins for reserves and funds							
16. Totals (Lines 10 to 15)	210,163,507		115,981,188	85,377,865	8,804,454		
17. Net gain from operations (including $ (57,248) unrealized capital gains) (Line 5 minus Line 16)	8,935,030		8,935,030				
18. Policies/certificates in force end of year	12,226		895	11,258	73		
DETAILS OF WRITE-INS							
01.301. Internal transfers in	9,922,982			6,674,193	3,248,789		
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)	9,922,982			6,674,193	3,248,789		
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	12,547,829			9,309,694	3,238,135		
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)	12,547,829			9,309,694	3,238,135		
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)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)
(N/A Fraternal)

	1 Total	Deferred 2 Fixed Annuities	Deferred 3 Indexed Annuities	Deferred 4 Variable Annuities With Guarantees	Deferred 5 Variable Annuities Without Guarantees	6 Life Contingent Payout (Immediate and Annuitizations)	7 Other Annuities
1. Transfers to Separate Accounts:							
1.1 Net annuity considerations for annuity contracts	9,416,113			9,416,113			
1.2 Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts	5,306,016			5,306,016			
1.4 Totals (Lines 1.1 to 1.3)	14,722,129			14,722,129			
2. Transfers on account of deposit-type contracts (including $ 49,568 deposits less $ 917,735 withdrawals)	(868,166)				(868,166)		
3. Net investment income and capital gains and losses	37,288,833			37,106,719	182,114		
4. Aggregate write-ins for other income							
5. Totals (Lines 1.4 to 4)	51,142,796			51,828,848	(686,052)		
DEDUCT:							
6. Transfers from the Separate Account on account of contract benefits:							
6.1 Death benefits							
6.2 Matured endowments							
6.3 Annuity benefits							
6.4 Payments on supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.6 Surrender benefits and withdrawals for life contracts	27,108,150			27,108,150			
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	5,328,167			5,328,167			
7. Transfers on account of policy loans							
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							
9.3 Aggregate write-ins for other transfers from Separate Accounts							
10. Subtotals (Lines 6.1 to 9.3)	32,436,317			32,436,317			
11. Fees associated with charges for investment management, administration and contract guarantees	2,207,947			2,199,618	8,329		
12. Increase in aggregate reserve for life and accident and health contracts	17,192,913			17,192,913			
13. Increase in liability for deposit-type contracts	(694,381)				(694,381)		
14. Increase in reserve for future federal income taxes							
15. Aggregate write-ins for reserves and funds							
16. Totals (Lines 10 to 15)	51,142,796			51,828,848	(686,052)		
17. Net gain from operations (including $ 126,322,217 unrealized capital gains) (Line 5 minus Line 16)							
18. Policies/certificates in force end of year	4,142			4,142			
DETAILS OF WRITE-INS							
01.301. Internal transfers in	5,306,016			5,306,016			
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)	5,306,016			5,306,016			
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.	5,328,167			5,328,167			
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)	5,328,167			5,328,167			
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)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3				Federal						
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Transfers to Separate Accounts:													
1.1 Net Premiums for accident and health contracts													
1.2 Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts													
1.4 Totals (Lines 1.1 to 1.3)													
2. Transfers on account of deposit-type contracts (including $ .... deposits less $ .... withdrawals)													
3. Net investment income and capital gains and losses													
4. Aggregate write-ins for other income													
5. Totals (Lines 1.4 to 4)													
DEDUCT:													
6. Transfers from the Separate Account on account of contract benefits:													
6.1 Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.2 Matured endowments	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.3 Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.4 Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.5 Accident and health benefits													
6.6 Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits													
7. Transfers on account of policy loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9.2 Change in expense allowances recognized in reserves	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9.3 Aggregate write-ins for other transfers from Separate Accounts													
10. Subtotals (Lines 6.1 to 9.3)													
11. Fees associated with charges for investment management, administration and contract guarantees													
12. Increase in aggregate reserve for life and accident and health contracts													
13. Increase in liability for deposit-type contracts	XXX	XXX	XXX	[illegible]	XXX	[illegible]	XXX	XXX	XXX	XXX	XXX	XXX	XXX
14. Increase in reserve for future federal income taxes													
15. Aggregate write-ins for reserves and funds													
16. Totals (Lines 10 to 15)													
17. Net gain from operations (including $ .... unrealized capital gains) (Line 5 minus Line 16)													
18. Policies/certificates in force end of year													
DETAILS OF WRITE-INS													
01.301.													
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)													
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.													
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)													
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)													

NONE

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (N/A Fraternal)	11 Other Individual Life
1. Reserve December 31 of prior year	4,412,397,006	XXX				4,007,481,251			404,915,755	XXX	
2. Tabular net premiums and considerations for annuities and supplementary contracts with life contingencies	277,436,127	XXX							277,436,127	XXX	
3. Increase or (decrease) from investment results after provision for federal income taxes	254,565,379	XXX				162,128,063			92,437,316	XXX	
4. Tabular less actual reserve released		XXX								XXX	
5. Increase in reserve on account of change in valuation basis		XXX								XXX	
5.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX	
6. Other increases (net)		XXX								XXX	
7. Totals (Lines 1 to 6)	4,944,398,512	XXX				4,169,609,314			774,789,198	XXX	
8. Net transfer of reserves from or (to) Separate Accounts		XXX								XXX	
9. Tabular cost		XXX								XXX	
10. Reserves released by death	35,071,351	XXX				34,567,591			503,760	XXX	
11. Reserves released by other terminations (net)	207,017,055	XXX				42,083,608			164,933,447	XXX	
12. Transfers on account of annuity and supplementary contract payments involving life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Charges for investment management, administration and contract guarantees	50,030,714	XXX				38,717,409			11,313,305	XXX	
14. Aggregate write-ins for other decreases in reserves	11,461,995	XXX				11,461,995				XXX	
15. Total deductions (Lines 8 to 14)	303,581,115	XXX				126,830,603			176,750,512	XXX	
16. Reserve December 31 of current year	4,640,817,397	XXX				4,042,778,711			598,038,686	XXX	
Cash Surrender Value and Policy Loans											
17. CSV ending balance December 31, current year	4,622,457,446	XXX				4,024,418,760			598,038,686	XXX	
18. Amount available for policy loans based upon Line 17 CSV	4,622,457,446	XXX				4,024,418,760			598,038,686	XXX	
DETAILS OF WRITE-INS											
1401. Net gain from operations	11,461,995	XXX				11,461,995				XXX	
1402.		XXX								XXX	
1403.		XXX								XXX	
1498. Summary of remaining write-ins for Line 14 from overflow page		XXX								XXX	
1499. TOTALS (Lines 1401 thru 1403 plus 1498) (Line 14 above)	11,461,995	XXX				11,461,995				XXX	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)
(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life	8 Other Group Life
1.	Reserve December 31 of prior year	608,179,210			608,179,210			XXX	
2.	Tabular net premiums and considerations							XXX	
3.	Increase or (decrease) from investment results after provision for federal income taxes	24,825,328			24,825,328			XXX	
4.	Tabular less actual reserve released							XXX	
5.	Increase in reserve on account of change in valuation basis							XXX	
6.	Other increases (net)							XXX	
7.	Totals (Lines 1 to 6)	633,004,538			633,004,538			XXX	
8.	Net transfer of reserves from or (to) Separate Accounts							XXX	
9.	Tabular cost						XXX	XXX	
10.	Reserves released by death	1,079,442			1,079,442			XXX	
11.	Reserves released by other terminations (net)							XXX	
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Charges for investment management, administration and contract guarantees	3,140,187			3,140,187			XXX	
14.	Aggregate write-ins for other decreases in reserves	4,294,421			4,294,421			XXX	
15.	Total deductions (Lines 8 to 14)	8,514,050			8,514,050			XXX	
16.	Reserve December 31 of current year	624,490,488			624,490,488			XXX	
	Cash Surrender Value and Policy Loans								
17.	CSV ending balance December 31, current year	620,113,723			620,113,723			XXX	
18.	Amount available for policy loans based upon line 17 CSV	620,113,723			620,113,723			XXX	
	DETAILS OF WRITE-INS								
1401.	Net gain from operations	4,294,421			4,294,421			XXX	
1402.								XXX	
1403.								XXX	
1498.	Summary of remaining write-ins for Line 14 from overflow page							XXX	
1499.	TOTALS (Lines 1401 thru 1403 plus 1498) (Line 14 above)	4,294,421			4,294,421			XXX	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Reserve December 31 of prior year	344,142,239			311,747,240	32,394,999		
2.	Tabular net premiums and considerations	132,565,472		118,900,988	10,282,676	3,381,808		
3.	Increase or (decrease) from investment results after provision for federal income taxes	86,533,065		6,015,230	75,095,189	5,422,646		
4.	Tabular less actual reserve released							
5.	Increase in reserve on account of change in valuation basis							
6.	Other increases (net)							
7.	Totals (Lines 1 to 6)	563,240,776		124,916,218	397,125,105	41,199,453		
8.	Net transfer of reserves from or (to) Separate Accounts							
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	76,587,464		260,908	63,281,960	13,044,596		
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies							
13.	Charges for investment management, administration and contract guarantees	4,762,515			4,578,215	184,300		
14.	Aggregate write-ins for other decreases in reserves	8,935,030		8,935,030				
15.	Total deductions (Lines 8 to 14)	90,285,009		9,195,938	67,860,175	13,228,896		
16.	Reserve December 31 of current year	472,955,767		115,720,280	329,264,930	27,970,557		
	Cash Surrender Value and Policy Loans							
17.	CSV ending balance December 31, current year	467,074,873		115,720,280	323,384,036	27,970,557		
18.	Amount available for policy loans based upon line 17 CSV	467,074,873		115,720,280	323,384,036	27,970,557		
	DETAILS OF WRITE-INS							
1401.	Net gain from operations	8,935,030		8,935,030				
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)	8,935,030		8,935,030				

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)
(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Reserve December 31 of prior year	149,262,925			149,262,925			
2.	Tabular net premiums and considerations	14,722,129			14,722,129			
3.	Increase or (decrease) from investment results after provision for federal income taxes	37,106,719			37,106,719			
4.	Tabular less actual reserve released							
5.	Increase in reserve on account of change in valuation basis							
6.	Other increases (net)							
7.	Totals (Lines 1 to 6)	201,091,773			201,091,773			
8.	Net transfer of reserves from or (to) Separate Accounts							
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	32,436,317			32,436,317			
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies							
13.	Charges for investment management, administration and contract guarantees	2,199,618			2,199,618			
14.	Aggregate write-ins for other decreases in reserves							
15.	Total deductions (Lines 8 to 14)	34,635,935			34,635,935			
16.	Reserve December 31 of current year	166,455,838			166,455,838			
	Cash Surrender Value and Policy Loans							
17.	CSV ending balance December 31, current year	166,454,255			166,454,255			
18.	Amount available for policy loans based upon line 17 CSV	166,454,255			166,454,255			
	DETAILS OF WRITE-INS							
1401.								
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)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF RESERVES DURING THE YEAR - ACCIDENT AND HEALTH[(a)]

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE													
1. Unearned premium reserves													
2. Additional contract reserves (a)													
3. Additional actuarial reserves-Asset/Liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (Gross)													
8. Reinsurance ceded													
9. Totals (Net)													
CLAIM RESERVE													
10. Present value of amounts not yet due on claims													
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)													
15. Reinsurance ceded													
16. Totals (Net)													
17. TOTAL (Net)													
18. TABULAR FUND INTEREST													
DETAILS OF WRITE-INS													
0601.													
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)													
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

NONE

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 1,503,155	2,347,890
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 167,610,102	165,668,979
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	78,239,278	78,254,450
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 20,988,799	21,063,237
4.	Real estate	(d)	
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 194,139	194,139
7	Derivative instruments	(f)	
8.	Other invested assets		
9.	Aggregate write-ins for investment income	894,197	894,197
10.	Total gross investment income	269,429,670	268,422,893
11.	Investment expenses		(g) 454,729
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		(1,154,507)
16.	Total deductions (Lines 11 through 15)		(699,778)
17.	Net investment income (Line 10 minus Line 16)		269,122,671
	DETAILS OF WRITE-INS		
0901.	Miscellaneous securities income	894,197	894,197
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)	894,197	894,197
1501.	Interest maintenance reserve		(1,154,507)
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)		(1,154,507)

(a) Includes $ 5,922,732 accrual of discount less $ 8,130,199 amortization of premium and less $ 1,849,596 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 $ 194,139 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	204,845	(1,713,203)	(1,508,358)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(1,350,387)		(1,350,387)		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	5,661,855		5,661,855	125,764,359	
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	1,092,591	3,919,704	5,012,295	(57,248)	
8.	Other invested assets	5,464		5,464	557,858	
9.	Aggregate write-ins for capital gains (losses)		4,095	4,095		
10.	Total capital gains (losses)	5,614,367	2,210,596	7,824,963	126,264,969	
	DETAILS OF WRITE-INS					
0901.	Foreign exchange settlement gain/loss		4,095	4,095		
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)		4,095	4,095		

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	454,729
21. Aggregate write-ins for other investment expenses	
22. Investment expenses incurred	454,729
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)	454,729
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)	4,768,970	4,768,970	
0100002. 80 CSO - CRVM 5% (1993-1994)	10,938,144	10,938,144	
0100003. 80 CSO - CRVM 4.5% (1995-2005)	3,995,289,905	3,995,289,905	
0100004. 80 CSO - CRVM 4.5% (1995-2005)	71,776,138	71,776,138	
0100005. 80 CSO - CRVM 4% (2006-2008)	68,419,820	23,519,974	44,899,846
0100006. 80 CSO - CRVM 4% (2006-2008)	3,592,561	3,592,561	
0100007. 2001 CSO - CRVM 4% (2007-2012)	603,559,474	23,968,833	579,590,641
0100008. 2001 CSO - CRVM 4% (2007-2012)	13,698,689	13,698,689	
0100009. 2001 CSO - CRVM 3.5% (2013-NB)	493,264,185	493,264,185	
0199999. Life Insurance: Totals	5,265,307,886	4,640,817,399	624,490,487
0200001. Deferred Mod Var IAV MV	115,720,280	115,720,280	
0200002. Deferred Variable NAV MV	523,691,325	357,235,488	166,455,837
0299999. Annuities: Totals	639,411,605	472,955,768	166,455,837
9999999. Totals (to Page 3, Line 1)	5,904,719,491	5,113,773,167	790,946,324

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
NONE			
9999999 - Totals (Page 6, Line 5, Analysis of Increase in Reserves)			

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	1,212,199					1,212,199
2. Deposits received during the year	49,568					49,568
3. Investment earnings credited to account	182,114					182,114
4. Other net change in reserves	(426)					(426)
5. Fees and other charges assessed	7,902					7,902
6. Surrender charges						
7. Net surrender or withdrawal payments	917,735					917,735
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)	517,818					517,818

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	251,229,773
	1.2 Aggregate write-ins for other transfers to Separate Accounts	173,493,955
2.	Deposits on deposit-type contract funds and other liabilities without life or disability contingencies	49,568
3.	Investment income collected	271,637,137
4.	Consideration on disposal of short-term bonds net of purchases	(26,343,658)
5.	Consideration on disposal of investments (excluding short-term bonds)	743,600,876
6.	Aggregate write-ins for other increases in funds from operations	3,222,992
7.	Total (Lines 1 to 6)	1,416,890,643
8.	Cost of investments acquired (excluding short-term bonds)	960,144,584
9.	Transfers from Separate Accounts on account of contract benefits:	
	9.1 Death benefits	36,150,793
	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	140,543,360
	9.7 Policy loans (net)	1,249,479
	9.8 Transfers of reserves (net)	
	9.9 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	173,453,576
10.	Other transfers from Separate Accounts:	
	10.1 Federal income taxes	
	10.2 Aggregate write-ins for other transfers from Separate Accounts	(4,096)
11.	Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies	917,735
12.	Investment expenses (Exhibit 1, Line 25)	454,729
12.1	Fees associated with investment management, administration and contract guarantees	60,141,363
13.	Investment taxes, licenses and fees, excluding federal income taxes (Exhibit 2, Line 9)	
14.	Total (Lines 8 to 13)	1,373,051,523
15.	Funds from operations (Line 7 minus Line 14)	43,839,120
16.	Surplus contributed or (withdrawn) during year	(19,695,990)
17.	Aggregate write-ins for other changes in funds	
18.	Total funds (includes $ 152,722,344 net transfers from general account) (Lines 15 to 17)	24,143,130
19.	Increase in payable for investments acquired, net of receivable for investments sold	1,695,114
20.	Decrease in policy loans	
21.	Aggregate write-ins for other reconciling items	38,226
22.	Increase in cash (Line 18 to 21)	25,876,470
	RECONCILIATION BETWEEN YEARS	
23.	Cash and invested assets, December 31st of prior year	5,621,980,278
24.	Increase in cash (Line 22)	25,876,470
25.	Cost of invested assets acquired	1,005,859,919
26.	Adjusted cost of assets disposed of	755,841,744
27.	Increase in policy loans	
28.	Accrual of discount less amortization of premium	(2,063,786)
29.	Depreciation on real estate and other invested assets	
30.	Increase in net unrealized gains	129,884,447
31.	Aggregate write-ins for other reconciling items	(1,713,203)
32.	Cash and invested assets, December 31st of current year	6,023,982,381
	DETAILS OF WRITE-INS	
01.201.	Internal transfers in	173,493,955
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)	173,493,955
0601.	Changes in remittances and items not allocated	3,222,992
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)	3,222,992
09.901.	Internal transfers out	173,453,576
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)	173,453,576
10.201.	Foreign exchange settlement loss	(4,096)
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)	(4,096)
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 expenses	38,226
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)	38,226
3101.	Realized loss on other than temporary impairments	(1,713,203)
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)	(1,713,203)

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	4,667,269,202	79.0
1.2 Annuities	44,350,838	0.8
1.3 Supplementary contracts with life contingencies		
1.4 Accident and health		
1.5 Miscellaneous reserves		
1.6 Total	4,711,620,040	79.7
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)	4,711,620,040	79.7
5. Total liabilities not associated with guarantees	1,199,151,822	20.3
6. Total Separate Accounts liabilities (Lines 4 + 5 = Page 3, Line 17)	5,910,771,862	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
Product Identifier	2 Registered with SEC	3 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	524,596,966	0	YES	0	0	0
Variabe Life	13,685,779	0	YES	0	0	0
Variable Universal Life	113,540,038	0	YES	0	0	0
Registered Index-linked Annuities (RIA)	132,377,156	0	YES	0	8,935,030	0
Variable Corporate Owned Life Insurance (COLI)	0	475,838,536	NO	0	0	0
Fixed Bank Owned Life Insurance (BOLI)	0	4,796,521,971	YES	0	136,853,555	0
Totals	784,199,939	5,272,360,507	XXX	0	145,788,585	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		
Product Identifier	2 Private Placement Variable Annuity	3 Private Placement Life Insurance	4 Other (Not PPVA or PPLI)
Variable Corporate Owned Life Insurance (COLI)	0	475,838,536	0
Fixed Bank Owned Life Insurance (BOLI)	0	0	4,796,521,971
Totals	0	475,838,536	4,796,521,971

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 $ 96,284,454

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 $ 0

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 $ 0

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 Seed Money	2 Fees and Expenses Due to the General Account	3 Additional Required Surplus Amounts
1.091	Under 1 Year	0	42,964,435	0
1.092	1 Year - 3 Years	0	44,832,327	0
1.093	Over 3 Years - 5 Years	0	3,907,217	0
1.094	Over 5 Years	0	54,084,606	0
1.095	Total	0	145,788,585	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, 2019	$ 448,450
2.302	As of December 31, 2018	$ 501,534
2.303	As of December 31, 2017	$ 884,468
2.304	As of December 31, 2016	$ 708,215
2.305	As of December 31, 2015	$ 761,711

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, 2019	$ 10,699
2.602	As of December 31, 2018	$ 8,788
2.603	As of December 31, 2017	$ 6,016
2.604	As of December 31, 2016	$ 2,939
2.605	As of December 31, 2015	$ 3,502

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)	6,440,298,737	541,830,346
Investments in lower grade assets rated below SVO 3. (Aggregate Limit)	3,220,149,369	122,194,621
Investments in lower grade assets rated 5&6 by the SVO.	966,044,811	8,196,985
Investments in lower grade assets rated 6 by the SVO.	322,014,937	1,828,931
Investments in medium grade assets rated 3 by the SVO. (Single Issuer Limit)	322,014,937	100,173,628
Investment in lower grade assets rated below SVO 3. (Single Issuer Limit)	161,007,468	21,743,096

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	186,953,386	129,339,376	41,857,595	15,756,415
RIA	6,015,230	(2,919,800)	0	8,935,030

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	$ 1,246,600,463	20.6 %
5.42 Amortized Cost	$ 4,387,640,807	72.4 %
5.43 Other Measurement Methods	$ 422,319,177	7.0 %

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	$ 4,387,640,807	$ 4,663,169,620	$ 275,528,813

	1 Assets Held at Other Measurement Method	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.52	$ 422,319,177	$ 429,140,069	$ 6,820,891

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 [X]

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 $ 0
6.612 Percentage 0.0 %

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

6.621 Book Value $ 0
6.622 Market Value $ 0

GENERAL INTERROGATORIES

6.63 Detail on collateral received:

6.631 Aggregate Amount Collateral Received

6.6311 Open	$	0
6.6312 30 Days or Less	$	0
6.6313 31 to 60 Days	$	0
6.6314 61 to 90 Days	$	0
6.6315 Greater than 90 Days	$	0
6.6316 Total Collateral Received	$	0

6.632 The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral) $ 0

6.633 Narrative discussion about sources and uses of collateral:

6.634 Collateral for transactions that extend beyond one year from the reporting date $ 0

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) $ 0

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) $ 0

6.73 Total payable for securities lending reported on the liability page (Page 3, Line 14, Column 3) $ 0

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
$ 0	$ 0	$ 0	$ 0

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
RIA	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	(7,259,430)
2. Current year's realized pre-tax capital gains/(losses) of $ (2,858,746) transferred into the reserve net of taxes of $ 0	(2,858,746)
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)	(10,118,176)
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(1,704,239)
6. Reserve as of December 31, current year (Line 4 minus Line 5)	(8,413,937)

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. 2019	(1,640,390)	(63,849)		(1,704,239)
2. 2020	(1,459,444)	(139,056)		(1,598,500)
3. 2021	(1,333,918)	(165,190)		(1,499,108)
4. 2022	(1,105,053)	(186,957)		(1,292,010)
5. 2023	(809,066)	(210,630)		(1,019,696)
6. 2024	(542,264)	(236,420)		(778,684)
7. 2025	(302,167)	(228,962)		(531,129)
8. 2026	(78,735)	(194,891)		(273,626)
9. 2027	640	(157,135)		(156,495)
10. 2028	8,575	(117,302)		(108,727)
11. 2029	(7,100)	(76,238)		(83,338)
12. 2030	(32,789)	(58,740)		(91,529)
13. 2031	(34,758)	(58,898)		(93,656)
14. 2032	(18,954)	(62,136)		(81,090)
15. 2033	7,917	(63,808)		(55,891)
16. 2034	25,618	(66,159)		(40,541)
17. 2035	25,511	(66,509)		(40,998)
18. 2036	19,320	(63,440)		(44,120)
19. 2037	12,659	(61,265)		(48,606)
20. 2038	4,968	(58,756)		(53,788)
21. 2039		(55,357)		(55,357)
22. 2040		(55,138)		(55,138)
23. 2041		(57,547)		(57,547)
24. 2042		(58,725)		(58,725)
25. 2043		(62,349)		(62,349)
26. 2044		(63,530)		(63,530)
27. 2045		(59,843)		(59,843)
28. 2046		(47,630)		(47,630)
29. 2047		(34,196)		(34,196)
30. 2048		(20,762)		(20,762)
31. 2049 and Later		(7,328)		(7,328)
32. Total (Lines 1 to 31)	(7,259,430)	(2,858,746)		(10,118,176)

ASSET VALUATION RESERVE
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)
		LONG-TERM BONDS										
1.		Exempt Obligations	518,423,929	XXX	XXX	518,423,929	0.0000		0.0000		0.0000	
2.	1	Highest Quality	2,696,884,285	XXX	XXX	2,696,884,285	0.0005	1,348,442	0.0016	4,315,015	0.0033	8,899,718
3.	2	High Quality	1,168,226,066	XXX	XXX	1,168,226,066	0.0021	2,453,275	0.0064	7,476,647	0.0106	12,383,196
4.	3	Medium Quality	4,106,527	XXX	XXX	4,106,527	0.0099	40,655	0.0263	108,002	0.0376	154,405
5.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
6.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
7.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
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)	4,387,640,807	XXX	XXX	4,387,640,807	XXX	3,842,371	XXX	11,899,663	XXX	21,437,320
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
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	26,487,339	XXX	XXX	26,487,339	0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
20.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
21.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
22.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
23.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	26,487,339	XXX	XXX	26,487,339	XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments		XXX	XXX		XXX		XXX		XXX	
34.		Total (Lines 9 + 17 + 25 + 33)	4,414,128,146	XXX	XXX	4,414,128,146	XXX	3,842,371	XXX	11,899,663	XXX	21,437,320

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		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	382,213,920		XXX	382,213,920	0.0011	420,435	0.0057	2,178,619	0.0074	2,828,383
44.		Commercial Mortgages - All Other - CM2 - High Quality	31,511,721		XXX	31,511,721	0.0040	126,047	0.0114	359,234	0.0149	469,525
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	8,593,536		XXX	8,593,536	0.0069	59,295	0.0200	171,871	0.0257	220,854
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	422,319,177		XXX	422,319,177	XXX	605,778	XXX	2,709,724	XXX	3,518,762
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	422,319,177		XXX	422,319,177	XXX	605,778	XXX	2,709,724	XXX	3,518,762

ASSET VALUATION RESERVE
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)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0061		0.0097	
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		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
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		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)					XXX		XXX		XXX	
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
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		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
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		0.0005		0.0016		0.0033	
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
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		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
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		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
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	
							5	6	7	8	9	10
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)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1945		0.1945	
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		0.1580		0.1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
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		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912		0.0912	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
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		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA		XXX			0.0000		0.1580		0.1580	
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
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 .1215, Maximum .2431).

(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
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
			NONE					
0599999 - Total								

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		381,860,372
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	70,212,742	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	1,413,139	71,625,881
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		31,167,076
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)		422,319,177
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		422,319,177
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		422,319,177

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		20,071,880
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	562,112	
	5.2 Totals, Part 3, Column 9	(4,254)	557,858
6.	Total gain (loss) on disposals, Part 3, Column 19		5,464
7.	Deduct amounts received on disposals, Part 3, Column 16		95,806
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)		20,539,396
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		20,539,396

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		5,194,271,605
2.	Cost of bonds and stocks acquired, Part 3, Column 7		883,731,763
3.	Accrual of discount		5,922,732
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	118,462,736	
	4.4. Part 4, Column 11	7,301,623	125,764,359
5.	Total gain (loss) on disposals, Part 4, Column 19		4,516,312
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		711,863,644
7.	Deduct amortization of premium		8,130,199
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	1,713,203	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		1,713,203
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		2,263,005
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		5,494,762,731
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		5,494,762,731

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	518,423,929	530,799,840	521,046,578	515,604,725
Governments	2. Canada	4,621,117	4,990,785	5,725,695	4,490,000
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	523,045,046	535,790,625	526,772,273	520,094,725
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,000,000	1,195,860	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	1,409,795,409	1,462,085,888	1,395,325,460	1,413,012,797
Industrial and Miscellaneous, SVO	8. United States	2,157,614,071	2,348,951,063	2,177,165,923	2,123,734,192
Identified Funds, Unaffiliated Bank	9. Canada	132,743,280	143,392,361	135,034,725	128,424,000
Loans and Hybrid Securities	10. Other Countries	163,443,001	171,753,822	163,172,311	161,394,737
(unaffiliated)	11. Totals	2,453,800,352	2,664,097,246	2,475,372,959	2,413,552,929
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	4,387,640,807	4,663,169,620	4,398,470,692	4,347,660,452
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	1,107,121,924	1,107,121,924	1,034,550,984	
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries				
	23. Totals	1,107,121,924	1,107,121,924	1,034,550,984	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	1,107,121,924	1,107,121,924	1,034,550,984	
	26. Total Stocks	1,107,121,924	1,107,121,924	1,034,550,984	
	27. Total Bonds and Stocks	5,494,762,731	5,770,291,544	5,433,021,676	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired	45,843,658	45,843,658			
3. Accrual of discount	143,680	143,680			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	19,500,000	19,500,000			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	26,487,339	26,487,339			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	26,487,339	26,487,339			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	2,049,584	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		2,049,584
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	3,562,230	
	3.2 Section 2, Column 19		3,562,230
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		
6.	Considerations received/(paid) on terminations, Section 2, Column 15		
7.	Amortization:		
	7.1 Section 1, Column 19		
	7.2 Section 2, Column 21		
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18		
	9.2 Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		5,611,814
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		5,611,814

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)					
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)					943,590
3.1	Add:					
	Change in variation margin on open contracts - Highly effective hedges					
	3.11 Section 1, Column 15, current year minus					
	3.12 Section 1, Column 15, prior year					
	Change in variation margin on open contracts - All other					
	3.13 Section 1, Column 18, current year minus		300,226			
	3.14 Section 1, Column 18, prior year			300,226	300,226	
3.2	Add:					
	Change in adjustment to basis of hedged item					
	3.21 Section 1, Column 17, current year to date minus					
	3.22 Section 1, Column 17, prior year					
	Change in amount recognized					
	3.23 Section 1, Column 19, current year to date minus		300,226			
	3.24 Section 1, Column 19, prior year plus					
	3.25 SSAP No. 108 Adjustments			300,226	300,226	
3.3	Subtotal (Line 3.1 minus Line 3.2)					
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			1,092,591		
4.2	Less:					
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)					
	4.22 Amount recognized (Section 2, Column 16)		1,092,591			
	4.23 SSAP No. 108 Adjustments			1,092,591		
4.3	Subtotal (Line 4.1 minus Line 4.2)					
5.	Dispositions gains (losses) on contracts terminated in prior year:					
	5.1 Total gain (loss) recognized for terminations in prior year					
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year					
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)					943,590
7.	Deduct total nonadmitted amounts					
8.	Statement value at end of current period (Line 6 minus Line 7)					943,590

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

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	5,611,814	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	943,590	
3.	Total (Line 1 plus Line 2)		6,555,404
4.	Part D, Section 1, Column 5	8,220,847	
5.	Part D, Section 1, Column 6	(1,365,217)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(300,226)
		Fair Value Check	
7.	Part A, Section 1, Column 16	5,611,814	
8.	Part B, Section 1, Column 13	300,226	
9.	Total (Line 7 plus Line 8)		5,912,040
10.	Part D, Section 1, Column 8	7,277,257	
11.	Part D, Section 1, Column 9	(1,365,217)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20	599,400	
15.	Part D, Section 1, Column 11	599,400	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year				
2. Cost of cash equivalents acquired	18,123,899	18,123,899		
3. Accrual of discount	50,458	50,458		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	9,200,000	9,200,000		
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,974,357	8,974,357		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	8,974,357	8,974,357		

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

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	1,013,265						5,323,825	07/23/2010
7338		Lake Suzy	FL		12/16/2019	4.100	1,760,000						3,570,000	06/27/2019
2114		CULVER CITY	CA		11/10/2010	6.250	3,277,420						12,671,787	09/12/2010
7391		Fayetteville	NC		11/21/2019	4.080	1,800,000						3,325,000	08/12/2019
2122		GLENDALE	AZ		10/25/2010	6.150	2,383,891						6,131,760	08/24/2010
7472		El Centro	CA		11/27/2019	3.770	2,100,000						3,600,000	10/22/2019
2135		FAYETTEVILLE	NC		12/22/2010	6.150	4,224,788						12,166,293	10/20/2010
7486		Killeen	TX		10/22/2019	4.250	648,847						2,400,000	09/12/2019
2137		FOUNTAIN VALLEY	CA		12/01/2010	5.550	3,406,067						12,250,070	11/01/2010
7523		Rancho Cordova	CA		12/12/2019	3.950	2,025,000						3,770,000	10/22/2019
2158		CORONA	CA		12/29/2010	5.300	2,546,415						5,352,485	10/22/2010
2268		PASADENA	CA		06/07/2011	5.870	2,168,274						4,615,385	03/16/2011
2299		BEND	OR		04/08/2011	6.250	1,258,096						3,807,145	03/15/2011
2352		LAS VEGAS	NV		06/28/2011	6.100	837,605						2,408,529	05/20/2011
2368		CINCINNATI	OH		08/31/2011	5.850	1,565,357						4,720,368	06/08/2011
2397		PALO ALTO	CA		08/22/2011	5.750	2,431,546						13,217,433	06/25/2011
2403		ANAHEIM	CA		07/26/2011	5.650	967,433						2,695,274	06/30/2011
2405		LAKE WORTH	TX		09/29/2011	5.700	1,874,503						4,356,882	08/18/2011
2420		VACAVILLE	CA		09/22/2011	5.700	561,026						2,898,411	07/08/2011
2440		OSWEGO	IL		09/26/2011	5.600	1,109,954						1,562,552	07/23/2011
2463		BIRMINGHAM	MI		10/18/2011	5.500	1,980,431						6,113,676	08/19/2011
2467		SOUTH BEND	IN		10/14/2011	5.750	1,623,306						3,552,037	08/10/2011
2491		KALAMAZOO	MI		11/29/2011	5.600	1,524,546						4,464,892	11/15/2011
2503		RALEIGH	NC		12/14/2011	5.300	1,824,426						2,805,951	10/21/2011
3022		SCOTTSDALE	AZ		01/03/2012	5.150	1,628,039						5,429,735	10/26/2011
3061		SAN DIEGO	CA		06/20/2012	5.300	1,733,495						7,647,132	03/21/2012
3073		MILWAUKEE	WI		02/01/2012	5.350	1,364,418						2,056,310	11/21/2011
3085		RIO RANCHO	NM		04/11/2012	5.250	2,893,671						4,970,742	11/23/2011
3093		SALT LAKE CITY	UT		02/29/2012	5.250	2,505,899						6,030,919	12/06/2011
3116		SAN JOSE	CA		02/03/2012	5.450	3,140,677						12,306,177	12/29/2011
3117		SPRINGFIELD	VA		12/29/2011	5.150	567,565						3,885,503	12/01/2011
3137		TORRANCE	CA		03/29/2012	5.300	1,350,028						3,368,523	01/09/2012
3139		FISHERS	IN		04/26/2012	5.250	1,336,597						3,060,525	01/09/2012
3153		RIVERSIDE	CA		03/01/2012	5.250	1,385,293						3,360,481	01/13/2012
3154		DESERT HOT SPRINGS	CA		03/01/2012	5.250	1,140,843						3,326,937	01/13/2012
3193		DAYTON	OH		06/22/2012	5.450	833,441						1,282,832	04/04/2012
3194		LIVONIA	MI		03/30/2012	5.300	997,806						2,683,074	03/01/2012
3198		NORTH FORT MEYERS	FL		04/10/2012	5.250	1,229,600						3,080,375	02/23/2012
3210		MUKILTEO	WA		05/07/2012	5.050	1,508,939						2,528,361	02/23/2012
3212		SAN BERNARDINO	CA		04/05/2012	5.250	1,031,207						2,169,872	02/29/2012
3412		NORWALK	CA		08/29/2012	4.800	1,148,566						4,007,782	07/15/2012
3493		SAN LUIS OBISPO	CA		11/06/2012	4.500	2,794,197						8,565,908	10/04/2012
3508		HALTOM CITY	TX		12/21/2012	4.750	1,285,160						2,775,823	01/16/2012
3545		SANTA MONICA	CA		01/30/2013	4.500	1,653,502						4,383,324	11/09/2012
3553		ALLIANCE	OH		01/23/2013	4.625	919,896						2,058,091	10/22/2012
3576		HOUSTON	TX		04/25/2013	4.400	1,685,651						23,005,401	01/11/2013
3603		DALLAS	TX		03/07/2013	4.500	3,243,410						6,025,142	12/27/2012
3611		PHOENIX	AZ		03/01/2013	4.550	3,113,076						6,498,078	12/28/2012
3624		TUCSON	AZ		02/27/2013	4.570	1,827,205						3,943,700	01/23/2013
3632		WHITE BEAR LAKE	MN		07/26/2013	4.600	549,693						1,433,036	05/15/2013
3634		HERMOSA	CA		02/04/2013	4.500	1,817,706						6,348,682	12/21/2012
3638		STOCKTON	CA		06/28/2013	4.500	1,370,666						1,603,200	12/01/2012
3642		VAN NUYS	CA		01/30/2013	4.650	1,501,601						3,969,231	12/21/2012
3645		SCOTTSDALE	AZ		06/17/2013	4.910	780,716						1,503,812	02/07/2013
3652		BLOOMINGTON	IL		04/29/2013	4.750	1,845,916						4,373,417	01/29/2013
3682		TORRANCE	CA		03/14/2013	4.900	1,510,323						2,947,385	01/28/2013
3719		ENCINITAS	CA		05/08/2013	4.880	1,771,164						12,471,177	02/26/2013
3722		PORT ARTHUR	TX		03/28/2013	4.650	1,147,340						2,951,388	01/31/2012
3759		WESTMINSTER	CO		04/23/2013	4.550	1,022,880						2,386,207	03/15/2013
3760		ST LOUIS PARK	MN		08/09/2013	4.600	1,264,684						2,806,526	04/23/2013
3783		TUCSON	AZ		07/30/2013	4.550	1,768,607						3,461,999	05/21/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	Change in Book Value/Recorded Investment 9	10	11	12	13	14	15
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
3784		CARMEL	IN		07/30/2013	4.550	842,207						1,496,010	05/29/2013
3785		NOBLESVILLE	IN		07/30/2013	4.550	842,207						1,797,769	05/29/2013
3793		FONTANA	CA		06/24/2013	4.950	1,483,648						6,342,654	05/31/2013
3855		SIMI VALLEY	CA		09/13/2013	5.150	1,154,277						2,811,322	08/02/2013
3856		CHICAGO	IL		11/20/2013	5.030	956,020						2,042,358	09/06/2013
3915		PENSACOLA	FL		09/09/2013	5.000	1,367,632						2,513,287	07/02/2013
3927		SAN JUAN CAPISTRANO	CA		08/29/2013	5.150	1,556,190						4,592,459	07/17/2013
3933		HAUPPAUGE	NY		09/13/2013	5.040	1,184,991						2,973,754	07/22/2013
3939		COPPELL	TX		09/11/2013	5.140	2,700,049						5,104,363	07/17/2013
3949		NORCROSS	GA		10/29/2013	5.000	4,281,782						12,216,215	09/13/2013
3954		HURST	TX		09/13/2013	4.950	1,770,866						3,858,439	08/16/2013
3966		CHEYENNE	WY		09/13/2013	5.130	1,285,494						2,690,909	08/21/2013
3967		OAKLAND	CA		11/14/2013	4.950	3,433,960						8,850,268	09/28/2013
3969		BREMERTON	WA		10/29/2013	4.850	1,104,007						2,111,421	09/04/2013
3970		ARVADA	CO		12/24/2013	4.950	1,113,363						2,475,523	09/12/2013
3971		KENT	WA		10/04/2013	5.250	559,733						1,332,278	09/03/2013
3974		SAN DIEGO	CA		12/02/2013	5.250	4,618,425						8,704,574	09/11/2013
3976		SUMNER	WA		10/25/2013	5.250	797,204						1,450,523	09/12/2013
3981		LAS VEGAS	NV		10/01/2013	5.380	1,463,921						2,865,843	09/12/2013
3985		LOS ANGELES	CA		11/12/2013	5.230	2,244,128						6,375,890	09/27/2013
4012		GRAND PRAIRIE	TX		11/21/2013	5.050	1,397,777						2,656,411	10/10/2013
4021		SAN FRANCISCO	CA		12/26/2013	5.100	2,011,256						5,008,825	11/29/2013
4023		SAN FRANCISCO	CA		12/26/2013	5.100	1,640,077						4,057,463	11/30/2013
4032		TUCSON	AZ		01/16/2014	5.250	1,812,510						8,626,633	11/27/2013
4054		CEDAR PARK	TX		12/20/2013	4.800	522,721						2,575,725	11/21/2013
4283		MCLEAN	VA		06/30/2014	4.950	1,223,845						2,090,896	05/30/2014
4302		CHICAGO	IL		04/21/2015	4.700	3,391,407						3,790,537	04/02/2015
4327		ANACORTES	WA		08/06/2014	4.670	1,895,041						4,073,455	06/03/2014
4338		JACKSON	TN		07/23/2014	4.610	1,054,134						1,963,177	06/10/2014
4356		FOND DU LAC	WI		09/25/2014	4.650	905,175						1,303,487	08/05/2014
4358		SEDONA	AZ		08/01/2014	4.640	2,179,122						3,129,402	07/07/2014
4384		HOUSTON	TX		08/26/2014	4.600	1,473,977						2,863,448	06/25/2014
4385		MINOOKA	IL		09/11/2014	4.650	474,919						1,915,400	08/11/2014
4387		OKLAHOMA CITY	OK		10/03/2014	4.550	1,570,837						4,469,168	08/22/2014
4388		HUNTINGTON STATION	NY		10/22/2014	4.680	1,318,486						2,436,900	07/30/2014
4406		SACRAMENTO	CA		09/03/2014	4.870	973,424						3,583,532	07/18/2014
4442		GOLDEN	CO		10/09/2014	4.650	1,051,570						3,726,267	08/08/2014
4453		GLENDALE	AZ		10/29/2014	4.440	1,739,321						2,789,737	09/09/2014
4491		KENOSHA	WI		12/05/2014	4.630	1,191,663						2,958,684	10/14/2014
4499		CORONA	CA		01/07/2015	4.400	969,808						2,303,924	09/06/2014
4529		PLACENTIA	CA		11/18/2014	4.700	621,461						3,824,228	10/02/2014
4548		DAHLONEGA	GA		10/23/2014	4.660	514,970						1,162,331	10/08/2014
4581		BELLINGHAM	WA		11/25/2014	4.800	971,245						2,048,162	10/28/2014
4614		PROVO	UT		12/30/2014	4.350	1,401,979						2,351,361	11/13/2014
4627		CHARLOTTE	NC		02/03/2015	4.590	1,573,684						4,966,745	10/14/2014
4853		CINCINNATI	OH		07/01/2015	4.170	3,242,998						5,570,859	05/11/2015
4866		MILWAUKIE	OR		06/10/2015	4.050	1,559,445						3,753,411	05/19/2015
4868		COLUMBUS	OH		07/14/2015	4.250	1,188,528						2,986,338	06/15/2015
4873		TUCSON	AZ		08/04/2015	4.350	2,914,121						5,075,270	06/17/2015
4876		BUFFALO	NY		07/28/2015	4.590	1,048,025						2,390,021	04/27/2015
4878		LOS ALAMITOS	CA		06/18/2015	4.300	1,438,987						3,878,353	04/29/2015
4880		MESQUITE	TX		07/01/2015	4.000	1,606,213						3,419,387	05/06/2015
4887		TAYLOR	MI		06/30/2015	4.350	1,524,889						2,994,501	05/26/2015
4889		HOUSTON	TX		08/14/2015	4.350	1,706,952						3,733,169	06/24/2015
4890		HOUSTON	TX		08/28/2015	4.350	597,433						1,332,121	06/19/2015
4915		GILBERT	AZ		07/08/2015	4.250	562,660						1,686,603	05/19/2015
4982		SUGAR LAND	TX		09/29/2015	4.140	1,904,388						4,663,423	06/08/2015
4986		STATELINE	NV		10/14/2015	4.470	1,335,022						2,500,436	08/12/2015
5134		WEST SACRAMENTO	CA		11/23/2015	4.350	1,716,221						3,673,195	11/03/2015
5141		EAST AMHERST	NY		03/31/2016	4.600	1,271,299						2,304,092	10/14/2015
5166		BUFFALO	NY		11/17/2015	4.510	1,034,078						1,845,842	11/09/2015

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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
5228		SUNNYVALE	CA		12/18/2015	4.350	2,716,396						12,673,700	11/18/2015
5241		HAMILTON	NJ		12/18/2015	4.690	3,089,212						5,428,504	12/01/2015
5252		FORT MYERS	FL		02/02/2016	4.640	719,905						1,467,226	01/04/2016
5275		LOS ANGELES	CA		12/29/2015	5.500	1,983,645						4,300,000	12/17/2015
5319		ROCK HILL	SC		02/11/2016	4.650	931,488						1,707,500	02/05/2016
5320		WINCHESTER	VA		04/26/2016	4.650	825,668						1,333,333	03/22/2016
5325		COSTA MESA	CA		04/01/2016	4.450	821,801						2,960,185	02/12/2016
5326		Eugene	OR		03/02/2016	4.520	1,871,578						3,914,066	01/20/2016
5347		OREM	UT		09/29/2016	4.200	4,155,082						8,429,942	09/02/2016
5375		INDIANAPOLIS	IN		09/30/2016	4.000	1,382,015						2,506,583	08/02/2016
5376		WICHITA	KS		09/30/2016	4.000	1,013,477						1,565,062	08/03/2016
5378		OMAHA	NE		09/30/2016	4.000	737,075						1,136,232	08/05/2016
5379		KANSAS CITY	MO		09/30/2016	4.000	575,839						892,739	08/03/2016
5398		SAINT CHARLES	MO		05/20/2016	4.630	689,461						1,139,229	03/31/2016
5426		LAYTON	UT		06/16/2016	4.420	1,903,083						3,199,420	04/06/2016
5454		BOSSIER CITY	LA		06/06/2016	4.550	1,237,040						1,982,277	03/31/2016
5462		SAN DIEGO	CA		04/29/2016	4.430	984,719						1,958,962	04/25/2016
5513		LAS VEGAS	NV		07/15/2016	4.450	1,554,862						3,229,353	06/01/2016
5523		BOISE	ID		06/24/2016	4.480	1,839,618						3,901,957	05/27/2016
5544		KYLE	TX		07/20/2016	4.010	1,203,549						1,773,322	06/02/2016
5579		SOUTH SAINT PAUL	MN		12/05/2016	4.470	1,864,467						5,886,701	07/06/2016
5590		CHICAGO	IL		08/26/2016	4.150	2,886,898						5,735,050	07/07/2016
5601		KENT	WA		08/01/2016	4.060	1,192,825						2,486,086	07/20/2016
5608		DELAWARE	OH		09/30/2016	4.300	2,857,308						11,868,732	08/29/2016
5630		CLOVIS	NM		09/30/2016	4.000	552,806						789,926	08/15/2016
5634		AURORA	CO		10/28/2016	4.000	1,214,243						2,327,005	09/09/2016
5660		STANWOOD	WA		10/07/2016	4.050	3,926,309						6,887,688	08/25/2016
5669		RANCHO CUCAMONGA	CA		11/01/2016	3.950	3,044,328						8,360,198	10/10/2016
5677		SAN ANTONIO	TX		11/18/2016	3.740	1,615,601						3,080,208	10/27/2016
5698		SEATTLE	WA		11/23/2016	4.170	757,200						1,449,141	10/03/2016
5706		BELLEVUE	WA		10/31/2016	4.050	3,305,377						12,703,853	09/27/2016
5715		LA MARQUE	TX		10/28/2016	4.110	2,354,139						3,501,600	09/26/2016
5741		SEATTLE	WA		10/31/2016	3.590	1,838,825						3,865,481	09/21/2016
5749		MURRIETA	CA		10/14/2016	3.820	846,394						1,386,139	09/22/2016
5751		LYNCHBURG	VA		11/21/2016	3.790	1,921,566						4,293,486	10/04/2016
5754		NORFOLK	VA		11/22/2016	4.060	1,577,853						2,406,783	09/30/2016
5756		NORFOLK	VA		11/22/2016	4.060	1,030,983						1,456,344	09/30/2016
5758		SAN DIEGO	CA		11/22/2016	4.050	2,000,627						4,327,686	10/14/2016
5763		LEAGUE CITY	TX		11/21/2016	3.920	1,266,023						5,427,816	10/03/2016
5771		WILLOWBROOK	IL		11/29/2016	3.990	2,780,514						4,598,733	10/04/2016
5842		JOHNSON CITY	TN		12/22/2016	4.190	1,920,338						4,937,150	11/10/2016
5843		HUNTSVILLE	AL		12/22/2016	4.190	1,883,148						3,649,849	11/07/2016
5880		LARKSPUR	CA		03/16/2017	4.840	3,021,267						5,554,714	01/31/2017
5892		TUALATIN	OR		03/31/2017	4.890	3,432,793						9,458,316	02/21/2017
5911		JACKSONVILLE	FL		03/03/2017	4.520	2,374,518						4,398,290	02/16/2017
5912		LOGAN	UT		03/23/2017	4.660	704,958						2,093,151	02/22/2017
5936		MASON	OH		04/12/2017	4.730	1,223,734						2,307,374	03/06/2017
5958		MONROE	MI		06/09/2017	4.740	1,380,490						2,349,067	04/28/2017
5961		FOOTHILL RANCH	CA		04/19/2017	4.630	733,261						1,251,152	02/21/2017
5962		OKLAHOMA CITY	OK		03/30/2017	4.680	651,988						2,293,439	03/10/2017
5977		ORMOND BEACH	FL		05/22/2017	4.700	2,514,402						4,805,816	04/05/2017
5995		LOS ANGELES	CA		04/27/2017	4.780	1,885,741						3,283,526	04/11/2017
6002		BERKELEY	CA		05/02/2017	4.730	1,104,294						4,228,625	03/27/2017
6065		MOBILE	AL		06/30/2017	4.430	1,979,119						3,418,452	04/20/2017
6136		MILWAUKIE	OR		08/01/2017	4.400	3,358,273						7,425,269	06/27/2017
6141		COLUMBUS	IN		08/09/2017	4.580	1,136,752						2,260,350	06/30/2017
6146		COLUMBUS	IN		08/09/2017	4.580	1,752,493						3,459,000	06/30/2017
6147		ARLINGTON HEIGHTS	IL		07/24/2017	4.550	1,136,494						1,902,010	06/20/2017
6168		MAHTOMEDI	MN		07/13/2017	4.480	1,293,500						3,198,270	06/23/2017
6180		RIDGELAND	MS		09/01/2017	4.560	741,908						1,474,042	08/07/2017
6235		AZUSA	CA		12/04/2017	4.580	1,067,014						1,687,150	08/15/2017

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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
6238		PHOENIX	AZ		04/26/2018	4.870	601,546						1,080,000	08/15/2017
6243		BUFORD	GA		09/29/2017	4.560	546,033						1,140,693	08/17/2017
6262		HOLLY	MI		10/20/2017	5.040	655,414						1,107,826	09/11/2017
6281		NEWPORT	VT		10/17/2017	4.620	1,048,817						2,042,624	09/13/2017
6305		MESA	AZ		11/15/2017	4.760	591,702						824,754	10/05/2017
6368		LAKE MARY	FL		12/15/2017	4.890	634,983						1,242,232	11/22/2017
6387		BLUE ASH	OH		12/29/2017	4.660	3,280,145						4,415,916	12/12/2017
6393		TULSA	OK		12/29/2017	4.540	906,777						1,979,852	12/01/2017
6412		COLUMBUS	NE		12/27/2017	4.600	751,100						1,238,269	12/11/2017
6413		LEBANON	IN		12/28/2017	4.600	938,875						1,747,107	12/11/2017
6436		CHESTERFIELD	MI		01/19/2018	4.470	575,063						1,060,000	12/21/2017
6447		ROCHESTER	NY		03/19/2018	4.680	1,150,300						1,993,833	02/06/2018
6491		FLORENCE	KY		03/15/2018	4.880	1,328,195						2,226,936	02/22/2018
6510		BOCA RATON	FL		03/14/2018	4.780	963,953						2,292,658	02/26/2018
6588		GRAND PRAIRIE	TX		07/11/2018	4.790	1,748,581						2,567,738	04/26/2018
6605		HORN LAKE	MS		05/11/2018	5.070	725,398						2,141,738	04/05/2018
6625		LEAGUE CITY	TX		01/11/2019	5.360	736,578						1,330,000	10/15/2018
6630		LAREDO	TX		06/18/2018	4.960	1,964,883						3,085,797	04/24/2018
6649		BURLINGAME	CA		07/30/2018	5.180	1,921,234						5,447,913	06/14/2018
6650		NOVATO	CA		07/30/2018	5.180	1,921,234						7,312,614	06/14/2018
6660		OAKDALE	NY		09/05/2018	4.830	2,163,865						3,350,143	05/08/2018
6661		SPRINGFIELD	OR		07/11/2018	4.980	1,391,631						2,189,109	06/06/2018
6676		SAN JOSE	CA		07/06/2018	5.030	1,579,665						2,492,372	05/15/2018
6691		SALEM	OR		06/07/2018	4.960	1,538,533						2,600,058	05/23/2018
6696		TUCSON	AZ		06/28/2018	5.150	1,484,786						3,668,129	05/22/2018
6715		SACRAMENTO	CA		07/12/2018	4.980	1,531,424						4,268,098	06/13/2018
6724		CARMEL	IN		07/13/2018	4.820	3,886,221						6,067,790	06/18/2018
6740		ROCKVILLE	MD		08/09/2018	4.910	1,943,835						3,349,898	06/29/2018
6746		GREEN VALLEY	AZ		07/26/2018	5.010	1,487,810						3,568,989	06/12/2018
6754		HAYTI	MO		07/23/2018	5.110	960,314						1,486,897	07/03/2018
6768		PLATTEVILLE	WI		08/06/2018	5.130	1,090,054						1,741,361	07/16/2018
6779		SNELLVILLE	GA		08/30/2018	4.950	1,154,660						2,017,829	07/12/2018
6780		SAN DIEGO	CA		10/12/2018	5.310	724,635						1,199,463	08/28/2018
6783		WILKESBORO	NC		09/13/2018	4.890	3,376,016						6,746,528	07/31/2018
6784		WILKESBORO	NC		09/13/2018	4.890	2,749,042						7,604,276	07/31/2018
6815		BELLEVUE	NE		09/11/2018	5.030	2,469,533						3,966,617	08/14/2018
6852		SAN CLEMENTE	CA		10/25/2018	4.950	781,963						1,564,139	08/31/2018
6878		LITTLE ELM	TX		11/02/2018	5.000	1,222,020						4,562,470	09/13/2018
6882		MCKINNEY	TX		11/01/2018	5.010	2,282,808						3,389,978	09/13/2018
6913		SALEM	OR		12/07/2018	5.030	1,212,783						3,263,360	10/10/2018
6916		COLORADO SPRINGS	CO		10/30/2018	5.160	1,532,561						4,709,810	09/24/2018
6958		RICHMOND	VA		12/12/2018	5.120	973,037						1,640,571	10/30/2018
7003		KATY	TX		01/31/2019	5.060	3,551,771						6,110,000	12/14/2018
7011		MIDLOTHIAN	VA		01/24/2019	4.980	4,914,197						8,000,000	12/03/2018
7018		Las Vegas	NV		10/09/2019	4.350	5,479,629						12,000,000	07/15/2019
7020		VERNON	CA		03/08/2019	5.000	984,633						2,470,000	12/19/2018
7028		FAYETTEVILLE	AR		02/20/2019	4.780	5,707,971						8,890,000	12/26/2018
7036		VIRGINIA BEACH	VA		02/27/2019	4.730	4,575,682						7,150,000	01/08/2019
7082		FRESNO	CA		03/20/2019	4.650	1,232,070						2,650,000	02/18/2019
7083		BAKERSFIELD	CA		03/20/2019	4.650	1,005,369						2,440,000	02/18/2019
7109		CHURCHTON	MD		06/11/2019	4.660	1,999,186						3,800,000	02/24/2019
7125		SURPRISE	AZ		04/12/2019	4.760	2,271,646						5,750,000	03/11/2019
7149		SUNNYVALE	CA		05/16/2019	4.640	1,978,536						4,170,000	03/12/2019
7151		MIDDLEBOROUGH	MA		05/14/2019	4.820	879,250						1,630,000	03/15/2019
7162		HAUPPAUGE	NY		05/21/2019	4.480	2,967,048						6,700,000	03/12/2019
7173		WHITEWATER	WI		05/15/2019	4.360	3,856,413						5,950,000	04/02/2019
7184		WARRENTON	VA		05/20/2019	4.540	3,898,482						6,400,000	04/02/2019
7211		ROCKLIN	CA		06/05/2019	4.300	2,677,682						7,400,000	04/01/2019
7370		Santa Clara	CA		11/01/2019	3.950	2,744,612						7,700,000	09/11/2019
7380		Playa Del Rey	CA		10/15/2019	4.200	1,197,733						3,450,000	08/19/2019
7467		Reading	PA		11/14/2019	4.000	2,962,911						6,450,000	09/17/2019

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
7501		Arcadia	CA		11/20/2019	3.880	3,920,000						8,700,000	09/24/2019
7514		Redding	CA		11/14/2019	4.050	1,746,620						2,925,000	09/25/2019
0599999. Mortgages in good standing - Commercial mortgages-all other							422,319,177						993,809,985	XXX
0899999. Total Mortgages in good standing							422,319,177						993,809,985	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							422,319,177						993,809,985	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3793	FONTANA	CA		06/24/2013	4.950		467,419	6,342,654
7338	LAKE SUZY	FL		12/16/2019	4.100	1,760,000		3,570,000
5275	LOS ANGELES	CA		12/29/2015	5.500		845,720	4,300,000
7391	FAYETTEVILLE	NC		11/21/2019	4.080	1,800,000		3,325,000
6625	LEAGUE CITY	TX		01/11/2019	5.360	750,000		1,330,000
7472	EL CENTRO	CA		11/27/2019	3.770	2,100,000		3,600,000
7003	KATY	TX		01/31/2019	5.060	3,533,000	100,000	6,110,000
7486	KILLEEN	TX		10/22/2019	4.250	649,742		2,400,000
7011	MIDLOTHIAN	VA		01/24/2019	4.980	5,000,000		8,000,000
7523	RANCHO CORDOVA	CA		12/12/2019	3.950	2,025,000		3,770,000
7018	Las Vegas	NV		10/09/2019	4.350	5,500,000		12,000,000
7020	VERNON	CA		03/08/2019	5.000	1,000,000		2,470,000
7028	FAYETTEVILLE	AR		02/20/2019	4.780	5,800,000		8,890,000
7036	VIRGINIA BEACH	VA		02/27/2019	4.730	4,650,000		7,150,000
7082	FRESNO	CA		03/20/2019	4.650	1,250,000		2,650,000
7083	BAKERSFIELD	CA		03/20/2019	4.650	1,020,000		2,440,000
7109	CHURCHTON	MD		06/11/2019	4.660	2,025,000		3,800,000
7125	SURPRISE	AZ		04/12/2019	4.760	2,300,000		5,750,000
7149	SUNNYVALE	CA		05/16/2019	4.640	2,000,000		4,170,000
7151	MIDDLEBOROUGH	MA		05/14/2019	4.820	895,000		1,630,000
7162	HAUPPAUGE	NY		05/21/2019	4.480	3,000,000		6,700,000
7173	WHITEWATER	WI		05/15/2019	4.360	3,900,000		5,950,000
7184	WARRENTON	VA		05/20/2019	4.540	3,960,000		6,400,000
7211	ROCKLIN	CA		06/05/2019	4.300	2,700,000		7,400,000
7370	Santa Clara	CA		11/01/2019	3.950	2,750,000		7,700,000
7380	Playa Del Rey	CA		10/15/2019	4.200	1,200,000		3,450,000
7467	Reading	PA		11/14/2019	4.000	2,975,000		6,450,000
7501	Arcadia	CA		11/21/2019	3.880	3,920,000		8,700,000
7514	Redding	CA		11/14/2019	4.050	1,750,000		2,925,000
0599999. Mortgages in good standing - Commercial mortgages-all other						70,212,742	1,413,139	149,372,654
0899999. Total Mortgages in good standing						70,212,742	1,413,139	149,372,654
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						70,212,742	1,413,139	149,372,654

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
2116	NORTHRIDGE	CA		10/27/2010	01/28/2019	4,866,572								4,866,572			
2305	SANTA CLARA	CA		05/26/2011	11/01/2019	1,637,538								1,637,538			
2313	HARRISON	OH		12/22/2011	07/02/2019	1,959,240								1,959,240			
4087	SAVANNAH	GA		02/03/2014	03/27/2019	1,535,821								1,535,821			
4333	BURIEN	WA		07/28/2014	12/17/2019	879,458								879,458			
4899	MIDLAND	MI		06/30/2015	08/30/2019	1,415,002								1,415,002			
5734	MIAMI	FL		11/14/2016	10/21/2019	3,968,226								3,968,226			
0199999. Mortgages closed by repayment						16,261,857								16,261,857			
2049	FORT MEYERS	FL		08/11/2010		1,057,730								44,464			
7486	Killeen	TX		10/22/2019										895			
2114	CULVER CITY	CA		11/10/2010		3,393,201								115,780			
2122	GLENDALE	AZ		10/25/2010		2,469,678								85,787			
2135	FAYETTEVILLE	NC		12/22/2010		4,616,636								391,848			
2137	FOUNTAIN VALLEY	CA		12/01/2010		3,624,843								218,776			
2158	CORONA	CA		12/29/2010		2,759,224								212,808			
2268	PASADENA	CA		06/07/2011		2,216,817								48,543			
2299	BEND	OR		04/08/2011		1,300,713								42,617			
2352	LAS VEGAS	NV		06/28/2011		865,968								28,363			
2368	CINCINNATI	OH		08/31/2011		1,655,376								90,019			
2397	PALO ALTO	CA		08/22/2011		2,515,587								84,041			
2403	ANAHEIM	CA		07/26/2011		1,001,450								34,017			
2405	LAKE WORTH	TX		09/29/2011		1,982,473								107,970			
2420	VACAVILLE	CA		09/22/2011		626,352								65,326			
2440	OSWEGO	IL		09/26/2011		1,174,339								64,385			
2463	BIRMINGHAM	MI		10/18/2011		2,072,752								92,321			
2467	SOUTH BEND	IN		10/14/2011		1,715,791								92,484			
2491	KALAMAZOO	MI		11/29/2011		1,611,304								86,757			
2503	RALEIGH	NC		12/14/2011		1,888,482								64,057			
3022	SCOTTSDALE	AZ		01/03/2012		1,722,003								93,964			
3061	SAN DIEGO	CA		06/20/2012		1,791,703								58,209			
3073	MILWAUKEE	WI		02/01/2012		1,442,039								77,621			
3085	RIO RANCHO	NM		04/11/2012		2,992,768								99,097			
3093	SALT LAKE CITY	UT		02/29/2012		2,592,974								87,075			
3116	SAN JOSE	CA		02/03/2012		3,484,601								343,924			
3117	SPRINGFIELD	VA		12/29/2011		632,361								64,796			
3137	TORRANCE	CA		03/29/2012		1,396,382								46,355			
3139	FISHERS	IN		04/26/2012		1,397,080								60,483			
3153	RIVERSIDE	CA		03/01/2012		1,433,445								48,152			
3154	DESERT HOT SPRINGS	CA		03/01/2012		1,180,495								39,652			
3193	DAYTON	OH		06/22/2012		878,352								44,912			
3194	LIVONIA	MI		03/30/2012		1,106,319								108,513			
3198	NORTH FORT MEYERS	FL		04/10/2012		1,271,710								42,110			
3210	MUKILTEO	WA		05/07/2012		1,557,475								48,536			
3212	SAN BERNARDINO	CA		04/05/2012		1,088,634								57,427			
3412	NORWALK	CA		08/29/2012		1,188,649								40,083			
3493	SAN LUIS OBISPO	CA		11/06/2012		2,892,825								98,629			
3508	HALTOM CITY	TX		12/21/2012		1,329,022								43,862			
3545	SANTA MONICA	CA		01/30/2013		1,711,085								57,583			
3553	ALLIANCE	OH		01/23/2013		941,592								21,695			
3576	HOUSTON	TX		04/25/2013		2,133,044								447,393			
3603	DALLAS	TX		03/07/2013		3,354,857								111,447			
3611	PHOENIX	AZ		03/01/2013		3,220,185								107,109			
3624	TUCSON	AZ		02/27/2013		1,889,931								62,725			
3632	WHITE BEAR LAKE	MN		07/26/2013		570,165								20,472			
3634	HERMOSA	CA		02/04/2013		1,881,102								63,395			
3638	STOCKTON	CA		06/28/2013		1,409,306								38,640			
3642	VAN NUYS	CA		01/30/2013		1,553,063								51,462			
3645	SCOTTSDALE	AZ		06/17/2013		820,202								39,487			
3652	BLOOMINGTON	IL		04/29/2013		2,010,693								164,777			
3682	TORRANCE	CA		03/14/2013		1,560,017								49,693			

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
3719	ENCINITAS	CA		05/08/2013		1,828,769								57,605			
3722	PORT ARTHUR	TX		03/28/2013		1,186,137								38,797			
3759	WESTMINSTER	CO		04/23/2013		1,057,605								34,725			
3760	ST LOUIS PARK	MN		08/09/2013		1,306,534								41,850			
3783	TUCSON	AZ		07/30/2013		1,827,471								58,864			
3784	CARMEL	IN		07/30/2013		870,235								28,028			
3785	NOBLESVILLE	IN		07/30/2013		870,235								28,028			
3793	FONTANA	CA		06/24/2013		1,058,160								41,931			
3855	SIMI VALLEY	CA		09/13/2013		1,254,926								100,649			
3856	CHICAGO	IL		11/20/2013		1,001,951								45,931			
3915	PENSACOLA	FL		09/09/2013		1,410,333								42,701			
3927	SAN JUAN CAPISTRANO	CA		08/29/2013		1,604,294								48,104			
3933	HAUPPAUGE	NY		09/13/2013		1,288,920								103,929			
3939	COPPELL	TX		09/11/2013		2,783,015								82,965			
3949	NORCROSS	GA		10/29/2013		4,489,675								207,894			
3954	HURST	TX		09/13/2013		1,831,276								60,410			
3966	CHEYENNE	WY		09/13/2013		1,325,037								39,543			
3967	OAKLAND	CA		11/14/2013		3,540,322								106,362			
3969	BREMERTON	WA		10/29/2013		1,138,833								34,826			
3970	ARVADA	CO		12/24/2013		1,167,209								53,846			
3971	KENT	WA		10/04/2013		576,615								16,882			
3974	SAN DIEGO	CA		12/02/2013		4,756,714								138,289			
3976	SUMNER	WA		10/25/2013		835,132								37,928			
3981	LAS VEGAS	NV		10/01/2013		1,507,704								43,783			
3985	LOS ANGELES	CA		11/12/2013		2,311,438								67,310			
4012	GRAND PRAIRIE	TX		11/21/2013		1,440,573								42,797			
4021	SAN FRANCISCO	CA		12/26/2013		2,072,084								60,829			
4023	SAN FRANCISCO	CA		12/26/2013		1,689,680								49,603			
4032	TUCSON	AZ		01/16/2014		1,848,852								36,341			
4054	CEDAR PARK	TX		12/20/2013		784,754								262,033			
4283	MCLEAN	VA		06/30/2014		1,260,010								36,165			
4302	CHICAGO	IL		04/21/2015		3,488,193								96,786			
4327	ANACORTES	WA		08/06/2014		1,952,677								57,635			
4338	JACKSON	TN		07/23/2014		1,086,344								32,211			
4356	FOND DU LAC	WI		09/25/2014		946,615								41,440			
4358	SEDONA	AZ		08/01/2014		2,245,474								66,352			
4384	HOUSTON	TX		08/26/2014		1,542,281								68,304			
4385	MINOOKA	IL		09/11/2014		512,160								37,241			
4387	OKLAHOMA CITY	OK		10/03/2014		1,604,040								33,203			
4388	HUNTINGTON STATION	NY		10/22/2014		1,357,678								39,192			
4406	SACRAMENTO	CA		09/03/2014		1,113,525								140,100			
4442	GOLDEN	CO		10/09/2014		1,083,142								31,572			
4453	GLENDALE	AZ		10/29/2014		1,875,937								136,616			
4491	KENOSHA	WI		12/05/2014		1,226,845								35,182			
4499	CORONA	CA		01/07/2015		999,057								29,249			
4529	PLACENTIA	CA		11/18/2014		639,772								18,311			
4548	DAHLONEGA	GA		10/23/2014		554,906								39,936			
4581	BELLINGHAM	WA		11/25/2014		999,520								28,275			
4614	PROVO	UT		12/30/2014		1,472,150								70,171			
4627	CHARLOTTE	NC		02/03/2015		1,619,781								46,097			
4853	CINCINNATI	OH		07/01/2015		3,386,770								143,773			
4866	MILWAUKIE	OR		06/10/2015		1,629,847								70,402			
4868	COLUMBUS	OH		07/14/2015		1,240,835								52,307			
4873	TUCSON	AZ		08/04/2015		2,998,816								84,695			
4876	BUFFALO	NY		07/28/2015		1,085,675								37,650			
4878	LOS ALAMITOS	CA		06/18/2015		1,502,490								63,503			
4880	MESQUITE	TX		07/01/2015		1,725,760								119,547			
4887	TAYLOR	MI		06/30/2015		1,591,877								66,988			
4889	HOUSTON	TX		08/14/2015		1,780,847								73,894			
4890	HOUSTON	TX		08/28/2015		623,296								25,863			

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
4915	GILBERT	AZ		07/08/2015		579,316								16,656			
4982	SUGAR LAND	TX		09/29/2015		1,960,850								56,462			
4986	STATELINE	NV		10/14/2015		1,391,345								56,323			
5134	WEST SACRAMENTO	CA		11/23/2015		1,765,200								48,979			
5141	EAST AMHERST	NY		03/31/2016		1,322,556								51,257			
5166	BUFFALO	NY		11/17/2015		1,105,112								71,035			
5228	SUNNYVALE	CA		12/18/2015		2,793,452								77,056			
5241	HAMILTON	NJ		12/18/2015		3,215,007								125,795			
5252	FORT MYERS	FL		02/02/2016		749,144								29,239			
5275	LOS ANGELES	CA		12/29/2015		1,177,081								39,156			
5319	ROCK HILL	SC		02/11/2016		956,616								25,129			
5320	WINCHESTER	VA		04/26/2016		847,669								22,002			
5325	COSTA MESA	CA		04/01/2016		844,406								22,605			
5326	Eugene	OR		03/02/2016		1,907,975								36,397			
5347	OREM	UT		09/29/2016		4,268,990								113,907			
5375	INDIANAPOLIS	IN		09/30/2016		1,420,897								38,882			
5376	WICHITA	KS		09/30/2016		1,041,991								28,514			
5378	OMAHA	NE		09/30/2016		757,812								20,737			
5379	KANSAS CITY	MO		09/30/2016		592,040								16,201			
5398	SAINT CHARLES	MO		05/20/2016		707,768								18,307			
5426	LAYTON	UT		06/16/2016		1,979,243								76,160			
5454	BOSSIER CITY	LA		06/06/2016		1,286,272								49,232			
5462	SAN DIEGO	CA		04/29/2016		1,024,653								39,933			
5513	LAS VEGAS	NV		07/15/2016		1,616,466								61,604			
5523	BOISE	ID		06/24/2016		1,889,121								49,503			
5544	KYLE	TX		07/20/2016		1,268,402								64,853			
5579	SOUTH SAINT PAUL	MN		12/05/2016		1,912,935								48,468			
5590	CHICAGO	IL		08/26/2016		3,003,872								116,974			
5601	KENT	WA		08/01/2016		1,226,511								33,686			
5608	DELAWARE	OH		09/30/2016		2,970,599								113,291			
5630	CLOVIS	NM		09/30/2016		568,359								15,553			
5634	AURORA	CO		10/28/2016		1,263,496								49,253			
5660	STANWOOD	WA		10/07/2016		4,052,822								126,513			
5669	RANCHO CUCAMONGA	CA		11/01/2016		3,167,590								123,262			
5677	SAN ANTONIO	TX		11/18/2016		1,662,083								46,483			
5698	SEATTLE	WA		11/23/2016		772,064								14,865			
5706	BELLEVUE	WA		10/31/2016		3,438,791								133,414			
5715	LA MARQUE	TX		10/28/2016		2,423,779								69,640			
5741	SEATTLE	WA		10/31/2016		1,893,062								54,237			
5749	MURRIETA	CA		10/14/2016		881,340								34,946			
5751	LYNCHBURG	VA		11/21/2016		2,000,610								79,043			
5754	NORFOLK	VA		11/22/2016		1,641,045								63,193			
5756	NORFOLK	VA		11/22/2016		1,072,274								41,291			
5758	SAN DIEGO	CA		11/22/2016		2,055,913								55,286			
5763	LEAGUE CITY	TX		11/21/2016		1,347,087								81,064			
5771	WILLOWBROOK	IL		11/29/2016		2,925,948								145,434			
5842	JOHNSON CITY	TN		12/22/2016		1,972,142								51,803			
5843	HUNTSVILLE	AL		12/22/2016		1,933,948								50,800			
5880	LARKSPUR	CA		03/16/2017		3,130,020								108,754			
5892	TUALATIN	OR		03/31/2017		3,515,623								82,830			
5911	JACKSONVILLE	FL		03/03/2017		2,516,476								141,957			
5912	LOGAN	UT		03/23/2017		722,506								17,549			
5936	MASON	OH		04/12/2017		1,294,527								70,793			
5958	MONROE	MI		06/09/2017		1,429,996								49,506			
5961	FOOTHILL RANCH	CA		04/19/2017		760,044								26,784			
5962	OKLAHOMA CITY	OK		03/30/2017		690,180								38,192			
5977	ORMOND BEACH	FL		05/22/2017		2,632,675								118,273			
5995	LOS ANGELES	CA		04/27/2017		1,931,648								45,907			
6002	BERKELEY	CA		05/02/2017		1,143,937								39,643			
6065	MOBILE	AL		06/30/2017		2,105,398								126,279			

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
6136	MILWAUKIE	OR		08/01/2017		3,442,853								84,580			
6141	COLUMBUS	IN		08/09/2017		1,164,686								27,934			
6146	COLUMBUS	IN		08/09/2017		1,795,558								43,065			
6147	ARLINGTON HEIGHTS	IL		07/24/2017		1,164,537								28,043			
6168	MAHTOMEDI	MN		07/13/2017		1,340,507								47,006			
6180	RIDGELAND	MS		09/01/2017		768,462								26,554			
6235	AZUSA	CA		12/04/2017		1,105,096								38,082			
6238	PHOENIX	AZ		04/26/2018		632,581								31,035			
6243	BUFORD	GA		09/29/2017		565,443								19,410			
6262	HOLLY	MI		10/20/2017		677,399								21,984			
6281	NEWPORT	VT		10/17/2017		1,073,999								25,182			
6305	MESA	AZ		11/15/2017		605,635								13,933			
6368	LAKE MARY	FL		12/15/2017		656,328								21,345			
6387	BLUE ASH	OH		12/29/2017		3,354,874								74,730			
6393	TULSA	OK		12/29/2017		956,424								49,648			
6412	COLUMBUS	NE		12/27/2017		777,149								26,050			
6413	LEBANON	IN		12/28/2017		971,437								32,562			
6436	CHESTERFIELD	MI		01/19/2018		588,918								13,854			
6447	ROCHESTER	NY		03/19/2018		1,211,049								60,749			
6491	FLORENCE	KY		03/15/2018		1,371,976								43,780			
6510	BOCA RATON	FL		03/14/2018		985,924								21,971			
6588	GRAND PRAIRIE	TX		07/11/2018		1,787,451								38,870			
6605	HORN LAKE	MS		05/11/2018		741,164								15,767			
6625	LEAGUE CITY	TX		01/11/2019										13,422			
6630	LAREDO	TX		06/18/2018		2,007,754								42,871			
6649	BURLINGAME	CA		07/30/2018		1,980,814								59,581			
6650	NOVATO	CA		07/30/2018		1,980,814								59,581			
6660	OAKDALE	NY		09/05/2018		2,233,186								69,321			
6661	SPRINGFIELD	OR		07/11/2018		1,435,768								44,137			
6676	SAN JOSE	CA		07/06/2018		1,629,830								50,165			
6691	SALEM	OR		06/07/2018		1,588,115								49,581			
6696	TUCSON	AZ		06/28/2018		1,531,310								46,524			
6715	SACRAMENTO	CA		07/12/2018		1,580,329								48,905			
6724	CARMEL	IN		07/13/2018		3,972,236								86,014			
6740	ROCKVILLE	MD		08/09/2018		1,986,301								42,466			
6746	GREEN VALLEY	AZ		07/26/2018		1,534,839								47,029			
6754	HAYTI	MO		07/23/2018		990,330								30,016			
6768	PLATTEVILLE	WI		08/06/2018		1,124,050								33,995			
6779	SNELLVILLE	GA		08/30/2018		1,191,155								36,495			
6780	SAN DIEGO	CA		10/12/2018		746,472								21,837			
6783	WILKESBORO	NC		09/13/2018		3,482,717								106,701			
6784	WILKESBORO	NC		09/13/2018		2,835,927								86,885			
6815	BELLEVUE	NE		09/11/2018		2,522,233								52,700			
6852	SAN CLEMENTE	CA		10/25/2018		798,647								16,683			
6878	LITTLE ELM	TX		11/02/2018		1,247,901								25,881			
6882	MCKINNEY	TX		11/01/2018		2,331,085								48,277			
6913	SALEM	OR		12/07/2018		1,250,000								37,217			
6916	COLORADO SPRINGS	CO		10/30/2018		1,554,970								22,409			
6958	RICHMOND	VA		12/12/2018		1,000,000								26,963			
7003	KATY	TX		01/31/2019										81,229			
7011	MIDLOTHIAN	VA		01/24/2019										85,803			
7018	Las Vegas	NV		10/09/2019										20,371			
7020	VERNON	CA		03/08/2019										15,367			
7028	FAYETTEVILLE	AR		02/20/2019										92,029			
7036	VIRGINIA BEACH	VA		02/27/2019										74,318			
7082	FRESNO	CA		03/20/2019										17,930			
7083	BAKERSFIELD	CA		03/20/2019										14,631			
7109	CHURCHTON	MD		06/11/2019										25,814			
7125	SURPRISE	AZ		04/12/2019										28,354			
7149	SUNNYVALE	CA		05/16/2019										21,464			

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7151	MIDDLEBOROUGH	MA		05/14/2019										15,750			
7162	HAUPPAUGE	NY		05/21/2019										32,952			
7173	WHITEWATER	WI		05/15/2019										43,587			
7184	WARRENTON	VA		05/20/2019										61,518			
7211	ROCKLIN	CA		06/05/2019										22,318			
7370	Santa Clara	CA		11/01/2019										5,388			
7380	Playa Del Rey	CA		10/15/2019										2,267			
7467	Reading	PA		11/14/2019										12,089			
7514	Redding	CA		11/14/2019										3,381			
0299999. Mortgages with partial repayments						365,598,515								14,905,219			
0599999 - Totals						381,860,372								31,167,076			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Golub Capital Insurance Fd Ser Cl B Interest		Chicago	IL	Symetra		03/29/2018	13	9,641,994	10,788,282	10,788,282	1,013,462							0.000
000000-00-0	Taylor Insurance Ser LP Credit Strategies Series		Dallas	TX	Symetra		04/26/2017	13	9,743,678	9,751,114	9,751,114	(451,350)							0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									19,385,672	20,539,396	20,539,396	562,112							XXX
4899999. Total - Unaffiliated									19,385,672	20,539,396	20,539,396	562,112							XXX
4999999. Total - Affiliated																			XXX
5099999 - Totals									19,385,672	20,539,396	20,539,396	562,112							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
5099999 - Totals										XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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	Golub Capital Insurance Fd Ser Cl B Interest	Chicago	IL	Golub Capital	03/29/2018	04/25/2019	6							6	6				
000000-00-0	Taylor Insurance Ser LP Credit Strategies Series	Dallas	TX	Taylor Insurance	04/26/2017	04/15/2019	94,590	(4,254)				(4,254)		90,336	95,800		5,464	5,464	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							94,596	(4,254)				(4,254)		90,342	95,806		5,464	5,464	
4899999. Total - Unaffiliated							94,596	(4,254)				(4,254)		90,342	95,806		5,464	5,464	
4999999. Total - Affiliated																			
5099999 - Totals							94,596	(4,254)				(4,254)		90,342	95,806		5,464	5,464	

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	64,463,824	110.0313	68,769,531	62,500,000	64,296,651		(164,023)			3.125	2.757	MN	252,189	1,953,125	02/19/2019	11/15/2028
912828-YD-6	UNITED STATES TREASURY				1	1,981,094	97.2813	1,945,625	2,000,000	1,981,923		829			1.375	1.518	FA	9,293		09/05/2019	08/31/2026
912828-SV-3	UNITED STATES TREASURY				1	554,813	100.3750	602,250	600,000	586,142		5,578			1.750	2.763	MN	1,356	10,500	09/14/2012	05/15/2022
912828-YE-4	UNITED STATES TREASURY				1	1,981,484	98.0781	1,961,563	2,000,000	1,982,641		1,157			1.250	1.443	FA	8,448		09/05/2019	08/31/2024
912828-YB-0	UNITED STATES TREASURY				1	108,218,209	97.5000	107,250,000	110,000,000	108,231,505		15,362	1,713,203		1.625	1.807	FA	675,170		09/25/2019	08/15/2029
912828-YG-9	UNITED STATES TREASURY				1	14,977,013	98.7969	14,819,531	15,000,000	14,977,540		527			1.625	1.648	MS	61,936		10/22/2019	09/30/2026
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						192,176,437	XXX	195,348,500	192,100,000	192,056,402		(140,571)	1,713,203		XXX	XXX	XXX	1,008,392	1,963,625	XXX	XXX
36176W-YD-7	GN 778608 - RMBS			4	1	1,266,235	104.0600	1,246,552	1,197,916	1,261,707		(2,756)			3.500	2.399	MON	3,494	41,095	02/02/2012	11/15/2041
36178E-DM-8	GN AA6408 - RMBS			4	1	2,860,799	102.7678	2,984,279	2,903,904	2,863,342		2,660			3.000	3.286	MON	7,260	85,793	07/16/2013	05/15/2043
36178T-TL-0	GN AB6855 - RMBS			4	1	1,636,180	103.5781	1,584,201	1,529,475	1,633,650		(19,402)			3.000	1.657	MON	3,824	44,620	10/15/2012	09/15/2042
36179M-EK-2	G2 MA0138 - RMBS			4	1	1,593,702	101.7768	1,624,142	1,595,789	1,593,672		365			2.500	2.512	MON	3,325	38,991	06/22/2012	06/20/2027
36179M-SW-1	G2 MA0533 - RMBS			4	1	5,094,347	103.1536	4,930,655	4,779,918	5,071,999		(12,674)			3.000	1.838	MON	11,950	141,156	11/29/2012	11/20/2042
36179N-LC-0	G2 MA1223 - RMBS			4	1	5,844,521	103.4301	6,142,895	5,939,177	5,849,207		4,846			3.000	3.289	MON	14,848	175,449	08/08/2013	08/20/2043
36180C-4B-2	GN AD1718 - RMBS			4	1	1,868,913	102.7473	1,846,123	1,796,761	1,865,034		(3,074)			3.000	2.231	MON	4,492	52,840	02/20/2013	02/15/2043
36180C-5D-7	G2 AD1744 - RMBS			4	1	8,367,144	102.7351	8,214,779	7,996,076	8,328,470		(17,435)			3.000	2.190	MON	19,990	236,632	03/20/2013	02/20/2043
36180C-5E-5	G2 AD1745 - RMBS			4	1	6,491,173	102.7204	6,797,330	6,617,316	6,496,576		2,810			3.000	3.356	MON	16,543	195,547	07/30/2013	02/20/2043
36180C-YH-6	GN AD1612 - RMBS			4	1	7,169,352	100.4348	7,458,063	7,425,773	7,188,639		11,072			2.500	3.166	MON	15,470	182,759	05/28/2013	01/15/2043
36180D-YH-4	GN AD2512 - RMBS			4	1	5,342,229	102.7481	5,548,423	5,400,026	5,340,781		3,200			3.000	3.222	MON	13,500	158,177	07/01/2013	07/15/2043
36202C-QX-4	G2 002270 - RMBS			4	1	20,072	112.1367	22,279	19,868	19,908		2			8.000	7.827	MON	132	1,553	09/14/2000	08/20/2026
36202D-E3-1	G2 002854 - RMBS			4	1	2,688	120.2722	3,208	2,667	2,676					8.000	7.850	MON	18	209	01/07/2000	12/20/2029
36202D-F2-2	G2 002885 - RMBS			4	1	1,066	109.0739	1,153	1,057	1,061		3			8.500	8.353	MON	7	89	05/11/2000	02/20/2030
36202D-FH-9	G2 002868 - RMBS			4	1	49,311	114.1239	55,839	48,928	49,120		8			8.000	7.822	MON	326	3,802	01/07/2000	01/20/2030
36202D-G9-6	G2 002924 - RMBS			4	1	7,892	107.2699	8,394	7,825	7,838		3			8.500	8.419	MON	55	661	05/11/2000	05/20/2030
36202D-GT-2	G2 002910 - RMBS			4	1	818	115.6378	938	812	814		(1)			8.500	8.378	MON	6	69	05/11/2000	04/20/2030
36202D-HX-2	G2 002946 - RMBS			4	1	6,638	114.0380	7,536	6,608	6,616		3			8.000	7.932	MON	44	518	07/27/2000	07/20/2030
36202D-QN-4	G2 003161 - RMBS			4	1	47,183	112.2784	52,591	46,839	47,002		2			6.500	6.355	MON	254	2,998	11/21/2001	11/20/2031
36202D-WE-7	G2 003345 - RMBS			4	1	245,017	106.0327	260,531	245,708	245,022		127			5.000	5.055	MON	1,024	12,010	02/21/2003	02/20/2033
36202F-BK-1	G2 004542 - RMBS			4	1	838,028	111.5246	888,714	796,877	833,195		(1,553)			5.500	4.340	MON	3,652	43,028	09/30/2009	09/20/2039
36202F-V8-6	G2 005139 - RMBS			4	1	506,933	106.4289	517,989	486,699	505,918		(961)			4.000	3.099	MON	1,622	19,112	03/29/2012	08/20/2041
36205G-AD-3	GN 389804 - RMBS			4	1	374,243	112.8134	423,918	375,770	374,364		281			5.000	5.105	MON	1,566	18,333	01/23/2003	01/15/2033
3620A2-T5-5	GN 717072 - RMBS			4	1	168,341	110.9635	184,065	165,879	168,208		20			5.000	4.652	MON	691	8,113	06/23/2009	05/15/2039
3620A5-BZ-1	GN 719256 - RMBS			4	1	3,007,533	107.9770	3,055,069	2,829,371	2,984,805		(9,613)			4.500	3.219	MON	10,610	125,217	10/06/2010	07/15/2040
3620A9-P2-1	GN 723241 - RMBS			4	1	670,644	110.8858	709,186	639,565	668,142		184			5.000	3.927	MON	2,665	31,345	12/02/2009	10/15/2039
3620A9-PZ-8	GN 723240 - RMBS			4	1	516,063	110.8687	551,556	497,485	515,053		390			5.000	4.142	MON	2,073	24,371	11/03/2009	10/15/2039
3620A9-TN-1	GN 723357 - RMBS			4	1	180,745	107.8399	184,671	171,246	180,933		824			5.500	4.138	MON	785	9,125	10/14/2009	09/15/2039
3620A9-ZD-6	GN 723540 - RMBS			4	1	3,325,526	108.5587	3,472,222	3,198,473	3,307,015		(6,821)			5.000	4.177	MON	13,327	158,045	01/22/2010	12/15/2039
3620AA-TX-6	GN 724266 - RMBS			4	1	719,240	106.9847	734,206	686,272	724,500		2,212			5.500	4.154	MON	3,145	36,131	10/06/2009	09/15/2039
3620AC-6M-1	GN 726376 - RMBS			4	1	826,840	110.9681	877,625	790,880	824,734		(750)			5.000	3.973	MON	3,295	38,913	11/20/2009	10/15/2039
3620AD-CD-2	GN 726468 - RMBS			4	1	876,895	108.5563	908,217	836,632	876,975		2,106			5.000	3.852	MON	3,486	40,815	11/13/2009	11/15/2039
3620AF-4W-4	GN 729037 - RMBS			4	1	3,759,628	108.5478	3,912,615	3,604,509	3,758,482		9,744			5.000	3.975	MON	15,019	175,890	03/23/2010	02/15/2040
3620AM-K4-3	GN 733915 - RMBS			4	1	4,031,691	108.2898	4,099,447	3,785,626	4,012,603		(11,656)			4.500	3.116	MON	14,196	166,769	10/07/2010	09/15/2040
3620AR-HA-2	GN 737425 - RMBS			4	1	2,312,910	105.1310	2,422,501	2,304,269	2,311,965		(31)			4.000	3.923	MON	7,681	90,438	12/20/2010	09/15/2040
3620AS-GW-3	GN 738313 - RMBS			4	1	728,559	109.0390	747,168	685,230	727,669		(3,072)			4.500	3.091	MON	2,570	30,074	12/08/2011	05/15/2041
3620C0-2Y-3	GN 745191 - RMBS			4	1	296,372	108.3021	300,330	277,307	295,529		(1,131)			4.500	2.994	MON	1,040	12,226	01/31/2012	07/15/2040
3620C0-W5-3	GN 745068 - RMBS			4	1	1,402,306	107.9833	1,425,811	1,320,400	1,397,533		(2,069)			4.500	3.140	MON	4,952	58,154	10/06/2010	06/15/2040
3620C4-SF-8	GN 748518 - RMBS			4	1	2,930,145	106.7011	2,997,241	2,809,007	2,915,816		(5,481)			4.000	3.180	MON	9,363	110,890	10/06/2010	09/15/2040
3620C4-SP-6	GN 748526 - RMBS			4	1	8,718,114	104.9717	8,766,642	8,351,434	8,695,397		(14,603)			4.000	3.114	MON	27,838	327,134	10/06/2010	09/15/2040
36211W-K4-9	GN 525115 - RMBS			4	1	31,651	104.3271	33,103	31,730	31,636		10			8.250	8.381	MON	218	2,607	05/12/2000	04/15/2030
36223S-R2-1	G2 316505 - RMBS			4	1	1,293	98.5903	1,272	1,290	1,285		1			8.250	8.260	MON	9	94	05/26/2000	10/20/2021
36225A-UJ-7	GN 780585 - RMBS			4	1	36,774	115.9069	41,999	36,236	36,336		(31)			8.250	8.101	MON	249	2,960	07/27/2000	06/15/2027
3622A2-CS-9	GN 783681 - RMBS			4	1	4,181,141	103.8851	4,080,875	3,928,260	4,153,692		(14,699)			3.000	1.854	MON	9,821	116,272	11/02/2012	10/15/2042
36295P-YT-3	GN 676722 - RMBS			4	1	693,090	111.2620	735,410	660,971	688,222		(1,205)			5.500	4.466	MON	3,029	35,935	09/16/2009	02/15/2038
36296D-LC-0	GN 688023 - RMBS			4	1	164,697	110.3441	177,060	160,461	164,840		176			6.000	5.319	MON	802	9,319	12/19/2008	10/15/2038
36296G-6G-1	GN 691271 - RMBS			4	1	213,229	115.8649	246,096	212,399	213,153		53			6.000	5.919	MON	1,062	12,368	07/21/2008	07/15/2038
36296Q-3N-7	GN 698405 - RMBS			4	1	479,344	110.9740	519,369	468,009	478,129		(382)			5.000	4.469	MON	1,950	22,948	08/18/2009	07/15/2039
36296Q-H9-3	GN 697856 - RMBS			4	1	194,886	107.0580	198,972	185,854	194,648		217			5.500	4.332	MON	852	10,243	09/16/2009	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
36296R-UT-2	GN 699094 - RMBS			4	1	91,815	106.2726	94,531	88,952	90,989		(331)			6.500	5.926	MON	482	5,770	09/18/2008	09/15/2038
36296X-HC-1	GN 704127 - RMBS			4	1	68,610	108.7684	72,321	66,491	68,368		(159)			5.500	4.796	MON	305	3,594	01/21/2009	01/15/2039
36297A-KW-2	GN 706009 - RMBS			4	1	139,627	107.1095	145,198	135,560	139,171		(257)			5.500	4.842	MON	621	7,291	02/10/2009	01/15/2039
36297C-YC-7	GN 708207 - RMBS			4	1	91,131	107.6153	95,620	88,854	91,389		(336)			5.500	4.798	MON	407	4,638	02/06/2009	02/15/2039
38373Q-PY-1	GNR 0341A BX - CMO/RMBS			4	1	822,318	107.8150	889,083	824,638	822,537		345			4.500	4.547	MON	3,092	36,496	05/16/2003	05/20/2033
38373S-LY-1	GNR 0312D OZ - CMO/RMBS			4	1	1,734,122	110.2801	1,892,810	1,716,365	1,720,472		590			5.250	5.178	MON	7,509	88,602	06/12/2003	02/20/2033
38373V-P9-5	GNR 0284 PH - CMO/RMBS			4	1	158,380	112.3724	168,947	150,346	152,756		(133)			6.000	5.490	MON	752	8,859	02/17/2005	11/16/2032
38373Y-D9-2	GNR 034B MZ - CMO/RMBS			4	1	1,205,565	109.2974	1,345,671	1,231,201	1,218,047		531			5.500	5.774	MON	5,643	66,637	03/05/2003	01/20/2033
38374L-5H-0	GNR 0560B WZ - CMO/RMBS			4	1	1,049,223	112.0492	1,185,222	1,057,769	1,052,165		499			5.500	5.621	MON	4,848	56,977	09/20/2005	09/20/2035
38374Y-CZ-4	GNR 1093B GP - CMO/RMBS			4	1	9,161,385	101.4605	8,678,890	8,553,962	8,585,200		(33,731)			4.500	3.622	MON	32,077	357,295	09/28/2010	02/20/2039
38374Y-YL-1	GNR 1095A PD - CMO/RMBS			4	1	1,943,130	101.2848	1,835,588	1,812,304	1,821,715		(6,052)			4.500	3.587	MON	6,796	76,207	09/08/2010	03/20/2039
38375C-PA-2	GNR 1247A VB - CMO/RMBS			4	1	6,122,438	104.2000	5,835,197	5,600,000	5,791,117		(46,710)			3.500	2.540	MON	16,333	196,000	05/31/2017	11/20/2028
38376C-UQ-0	GNR 0979B PD - CMO/RMBS			4	1	550,668	100.2817	525,922	524,445	524,003		(1,276)			4.500	3.842	MON	1,967	18,451	07/08/2010	02/20/2038
38376E-TR-6	GNR 09110A CY - CMO/RMBS			4	1	3,337,869	103.1986	3,578,842	3,467,916	3,435,890		5,981			4.000	4.494	MON	11,560	133,666	02/25/2010	11/16/2024
38376K-QT-1	GNR 0987G PD - CMO/RMBS			4	1	485,156	100.1231	487,734	487,135	485,963		433			4.500	4.567	MON	1,827	15,046	04/26/2010	03/20/2038
38376P-TU-4	GNR 09125C MP - CMO/RMBS			4	1	1,368,847	103.2773	1,473,813	1,427,044	1,412,539		2,445			4.000	4.508	MON	4,757	55,214	02/16/2010	12/16/2024
38376W-4G-7	GNR 1033C PD - CMO/RMBS			4	1	2,066,748	104.0273	2,144,036	2,061,032	2,058,308		(245)			4.500	4.485	MON	7,729	92,746	05/07/2010	06/20/2039
38376X-VR-1	GNR 1030C NY - CMO/RMBS			4	1	2,932,643	104.0284	2,971,051	2,856,000	2,863,768		(7,435)			5.000	4.730	MON	11,900	142,800	04/06/2010	12/16/2026
38377D-XB-7	GNR 10104A NB - CMO/RMBS			4	1	9,141,315	101.4984	8,646,362	8,518,717	8,570,216		(36,127)			4.500	3.617	MON	31,945	383,342	09/02/2010	05/20/2039
38377D-XJ-0	GNR 10104B PB - CMO/RMBS			4	1	2,631,133	100.8675	2,588,340	2,566,079	2,565,390		(3,531)			4.500	4.155	MON	9,623	111,059	05/12/2011	09/20/2039
38377E-K3-7	GNR 1060B QG - CMO/RMBS			4	1	507,640	101.4423	504,865	497,687	497,385		(414)			4.500	4.249	MON	1,866	22,220	05/19/2010	03/20/2039
38377E-QL-1	GNR 1067A JD - CMO/RMBS			4	1	2,106,656	102.2289	2,092,312	2,046,694	2,049,222		(1,528)			4.500	4.177	MON	7,675	86,994	05/25/2010	05/20/2039
38377J-PR-8	GNR 1098F VB - CMO/RMBS			4	1	661,963	100.4511	612,856	610,104	610,374		(3,187)			4.500	3.399	MON	2,288	25,688	10/20/2010	02/20/2029
38377K-AD-2	GNR 10114A NB - CMO/RMBS			4	1	10,720,964	101.9455	10,271,406	10,075,394	10,126,191		(34,102)			4.500	3.687	MON	37,783	441,243	11/15/2010	06/20/2039
38377L-CF-3	GNR 10116M PV - CMO/RMBS			4	1	5,621,522	103.1692	5,735,156	5,558,983	5,563,895		(2,539)			4.000	3.891	MON	18,530	222,359	11/19/2010	12/20/2039
38377L-J4-1	GNR 10130A LD - CMO/RMBS			4	1	3,479,300	101.4115	3,613,672	3,563,373	3,546,822		8,454			4.500	4.864	MON	13,363	160,352	02/07/2011	08/16/2039
38377L-PU-6	GNR 10128D JC - CMO/RMBS			4	1	12,832,345	103.6686	14,163,436	13,662,218	13,470,569		66,835			4.000	4.742	MON	45,541	546,489	02/08/2011	06/20/2039
38377L-WD-6	GNR 10127A PD - CMO/RMBS			4	1	8,239,178	102.7009	8,356,336	8,136,572	8,136,787		(4,800)			4.000	3.863	MON	27,122	325,463	01/11/2011	02/20/2039
38377M-RA-6	GNR 10144A BC - CMO/RMBS			4	1	19,187,568	103.5084	20,214,069	19,528,917	19,429,218		10,192			4.000	4.209	MON	65,096	781,157	01/13/2011	09/16/2039
38377Q-HF-7	GNR 1118G ZE - CMO/RMBS			4	1	11,628,483	108.1695	14,130,034	13,062,858	12,328,195		152,656			4.000	5.047	MON	43,543	511,367	02/07/2011	11/16/2040
38377R-BG-9	GNR 10158D DC - CMO/RMBS			4	1	9,583,861	101.8104	10,088,396	9,909,000	9,852,979		36,991			4.000	4.437	MON	33,030	396,360	01/26/2011	10/20/2038
38377R-X7-5	GNR 10165B HB - CMO/RMBS			4	1	2,537,281	105.2858	2,579,503	2,450,000	2,477,895		(8,406)			3.500	3.139	MON	7,146	85,750	08/26/2011	12/16/2025
38377V-BP-0	GNR 1151F AX - CMO/RMBS			4	1	2,340,783	100.3630	2,387,423	2,378,788	2,372,213		2,898			4.000	4.243	MON	7,929	90,157	05/02/2011	07/20/2039
38377X-5D-0	GNR 12136 MW - CMO/RMBS			4	1	2,855,421	92.3280	3,202,857	3,469,000	3,134,595		48,733			2.000	3.828	MON	5,782	69,380	08/29/2013	06/20/2041
38378A-D8-1	GNR 11162A AL - CMO/RMBS			4	1	1,766,809	104.1337	1,747,033	1,677,682	1,719,830		(7,559)			3.000	2.506	MON	4,194	50,331	07/17/2012	12/16/2026
38378C-3K-1	GNR 1226B AV - CMO/RMBS			4	1	4,841,195	102.6489	4,721,850	4,600,000	4,669,326		(30,671)			3.500	2.754	MON	13,417	161,000	10/16/2014	12/20/2030
38378C-LP-0	GNR 1213C KV - CMO/RMBS			4	1	8,522,907	102.6479	8,389,409	8,173,000	8,249,420		(35,786)			3.500	3.000	MON	23,838	286,055	02/23/2012	11/20/2030
38378D-DJ-1	GNR 1216E VD - CMO/RMBS			4	1	1,326,463	105.1203	1,271,956	1,210,000	1,254,365		(9,901)			3.500	2.556	MON	3,529	42,350	07/31/2012	09/20/2028
38378D-FB-6	GNR 1216A WK - CMO/RMBS			4	1	16,610,719	101.7859	16,591,105	16,300,000	16,351,232		(34,885)			3.000	2.775	MON	40,750	489,000	02/14/2012	10/20/2026
38378M-XD-2	GNR 1367C TV - CMO/RMBS			4	1	6,106,387	103.8447	6,147,605	5,920,000	6,032,984		(15,280)			3.000	2.691	MON	14,800	177,600	04/16/2015	02/20/2042
38378T-TU-4	GNR 1391D BC - CMO/RMBS			4	1	1,894,047	101.8481	2,071,463	2,033,876	1,959,890		11,683			2.500	3.217	MON	4,237	50,847	06/11/2013	06/20/2028
38378W-UE-1	GNR 13124B AY - CMO/RMBS			4	1	2,495,333	104.8767	2,866,008	2,732,740	2,597,616		18,355			3.000	3.902	MON	6,832	81,982	09/04/2013	08/20/2028
38379E-N3-2	GNR 14140D VM - CMO/RMBS			4	1	17,646,313	106.4471	17,223,144	16,180,000	16,780,148		(169,907)			4.000	2.882	MON	53,933	647,200	10/21/2014	12/20/2040
38379F-C9-8	GNR 15165B DA - CMO/RMBS			4	1	1,675,786	101.9655	1,641,032	1,609,399	1,659,278		(7,294)			3.000	1.883	MON	4,024	47,375	08/31/2016	12/20/2042
38379G-MC-8	GNR 14142A AV - CMO/RMBS			4	1	2,879,800	104.7080	2,848,057	2,720,000	2,797,171		(14,382)			3.500	2.807	MON	7,933	95,200	12/11/2014	07/20/2033
38379P-3Y-1	GNR 1587F BL - CMO/RMBS			4	1	2,141,263	101.5487	2,087,344	2,055,510	2,122,169		(6,162)			2.750	1.813	MON	4,711	55,639	08/31/2016	05/20/2043
38379P-Q3-4	GNR 1584D CP - CMO/RMBS			4	1	11,220,843	103.8961	11,050,253	10,635,870	11,076,654		(37,441)			3.000	2.518	MON	26,590	319,076	08/19/2016	03/20/2045
38379Q-JW-6	GNR 15131A VB - CMO/RMBS			4	1	5,112,921	103.3574	5,031,441	4,868,000	5,032,433		(19,021)			3.500	3.023	MON	14,198	170,380	01/14/2016	07/20/2034
38379Q-NP-6	GNR 15138C VB - CMO/RMBS			4	1	3,783,798	103.3773	3,775,323	3,651,984	3,738,863		(8,692)			3.500	3.193	MON	10,652	127,820	12/08/2015	04/20/2032
38379V-QW-7	GNR 1623B AC - CMO/RMBS			4	1	7,871,625	100.1244	7,601,129	7,591,682	7,868,648		(2,977)			3.000	2.686	MON	18,979	37,958	10/23/2019	02/20/2046
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						323,403,442	XXX	329,674,910	318,004,725	320,890,278		(311,714)			XXX	XXX	XXX	993,614	11,577,321	XXX	XXX
38378N-TD-5	GNR 1414 VB - CMBS			4	1	5,466,699	105.0260	5,776,430	5,500,000	5,477,249		1,495			3.714	3.792	MON	17,023	205,464	01/07/2014	11/16/2027
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						5,466,699	XXX	5,776,430	5,500,000	5,477,249		1,495			XXX	XXX	XXX	17,023	205,464	XXX	XXX

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
0599999. Total - U.S. Government Bonds						521,046,578	XXX	530,799,840	515,604,725	518,423,929		(450,790)	1,713,203		XXX	XXX	XXX	2,019,029	13,746,411	XXX	XXX
44881H-AF-1	HYDRO-QUEBEC		C		1FE	4,620,350	106.0227	3,710,795	3,500,000	3,588,281		(87,581)			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	129.2920	1,279,991	990,000	1,032,837		(8,173)			8.400	7.385	MS	21,483	83,160	06/04/1999	03/28/2025
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						5,725,695	XXX	4,990,785	4,490,000	4,621,117		(95,755)			XXX	XXX	XXX	68,091	412,160	XXX	XXX
1099999. Total - All Other Government Bonds						5,725,695	XXX	4,990,785	4,490,000	4,621,117		(95,755)			XXX	XXX	XXX	68,091	412,160	XXX	XXX
68607L-XQ-5	OREGON ST			1	1FE	1,000,000	119.5860	1,195,860	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	1,195,860	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	1,195,860	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	100.1100	2,502,750	2,500,000	2,496,498		322			6.000	6.021	MS	50,000	150,000	12/18/2007	03/01/2028
761157-AE-6	RESOLUTION FUNDING CORPORATION				1	44,653	105.9705	31,791	30,000	30,998		(1,215)			9.375	5.001	AO	594	2,813	03/25/2004	10/15/2020
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1FE	643,007	112.0960	723,019	645,000	644,191		103			5.700	5.724	MN	6,128	38,237	12/10/2003	05/01/2026
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						3,202,065	XXX	3,257,560	3,175,000	3,171,687		(790)			XXX	XXX	XXX	56,721	191,049	XXX	XXX
31283G-EH-6	FH G00136 - RMBS			4	1	3,003	106.6445	3,173	2,975	2,974					8.000	7.908	MON	20	228	03/03/2000	04/01/2023
31283H-K2-0	FH G01213 - RMBS			4	1	12,205	115.8905	14,591	12,590	12,322		35			6.000	6.765	MON	63	744	04/27/2001	03/01/2031
31283H-QB-4	FH G01350 - RMBS			4	1	84,071	110.3619	96,350	87,304	85,426		207			5.500	6.211	MON	400	4,735	05/31/2002	12/01/2031
31288G-SK-9	FH C77722 - RMBS			4	1	306,421	112.8065	347,127	307,719	306,641		143			5.000	5.100	MON	1,282	15,241	02/20/2003	03/01/2033
3128LX-UH-1	FH G02384 - RMBS			4	1	139,720	114.7200	159,887	139,371	139,625		33			6.000	5.951	MON	697	8,175	09/20/2007	11/01/2036
3128QJ-S3-1	FH 1G1438 - RMBS			4	1	50,290	106.4772	53,819	50,545	50,254		(580)			4.590	3.943	MON	193	2,172	07/17/2007	01/01/2037
312912-AN-8	FHR 1367 K - CMO/RMBS			4	1	11,441	103.7658	12,114	11,674	11,609		15			5.500	5.901	MON	54	607	09/28/2001	09/15/2022
312915-5A-5	FHR 1522 HZ - CMO/RMBS			4	1	27,780	105.8797	30,967	29,247	28,902		59			6.500	7.370	MON	158	1,839	06/04/1999	05/15/2023
31292G-Z6-6	FH C00765 - RMBS			4	1	18,554	112.0145	21,136	18,869	18,649		27			7.000	7.461	MON	110	1,293	11/10/2000	05/01/2029
31292G-ZZ-2	FH C00760 - RMBS			4	1	7,148	113.5776	8,259	7,272	7,194		9			6.500	6.913	MON	39	464	12/19/2000	05/01/2029
31292H-2F-0	FH C01674 - RMBS			4	1	190,812	113.2692	214,822	189,657	190,400		(44)			5.500	5.374	MON	869	10,248	11/03/2003	11/01/2033
31292H-4J-0	FH C01725 - RMBS			4	1	196,317	113.2687	221,536	195,584	196,018		(10)			5.500	5.426	MON	896	10,574	12/03/2003	12/01/2033
31292H-7H-1	FH C01796 - RMBS			4	1	305,140	111.3907	338,733	304,095	304,833		6			5.000	4.928	MON	1,267	14,914	03/29/2004	03/01/2034
31292H-AK-0	FH C00910 - RMBS			4	1	1,939	112.2021	2,205	1,965	1,943		1			7.500	7.930	MON	12	148	06/15/2000	01/01/2030
31292H-JG-0	FH C01163 - RMBS			4	1	28,752	114.8912	33,897	29,504	28,944		66			6.000	6.662	MON	148	1,716	03/28/2001	03/01/2031
31292H-JR-6	FH C01172 - RMBS			4	1	14,242	113.6006	16,296	14,345	14,262		12			6.500	6.701	MON	78	916	04/27/2001	05/01/2031
31292H-JU-9	FH C01175 - RMBS			4	1	10,711	112.1195	11,870	10,587	10,658		(3)			7.000	6.766	MON	62	727	06/04/2001	05/01/2031
31292H-LQ-5	FH C01235 - RMBS			4	1	51,529	114.9230	60,317	52,485	51,740		108			6.000	6.485	MON	262	3,079	08/27/2001	08/01/2031
31292H-MU-5	FH C01271 - RMBS			4	1	72,035	116.0044	82,845	71,416	71,827		(8)			6.500	6.301	MON	387	4,523	01/31/2002	12/01/2031
31292H-NB-6	FH C01286 - RMBS			4	1	67,600	114.8822	78,482	68,315	67,760		76			6.000	6.272	MON	342	4,013	02/26/2002	01/01/2032
31292H-NE-0	FH C01289 - RMBS			4	1	94,887	110.7140	105,788	95,551	95,013		49			5.500	5.677	MON	438	5,173	08/28/2002	12/01/2031
31292H-P9-9	FH C01348 - RMBS			4	1	249,885	110.7839	284,829	257,103	251,631		619			5.500	6.202	MON	1,178	13,959	07/26/2002	03/01/2032
31292H-X4-1	FH C01599 - RMBS			4	1	439,676	113.2711	500,646	441,989	439,965		259			5.500	5.638	MON	2,026	23,834	08/22/2003	08/01/2033
31292H-X8-2	FH C01603 - RMBS			4	1	222,914	109.3738	244,728	223,753	222,970		68			4.500	4.590	MON	839	9,862	06/26/2003	06/01/2033
31292H-YA-6	FH C01605 - RMBS			4	1	302,919	109.5130	353,911	323,168	306,787		1,194			4.500	5.955	MON	1,212	14,267	10/16/2003	07/01/2033
31292J-BH-2	FH C01840 - RMBS			4	1	236,829	111.3901	266,133	238,919	237,142		204			5.500	5.724	MON	1,095	12,890	06/23/2004	05/01/2034
31293V-HK-1	FH C30234 - RMBS			4	1	6,333	108.9385	7,003	6,429	6,384		8			6.500	6.754	MON	35	416	12/18/2000	08/01/2029
31293W-Q5-2	FH C31376 - RMBS			4	1	6,060	115.8100	7,287	6,292	6,196		18			7.000	7.594	MON	37	438	03/03/2000	09/01/2029
31294B-5X-9	FH C35362 - RMBS			4	1	14,127	111.8745	16,749	14,971	14,208		(70)			7.000	9.102	MON	87	993	05/11/2000	01/01/2030
31294D-PD-7	FH C36720 - RMBS			4	1	19,191	112.4011	22,295	19,835	19,493		(4)			7.500	8.145	MON	124	1,478	05/11/2000	03/01/2030
31294F-QB-5	FH C38550 - RMBS			4	1	4,981	118.2661	6,089	5,149	5,075		14			7.500	8.070	MON	32	384	05/11/2000	05/01/2030
31296J-WA-0	FH A10641 - RMBS			4	1	274,766	109.5039	299,336	273,357	274,353		19			4.500	4.392	MON	1,025	12,018	06/24/2003	06/01/2033
31296L-PK-1	FH A12226 - RMBS			4	1	303,892	108.8971	333,516	306,267	304,541		376			5.000	5.160	MON	1,276	14,904	12/23/2003	08/01/2033
31296P-FL-1	FH A14671 - RMBS			4	1	75,621	107.7646	82,538	76,591	75,908		74			5.000	5.253	MON	319	3,808	12/30/2003	10/01/2033
31298H-F9-4	FH C48292 - RMBS			4	1	17,997	111.2651	20,426	18,358	18,173		36			6.000	6.395	MON	92	1,092	03/01/2001	03/01/2031
3132HR-FY-1	FH Q14683 - RMBS			4	1	5,126,820	100.1053	5,268,667	5,263,127	5,137,230		1,289			2.500	2.881	MON	10,965	130,327	05/15/2015	01/01/2043
3132L5-A3-7	FH V80026 - RMBS			4	1	7,213,895	102.9999	7,143,741	6,935,676	7,183,185		(8,781)			3.000	2.398	MON	17,339	205,866	05/06/2013	04/01/2043
3133T0-J7-0	FHR 1578 K - CMO/RMBS			4	1	26,438	105.9477	27,858	26,294	26,256		9			6.900	6.904	MON	151	1,746	11/09/1999	09/15/2023
3133T8-XJ-1	FHR 1941 E - CMO/RMBS			4	1	31,357	113.2647	36,550	32,270	31,980		57			7.500	7.944	MON	202	2,357	03/18/1997	02/15/2027
3133TG-U4-9	FHR 2091B ZC - CMO/RMBS			4	1	612,122	111.0311	697,350	628,067	621,119		570			6.000	6.401	MON	3,140	36,844	12/18/2007	11/15/2028

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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-6U-6	FNR 93149 M - CMO/RMBS			4	1	24,749	106.1251	26,363	24,842	24,741		22			7.000	7.055	MON	145	1,677	04/11/2002	08/25/2023
31359B-P4-3	FNR 93133 KZ - CMO/RMBS			4	1	38,023	106.4827	41,745	39,203	38,813		100			7.000	7.518	MON	229	2,665	08/06/1993	08/25/2023
31359F-DA-3	FNR 93202 J - CMO/RMBS			4	1	49,434	106.5081	53,521	50,250	49,926		79			6.500	6.744	MON	272	3,139	02/04/1998	11/25/2023
31359U-YS-8	FNR 9858A ZB - CMO/RMBS			4	1	111,708	109.4082	120,059	109,735	110,348		(66)			6.000	5.633	MON	549	6,386	01/27/2003	10/25/2028
31368H-NN-9	FN 190397 - RMBS			4	1	7,853,783	110.3583	8,466,875	7,672,168	7,838,331		(1,983)			5.000	4.447	MON	31,967	376,027	08/27/2009	09/01/2039
3136A0-GV-3	FNR 1175D DB - CMO/RMBS			4	1	15,292,242	101.6152	17,316,455	17,041,212	16,586,494		143,481			3.000	4.453	MON	42,603	511,236	07/07/2011	08/25/2026
3136A1-CZ-6	FNR 11104B B - CMO/RMBS			4	1	3,341,811	102.6367	3,523,519	3,433,000	3,395,337		7,874			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	95.8492	479,246	500,000	490,423		830			2.500	2.727	MON	1,042	12,500	10/18/2016	12/25/2041
3136A3-HL-8	FNR 11137D CB - CMO/RMBS			4	1	10,034,375	102.6132	10,261,324	10,000,000	9,998,029		(4,923)			3.000	2.958	MON	25,000	300,000	12/15/2011	01/25/2027
3136A3-Z7-9	FNR 123G KB - CMO/RMBS			4	1	4,025,097	103.6485	4,165,445	4,018,818	4,017,014		(979)			3.000	2.984	MON	10,047	120,565	01/18/2012	02/25/2027
3136A4-V9-7	FNR 1232J DV - CMO/RMBS			4	1	4,898,291	100.6763	5,285,508	5,250,000	5,103,149		30,856			2.500	3.195	MON	10,938	131,250	03/14/2012	04/25/2027
3136A5-CH-7	FNR 1240A MY - CMO/RMBS			4	1	3,128,555	107.1911	3,215,732	3,000,000	3,106,883		(8,472)			3.500	3.109	MON	8,750	105,000	05/31/2017	04/25/2042
3136A5-R6-5	FNR 1249A PW - CMO/RMBS			4	1	504,219	107.0073	535,037	500,000	503,129		(352)			3.500	3.424	MON	1,458	17,500	02/23/2017	05/25/2042
3136A6-W2-6	FNR 1275G KE - CMO/RMBS			4	1	1,052,813	113.1814	1,131,814	1,000,000	1,045,131		(2,600)			4.000	3.589	MON	3,333	40,000	02/02/2017	07/25/2042
3136A7-3C-4	FNR 1297D JM - CMO/RMBS			4	1	2,142,857	104.7039	2,136,814	2,040,816	2,090,567		(7,904)			3.000	2.547	MON	5,102	61,224	09/04/2012	09/25/2027
3136A7-FW-7	FNR 1270E BW - CMO/RMBS			4	1	3,977,041	97.8557	4,312,201	4,406,694	4,197,551		33,526			1.750	2.657	MON	6,426	77,117	06/15/2012	06/25/2027
3136A7-GM-8	FNR 1270J DW - CMO/RMBS			4	1	8,062,576	103.9184	8,048,996	7,745,495	7,891,037		(26,187)			3.000	2.619	MON	19,364	232,365	08/23/2012	07/25/2027
3136AB-MY-6	FNR 12148N VB - CMO/RMBS			4	1	3,792,097	102.9621	3,897,117	3,785,000	3,786,022		(1,227)			3.000	2.975	MON	9,463	113,550	11/30/2015	12/25/2032
3136AC-BL-4	FNR 1310F AV - CMO/RMBS			4	1	1,233,580	102.9843	1,219,334	1,184,000	1,217,003		(3,372)			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	102.9964	1,144,290	1,111,000	1,138,834		(2,853)			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	95.2692	619,250	650,000	599,851		3,814			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	102.2075	2,402,899	2,351,000	2,326,489		2,400			3.000	3.145	MON	5,878	70,530	10/08/2014	12/25/2031
3136AC-TQ-4	FNR 1320B KZ - CMO/RMBS			4	1	3,300,155	103.1539	3,558,490	3,449,690	3,327,173		12,045			3.000	3.370	MON	8,624	101,828	03/01/2017	03/25/2043
3136AD-4Z-9	FNR 1350B BV - CMO/RMBS			4	1	1,575,154	98.3990	1,601,936	1,628,000	1,590,914		3,401			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	9,840,333	101.2772	10,196,592	10,068,000	9,927,516		18,482			3.000	3.242	MON	25,170	302,040	09/10/2014	01/25/2043
3136AD-XB-0	FNR 1326L BV - CMO/RMBS			4	1	3,322,367	107.1431	3,808,427	3,554,522	3,423,821		21,057			3.500	4.216	MON	10,367	124,408	09/13/2013	02/25/2032
3136AE-5F-0	FNR 1374E VB - CMO/RMBS			4	1	16,236,679	102.4975	18,003,724	17,565,035	16,823,871		81,876			3.000	3.751	MON	43,913	526,951	10/03/2013	03/25/2038
3136AE-EW-3	FNR 1353C VB - CMO/RMBS			4	1	9,701,779	102.4084	10,536,650	10,288,855	9,986,404		56,916			3.000	3.687	MON	25,722	308,666	03/24/2015	12/25/2037
3136AE-G5-0	FNR 1359A PY - CMO/RMBS			4	1	998,125	97.1010	971,010	1,000,000	998,129		4			2.500	2.515	MON	2,083	4,167	09/26/2019	06/25/2043
3136AE-S3-2	FNR 1352J BC - CMO/RMBS			4	1	1,931,250	101.5495	2,030,990	2,000,000	1,941,921		3,610			3.000	3.309	MON	5,000	60,000	02/23/2017	06/25/2043
3136AF-AZ-7	FNR 1379A VB - CMO/RMBS			4	1	15,074,883	105.7030	17,018,186	16,100,000	15,590,644		97,103			3.500	4.266	MON	46,958	563,500	09/10/2013	01/25/2032
3136AF-EQ-3	FNR 1367B VL - CMO/RMBS			4	1	6,886,969	103.4654	7,587,082	7,332,962	7,105,159		43,854			3.000	3.719	MON	18,332	219,989	04/01/2014	04/25/2032
3136AF-PB-4	FNR 1375C CL - CMO/RMBS			4	1	14,346,570	101.1980	15,653,303	15,468,000	14,802,376		86,243			3.000	3.744	MON	38,670	464,040	01/13/2014	04/25/2043
3136AF-T5-3	FNR 1383C VN - CMO/RMBS			4	1	5,435,800	104.9278	5,411,127	5,157,000	5,296,933		(32,204)			3.500	2.810	MON	15,041	180,495	06/01/2015	07/25/2033
3136AG-BW-1	FNR 1395A PN - CMO/RMBS			4	1	2,279,593	101.8849	2,479,878	2,434,000	2,349,658		14,341			3.000	3.686	MON	6,085	73,020	11/19/2013	01/25/2043
3136AG-HZ-8	FNR 1394C GP - CMO/RMBS			4	1	5,703,352	101.8903	6,213,069	6,097,804	5,878,821		33,883			3.000	3.698	MON	15,245	182,934	11/19/2013	03/25/2043
3136AG-K6-8	FNR 13113C VB - CMO/RMBS			4	1	3,743,750	102.0814	4,083,254	4,000,000	3,872,453		27,908			3.000	3.749	MON	10,000	120,000	01/24/2014	01/25/2037
3136AG-MH-2	FNR 13108A VB - CMO/RMBS			4	1	11,297,866	102.1603	12,828,274	12,557,000	11,943,854		124,774			3.000	4.173	MON	31,393	376,710	09/12/2013	12/25/2036
3136AG-MM-1	FNR 13108B GU - CMO/RMBS			4	1	2,041,250	102.4195	2,048,390	2,000,000	2,028,509		(4,230)			3.000	2.760	MON	5,000	60,000	11/10/2016	10/25/2033
3136AG-YP-1	FNR 13101C VB - CMO/RMBS			4	1	9,174,375	101.8134	9,163,210	9,000,000	9,084,949		(18,776)			3.000	2.770	MON	22,500	270,000	02/20/2015	09/25/2033
3136AH-3K-4	FNR 147B VB - CMO/RMBS			4	1	10,752,909	104.5242	11,110,921	10,630,000	10,680,244		(15,396)			3.500	3.356	MON	31,004	372,050	07/31/2014	06/25/2034
3136AH-F6-2	FNR 13130E QV - CMO/RMBS			4	1	1,983,030	97.4613	1,937,531	1,988,000	1,983,379		194			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	9,786,822	102.0512	11,053,162	10,830,998	10,260,729		85,998			2.500	3.583	MON	22,565	270,775	04/08/2014	01/25/2029
3136AH-YF-1	FNR 13135A CY - CMO/RMBS			4	1	3,790,887	103.8442	4,181,286	4,026,500	3,896,206		20,355			3.000	3.653	MON	10,066	120,795	01/24/2014	01/25/2029
3136AH-ZZ-6	FNR 13130A CV - CMO/RMBS			4	1	2,109,734	110.0039	2,092,274	1,902,000	2,057,442		(13,748)			4.000	3.029	MON	6,340	76,080	04/26/2016	12/25/2032
3136AJ-5Y-8	FNR 1427B CV - CMO/RMBS			4	1	3,644,245	102.5656	3,882,108	3,785,000	3,700,871		11,001			3.000	3.371	MON	9,463	113,550	05/29/2014	03/25/2031
3136AJ-6H-4	FNR 1427E DY - CMO/RMBS			4	1	2,035,150	101.8240	2,056,845	2,020,000	2,027,458		(1,525)			2.500	2.416	MON	4,208	50,500	01/28/2015	05/25/2029
3136AJ-AG-1	FNR 141D DU - CMO/RMBS			4	1	4,161,983	101.8261	4,206,435	4,131,000	4,145,392		(3,568)			2.500	2.411	MON	8,606	103,275	01/28/2015	02/25/2029
3136AJ-C5-3	FNR 1426A VB - CMO/RMBS			4	1	7,496,685	100.4988	8,104,222	8,064,000	7,715,239		40,352			3.000	3.694	MON	20,160	241,920	04/30/2014	05/25/2034
3136AJ-F4-3	FNR 1426F HM - CMO/RMBS			4	1	1,585,313	107.3219	1,609,828	1,500,000	1,547,293		(8,799)			3.500	2.847	MON	4,375	52,500	12/23/2014	05/25/2029
3136AJ-UF-1	FNR 1420B TY - CMO/RMBS			4	1	2,721,258	101.8120	2,749,943	2,701,000	2,711,099		(2,163)			2.500	2.416	MON	5,627	67,525	01/28/2015	04/25/2029
3136AJ-WA-0	FNR 1416B DB - CMO/RMBS			4	1	3,025,393	101.8114	3,463,932	3,402,304	3,185,424		30,569			2.500	3.712	MON	7,088	85,058	04/01/2014	04/25/2029
3136AK-5S-8	FNR 1467F VD - CMO/RMBS			4	1	4,028,089	97.5667	3,819,662	3,914,923	3,991,922		(10,618)			3.000	2.691	MON	9,787	117,448	04/04/2016	03/25/2037
3136AK-HW-6	FNR 1437C BV - CMO/RMBS			4	1	6,460,695	100.0011	7,150,081	7,150,000	6,742,114		52,903			2.500	3.485	MON	14,896	178,750	07/15/2014	11/25/2038
3136AK-T8-6	FNR 1455B VP - CMO/RMBS			4	1	7,775,161	105.6450	7,883,930	7,462,662	7,631,478		(30,614)			3.500	3.023	MON	21,766	261,193	12/05/2014	10/25/2036
3136AK-YF-4	FNR 1456A VB - CMO/RMBS			4	1	5,048,828	102.6613	5,133,067	5,000,000	5,015,494		(4,352)			3.500	3.379	MON	14,583	175,000	09/10/2014	09/25/2034
3136AL-BZ-3	FNR 1463C VB - CMO/RMBS			4	1	5,990,128	100.7286	6,035,655	5,992,000	5,986,768		(503)			3.000	3.002	MON	14,980	179,760	08/25/2015	12/25/2037

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
3136AL-DU-2	FNR 1460C VE - CMO/RMBS			4	1	12,699,173	101.4854	12,920,110	12,731,000	12,701,134		1,215			3.000	3.024	MON	31,828	381,930	09/01/2015	07/25/2033
3136AL-JE-2	FNR 1471A VB - CMO/RMBS			4	1	2,723,010	100.4086	2,644,872	2,634,109	2,641,508		(12,218)			3.500	2.813	MON	7,683	92,194	10/31/2014	09/25/2034
3136AM-4Q-9	FNR 1523B AV - CMO/RMBS			4	1	6,443,137	107.4334	6,780,120	6,311,000	6,395,779		(10,781)			3.500	3.296	MON	18,407	220,885	06/23/2015	10/25/2033
3136AM-6E-4	FNR 1524A VB - CMO/RMBS			4	1	10,219,827	102.3581	10,196,352	9,961,452	10,091,133		(34,515)			3.000	2.672	MON	24,904	298,844	04/07/2015	06/25/2038
3136AM-VP-1	FNR 156B AC - CMO/RMBS			4	1	2,048,355	100.3948	2,100,420	2,092,160	2,055,925		2,657			2.250	2.692	MON	3,923	46,305	12/22/2016	08/25/2034
3136AN-AK-3	FNR 1516C NY - CMO/RMBS			4	1	1,879,682	106.0397	1,929,301	1,819,414	1,869,863		(4,372)			3.500	3.189	MON	5,307	63,679	08/22/2017	01/25/2045
3136AN-YP-6	FNR 1527E GP - CMO/RMBS			4	1	1,936,144	101.6804	1,913,371	1,881,750	1,923,855		(2,899)			2.500	1.862	MON	3,920	46,356	08/30/2016	06/25/2043
3136AN-YY-7	FNR 1541 AY - CMO/RMBS			4	1	372,714	101.9514	369,818	362,739	370,670		(633)			3.000	2.772	MON	907	10,882	09/23/2016	06/25/2035
3136AP-6D-9	FNR 1566B VD - CMO/RMBS			4	1	2,432,010	103.6668	2,434,826	2,348,704	2,409,387		(4,856)			3.500	3.205	MON	6,850	82,205	11/30/2015	08/25/2032
3136AP-BV-3	FNR 1533E VB - CMO/RMBS			4	1	5,952,000	102.2648	6,086,801	5,952,000	5,952,000					3.000	2.986	MON	14,880	178,560	07/31/2015	09/25/2035
3136AP-HA-3	FNR 1552C DV - CMO/RMBS			4	1	3,123,897	97.2072	2,987,178	3,073,000	3,108,300		(4,388)			3.000	2.835	MON	7,683	92,190	03/28/2016	09/25/2038
3136AR-NG-9	FNR 1614A VB - CMO/RMBS			4	1	4,894,015	101.6784	4,868,364	4,788,000	4,861,699		(7,523)			3.000	2.806	MON	11,970	131,553	05/08/2019	08/25/2034
3136AR-S2-5	FNR 1625B VD - CMO/RMBS			4	1	3,563,336	103.7683	3,432,656	3,308,000	3,502,518		(16,187)			3.500	2.864	MON	9,648	115,780	05/09/2016	05/25/2036
3136AS-3M-6	FNR 1644D VD - CMO/RMBS			4	1	2,721,775	102.7155	2,607,460	2,538,525	2,665,480		(16,257)			3.000	1.682	MON	6,346	75,500	06/28/2016	11/25/2027
3136AS-3N-4	FNR 1644D DV - CMO/RMBS			4	1	5,573,418	102.3828	5,345,406	5,221,000	5,493,529		(22,069)			3.000	2.454	MON	13,053	156,630	06/28/2016	12/25/2034
3136AS-EE-2	FNR 1624F KC - CMO/RMBS			4	1	1,618,834	103.4709	1,677,119	1,620,860	1,618,685		24			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	3,793,702	100.1099	3,688,049	3,684,000	3,778,293		(4,035)			3.000	2.788	MON	9,210	94,515	11/01/2019	12/25/2045
3136AS-XG-6	FNR 1643B GV - CMO/RMBS			4	1	6,642,459	96.9226	6,091,586	6,285,000	6,550,893		(27,994)			3.000	2.470	MON	15,713	188,550	07/01/2016	09/25/2039
3136AT-Q4-9	FNR 1668A AL - CMO/RMBS			4	1	1,929,688	102.3219	1,944,117	1,900,000	1,929,395		(293)			3.000	2.849	MON	4,750	4,750	11/07/2019	10/25/2046
3136AU-C5-8	FNR 1699D TW - CMO/RMBS			4	1	2,622,347	107.0976	2,788,429	2,603,633	2,618,092		(1,199)			3.500	3.441	MON	7,594	91,127	12/15/2016	01/25/2037
3136AV-C8-0	FNR 1716H LM - CMO/RMBS			4	1	1,981,843	103.2227	2,086,131	2,021,000	1,985,983		1,721			3.000	3.157	MON	5,053	60,630	10/26/2017	02/25/2045
3136AV-SE-0	FNR 1711D VJ - CMO/RMBS			4	1	7,961,845	103.7109	8,483,983	8,180,415	7,997,089		14,397			3.000	3.241	MON	20,451	245,412	03/29/2017	03/25/2037
3136AV-W5-4	FNR 1722B BD - CMO/RMBS			4	1	1,087,125	103.5438	1,076,856	1,040,000	1,078,162		(3,842)			3.500	3.072	MON	3,033	36,400	05/31/2017	07/25/2041
3136AW-DW-4	FNR 1726D CH - CMO/RMBS			4	1	2,716,260	105.5454	2,743,125	2,599,000	2,691,810		(9,320)			3.500	3.037	MON	7,580	90,965	05/31/2017	07/25/2044
3136AW-W4-5	FNR 1742A HL - CMO/RMBS			4	1	617,313	102.5282	620,296	605,000	617,210		(103)			3.000	2.801	MON	1,513	1,513	11/15/2019	06/25/2047
3136AW-ZD-2	FNR 1744D VB - CMO/RMBS			4	1	6,295,781	105.7481	6,397,763	6,050,000	6,257,825		(16,829)			3.500	3.132	MON	17,646	211,750	08/23/2017	10/25/2037
3136AX-D5-1	FNR 1769A GT - CMO/RMBS			4	1	4,811,607	101.5244	4,964,859	4,890,310	4,821,261		4,888			3.000	3.150	MON	12,226	146,709	10/06/2017	05/25/2046
3136AX-DQ-5	FNR 1754C OV - CMO/RMBS			4	1	1,939,771	101.2657	1,981,662	1,956,894	1,941,598		830			3.000	3.076	MON	4,892	58,707	08/02/2017	07/25/2037
3136AX-FF-7	FNR 1754B PM - CMO/RMBS			4	1	631,532	103.1159	661,546	641,556	632,850		618			3.000	3.144	MON	1,604	19,247	07/27/2017	05/25/2046
3136AX-G8-2	FNR 1771 KL - CMO/RMBS			4	1	9,938,657	103.7062	10,302,176	9,934,000	9,936,053		(647)			3.000	3.001	MON	24,835	298,020	09/13/2017	04/25/2046
3136AX-XW-0	FNR 1761B PK - CMO/RMBS			4	1	2,739,360	102.4334	2,861,006	2,793,039	2,745,236		2,844			3.000	3.166	MON	6,983	83,791	10/24/2017	11/25/2045
3136B0-4W-3	FNR 1818D MP - CMO/RMBS			4	1	9,948,549	105.2597	10,484,923	9,961,000	9,947,088		(469)			3.500	3.513	MON	29,053	348,635	04/10/2018	11/25/2044
3136B0-RA-6	FNR 17109C VN - CMO/RMBS			4	1	2,331,957	105.9689	2,497,688	2,357,000	2,333,737		1,140			3.500	3.597	MON	6,875	82,495	03/15/2018	10/25/2037
3136B0-X6-8	FNR 1811A PV - CMO/RMBS			4	1	11,654,299	103.0381	12,178,180	11,819,101	11,690,128		20,992			3.250	3.379	MON	32,010	286,621	12/11/2019	02/25/2038
3136B1-AX-2	FNR 1816D DV - CMO/RMBS			4	1	908,529	109.1908	959,787	879,000	904,313		(2,651)			4.000	3.638	MON	2,930	35,160	03/12/2018	08/25/2035
3136B1-G4-0	FNR 1834B VK - CMO/RMBS			4	1	7,957,687	108.2138	8,349,527	7,715,766	7,936,987		(20,700)			4.000	3.570	MON	25,719	231,473	03/21/2019	03/25/2042
3136B1-MN-1	FNR 1822A VD - CMO/RMBS			4	1	6,052,500	107.7893	6,467,356	6,000,000	6,044,251		(6,474)			4.000	3.881	MON	20,000	240,000	09/19/2018	03/25/2038
3136B1-RM-8	FNR 1821C CV - CMO/RMBS			4	1	5,831,308	106.4796	6,274,840	5,893,000	5,836,026		3,213			3.500	3.600	MON	17,188	206,255	03/29/2018	08/25/2038
3136B1-VE-1	FNR 1825B P - CMO/RMBS			4	1	4,007,906	105.3087	4,213,432	4,001,029	4,006,303		(368)			3.500	3.449	MON	11,670	139,488	05/11/2018	03/25/2046
3136B2-FA-5	FNR 1845D VK - CMO/RMBS			4	1	4,272,492	108.1681	4,553,878	4,210,000	4,261,319		(6,971)			4.000	3.800	MON	14,033	168,400	05/16/2018	10/25/2038
3136B6-YG-2	FNR 1966B ML - CMO/RMBS			4	1	5,226,145	100.2612	5,088,722	5,075,467	5,224,248		(1,897)			3.000	2.643	MON	12,689	12,689	11/08/2019	11/25/2034
31371H-VM-7	FN 252720 - RMBS			4	1	184,069	111.1954	207,826	186,902	185,037		290			7.500	7.809	MON	1,168	13,880	01/07/2000	08/01/2029
31371J-B2-9	FN 253057 - RMBS			4	1	9,372	104.5753	9,764	9,337	9,329		7			8.000	7.961	MON	62	741	01/06/2000	12/01/2029
31371J-BZ-6	FN 253056 - RMBS			4	1	62,051	106.2754	66,971	63,016	62,464		98			7.500	7.792	MON	394	4,684	01/07/2000	12/01/2029
31371J-KN-3	FN 253301 - RMBS			4	1	150	103.4018	156	151	150					8.000	8.214	MON	1	9	05/11/2000	04/01/2020
31371J-LZ-5	FN 253344 - RMBS			4	1	627	103.3977	653	631	628		1			8.000	8.244	MON	4	28	05/11/2000	06/01/2020
31371K-4H-1	FN 254724 - RMBS			4	1	563,968	111.5918	629,205	563,845	563,220		189			5.000	4.986	MON	2,349	27,688	03/25/2003	04/01/2033
31371K-6B-2	FN 254766 - RMBS			4	1	168,172	111.5598	188,614	169,070	168,243		124			5.000	5.095	MON	704	8,288	04/21/2003	06/01/2033
31371K-ML-2	FN 254263 - RMBS			4	1	66,620	116.3360	77,818	66,891	66,611		56			6.500	6.581	MON	362	4,263	03/27/2002	04/01/2032
31371K-UA-7	FN 254477 - RMBS			4	1	196,108	112.4721	219,334	195,012	195,558		(46)			5.500	5.355	MON	894	10,559	09/26/2002	10/01/2032
31371K-VF-5	FN 254514 - RMBS			4	1	163,150	112.4519	182,100	161,936	162,702		(6)			5.500	5.294	MON	742	8,711	10/30/2002	11/01/2032
31371K-XW-6	FN 254593 - RMBS			4	1	74,241	110.9855	82,590	74,415	74,206		31			5.000	5.035	MON	310	3,640	12/27/2002	01/01/2033
31371L-DH-9	FN 254904 - RMBS			4	1	57,543	113.5233	65,736	57,905	57,580		52			5.500	5.621	MON	265	3,133	06/30/2004	10/01/2033
31371N-QZ-1	FN 257072 - RMBS			4	1	15,538	111.2501	17,067	15,341	15,511		3			5.500	5.159	MON	70	826	01/29/2008	02/01/2038
31376F-M7-9	FN 354182 - RMBS			4	1	3,369	104.3332	3,560	3,413	3,388		5			7.500	7.795	MON	21	250	01/07/2000	11/01/2026
3137A2-Q3-8	FHR 3760C CB - CMO/RMBS			4	1	6,843,376	103.9093	8,022,525	7,720,701	7,456,571		82,293			3.500	4.834	MON	22,519	270,225	02/18/2011	11/15/2025
3137A3-SP-5	FHR 3773C AM - CMO/RMBS			4	1	3,707,407	103.6081	4,233,426	4,086,000	3,978,350		34,569			3.500	4.567	MON	11,918	143,010	01/12/2011	12/15/2025

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
3137A3-XS-3	FHR 3769G KB - CMO/RMBS			4	1	4,800,989	103.0154	5,379,704	5,222,235	5,122,553		32,716			3.500	4.622	MON	15,232	182,778	01/14/2011	12/15/2025
3137A4-Q9-1	FHR 3780E CL - CMO/RMBS			4	1	1,725,316	104.6248	1,663,215	1,589,695	1,647,262		(16,917)			3.500	2.376	MON	4,637	55,639	01/15/2015	12/15/2025
3137A5-TT-1	FHR 3786G LB - CMO/RMBS			4	1	14,143,945	102.1255	16,646,457	16,300,000	15,680,913		198,927			3.000	4.478	MON	40,750	489,000	03/24/2011	01/15/2026
3137A5-VR-2	FHR 3786A TB - CMO/RMBS			4	1	502,170	104.0723	585,927	563,000	543,725		5,620			3.500	4.751	MON	1,642	19,705	02/03/2011	01/15/2026
3137A8-E7-9	FHR 3823C HJ - CMO/RMBS			4	1	9,370,951	101.8852	10,924,232	10,722,104	10,383,443		50,552			3.000	4.781	MON	26,805	318,425	03/29/2011	03/15/2026
3137AA-NZ-2	FHR 3862C DB - CMO/RMBS			4	1	964,425	111.9109	1,034,056	924,000	958,025		(2,176)			4.000	3.639	MON	3,080	36,960	01/25/2017	05/15/2041
3137AC-NC-9	FHR 3879E MB - CMO/RMBS			4	1	3,443,397	105.2974	3,480,079	3,305,000	3,355,352		(12,024)			3.500	3.090	MON	9,640	115,675	09/27/2011	06/15/2026
3137AE-A3-9	FHR 3904A QB - CMO/RMBS			4	1	5,258,552	102.9251	5,110,529	4,965,290	5,034,692		(31,298)			3.500	2.837	MON	14,482	173,785	09/23/2011	08/15/2026
3137AF-ZL-9	FHR 3949B JM - CMO/RMBS			4	1	2,192,216	102.7069	2,269,823	2,210,000	2,202,374		1,477			3.000	3.093	MON	5,525	66,300	11/02/2011	10/15/2026
3137AF-ZU-9	FHR 3949A PB - CMO/RMBS			4	1	3,952,592	102.9402	4,137,165	4,019,000	3,990,018		5,283			3.000	3.173	MON	10,048	120,570	10/25/2011	10/15/2026
3137AG-GB-0	FHR 3939G UB - CMO/RMBS			4	1	5,835,125	102.4509	6,147,054	6,000,000	5,944,231		15,549			3.000	3.315	MON	15,000	180,000	10/14/2011	10/15/2026
3137AG-GN-4	FHR 3939F WY - CMO/RMBS			4	1	9,712,500	102.1985	10,219,846	10,000,000	9,910,766		28,282			3.000	3.336	MON	25,000	300,000	10/12/2011	10/15/2026
3137AG-L5-7	FHR 3946A KA - CMO/RMBS			4	1	167,666	100.0945	164,383	164,227	165,042		(533)			2.500	1.454	MON	342	3,751	05/19/2016	11/15/2029
3137AG-TJ-9	FHR 3935D WB - CMO/RMBS			4	1	5,387,370	102.5573	5,697,629	5,555,556	5,497,650		15,569			3.000	3.341	MON	13,889	166,667	10/14/2011	10/15/2026
3137AH-JX-7	FHR 3964C QY - CMO/RMBS			4	1	3,683,013	102.5767	3,736,608	3,642,744	3,652,912		(4,195)			3.000	2.884	MON	9,107	109,282	02/23/2012	11/15/2026
3137AH-KQ-0	FHR 3959C DB - CMO/RMBS			4	1	4,088,700	102.3919	4,228,786	4,130,000	4,114,289		3,901			3.000	3.120	MON	10,325	123,900	11/30/2011	11/15/2026
3137AH-NK-0	FHR 3953C EW - CMO/RMBS			4	1	8,211,034	102.4671	8,289,269	8,089,689	8,120,522		(13,387)			3.000	2.836	MON	20,224	242,691	02/08/2012	11/15/2026
3137AH-WT-1	FHR 3952C DG - CMO/RMBS			4	1	4,257,504	103.1067	4,408,602	4,275,765	4,265,817		1,234			3.000	3.050	MON	10,689	128,273	11/02/2011	11/15/2026
3137AH-WW-4	FHR 3952H DL - CMO/RMBS			4	1	5,506,944	102.7822	5,710,121	5,555,555	5,534,811		4,052			3.000	3.101	MON	13,889	166,667	11/15/2011	11/15/2026
3137AJ-AL-8	FHR 3955D WB - CMO/RMBS			4	1	22,299,051	102.7822	22,612,081	22,000,000	22,084,518		(29,769)			3.000	2.860	MON	55,000	660,000	02/02/2012	11/15/2026
3137AJ-V7-6	FHR 3968D G - CMO/RMBS			4	1	6,894,942	102.9375	6,979,165	6,780,000	6,815,292		(11,500)			3.000	2.824	MON	16,950	203,400	02/29/2012	12/15/2026
3137AK-3P-4	FHR 3974B LM - CMO/RMBS			4	1	10,119,531	103.2096	10,320,958	10,000,000	10,038,523		(10,646)			3.000	2.887	MON	25,000	300,000	02/07/2012	12/15/2026
3137AK-6F-3	FHR 3970D HB - CMO/RMBS			4	1	9,456,975	103.0725	9,696,025	9,407,000	9,418,295		(5,412)			3.000	2.950	MON	23,518	282,210	12/20/2011	12/15/2026
3137AL-6K-0	FHR 3990D UY - CMO/RMBS			4	1	11,255,762	101.4127	11,831,483	11,666,667	11,509,399		37,590			2.500	2.879	MON	24,306	291,667	03/01/2012	01/15/2027
3137AL-BC-2	FHR 4005B EL - CMO/RMBS			4	1	5,192,503	102.9777	5,379,483	5,223,928	5,208,544		2,468			3.000	3.071	MON	13,060	156,718	04/05/2012	02/15/2027
3137AL-HJ-1	FHR 3998E KB - CMO/RMBS			4	1	3,058,978	104.0377	3,182,117	3,058,620	3,056,767		(204)			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	103.9286	3,644,665	3,506,894	3,474,570		4,807			3.000	3.183	MON	8,767	105,207	03/14/2012	02/15/2027
3137AM-EV-5	FHR 4022B B - CMO/RMBS			4	1	10,371,875	103.0284	10,302,845	10,000,000	10,132,637		(38,185)			3.000	2.609	MON	25,000	300,000	05/21/2012	03/15/2027
3137AM-GS-0	FHR 4014B EL - CMO/RMBS			4	1	4,277,227	103.0962	4,381,590	4,250,000	4,257,218		(2,912)			3.000	2.939	MON	10,625	127,500	04/25/2012	03/15/2027
3137AM-XS-1	FHR 4011L DW - CMO/RMBS			4	1	2,767,031	101.8904	3,056,713	3,000,000	2,891,531		17,958			2.500	3.261	MON	6,250	75,000	03/14/2012	03/15/2027
3137AN-5M-3	FHR 4016B BA - CMO/RMBS			4	1	5,075,781	102.7415	5,137,074	5,000,000	5,021,907		(7,707)			3.000	2.839	MON	12,500	150,000	04/24/2012	03/15/2027
3137AN-DK-8	FHR 4015E MY - CMO/RMBS			4	1	4,495,778	108.0959	4,582,187	4,239,000	4,450,507		(16,844)			3.500	2.865	MON	12,364	119,198	09/27/2019	03/15/2042
3137AN-PS-8	FHR 4038A PL - CMO/RMBS			4	1	2,448,063	108.6947	2,499,978	2,300,000	2,422,052		(9,480)			4.000	3.411	MON	7,667	92,000	03/01/2017	04/15/2042
3137AN-ST-3	FHR 4027A PY - CMO/RMBS			4	1	502,422	106.1856	530,928	500,000	501,795		(161)			3.500	3.470	MON	1,458	17,500	02/23/2017	04/15/2042
3137AP-E3-0	FHR 4028D UY - CMO/RMBS			4	1	5,899,315	103.4725	6,038,595	5,835,940	5,859,624		(5,359)			3.000	2.902	MON	14,590	175,078	04/27/2012	04/15/2027
3137AP-VV-9	FHR 4054A HW - CMO/RMBS			4	1	8,478,021	102.9441	8,620,537	8,374,000	8,410,691		(10,357)			3.000	2.875	MON	20,935	251,220	05/03/2012	05/15/2027
3137AP-W9-7	FHR 4051A AL - CMO/RMBS			4	1	1,646,506	104.0651	1,682,161	1,616,450	1,634,016		(3,005)			3.000	2.791	MON	4,041	48,494	08/14/2015	05/15/2027
3137AQ-EG-9	FHR 4056A CY - CMO/RMBS			4	1	3,572,996	98.0567	3,882,061	3,958,998	3,770,581		28,925			1.750	2.634	MON	5,774	69,282	06/05/2012	05/15/2027
3137AQ-KB-3	FHR 4050B DY - CMO/RMBS			4	1	723,355	108.2015	754,164	697,000	719,305		(1,697)			3.500	3.166	MON	2,033	24,395	07/27/2017	05/15/2032
3137AQ-U2-2	FHR 4048B CE - CMO/RMBS			4	1	4,492,245	112.3962	4,827,415	4,295,000	4,462,913		(8,843)			4.000	3.645	MON	14,317	171,800	02/02/2017	05/15/2042
3137AR-7G-5	FHR 4060B QB - CMO/RMBS			4	1	5,571,339	103.8117	5,468,416	5,267,627	5,400,143		(23,305)			3.000	2.468	MON	13,169	158,029	07/27/2012	06/15/2027
3137AR-HT-6	FHR 4057C GL - CMO/RMBS			4	1	6,177,007	98.2219	6,708,695	6,830,139	6,516,426		49,970			1.750	2.639	MON	9,961	119,527	06/26/2012	06/15/2027
3137AR-HV-1	FHR 4057C GY - CMO/RMBS			4	1	1,863,917	98.2256	2,024,429	2,061,000	1,967,090		15,640			1.750	2.646	MON	3,006	36,067	06/26/2012	06/15/2027
3137AR-KY-1	FHR 4057G UY - CMO/RMBS			4	1	1,248,507	104.8143	1,238,191	1,181,319	1,214,122		(5,005)			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	98.1212	5,242,706	5,343,090	5,095,976		39,784			1.750	2.633	MON	7,792	93,504	06/26/2012	06/15/2027
3137AR-MV-5	FHR 4068B EP - CMO/RMBS			4	1	2,675,098	106.4598	2,661,494	2,500,000	2,643,744		(9,739)			3.500	2.928	MON	7,292	87,500	10/14/2016	06/15/2042
3137B1-6U-1	FHR 4177H MQ - CMO/RMBS			4	1	1,649,813	98.5273	1,773,491	1,800,000	1,678,273		10,494			2.500	3.334	MON	3,750	45,000	03/01/2017	03/15/2043
3137B2-6F-2	FHR 4205C AL - CMO/RMBS			4	1	869,107	102.0023	867,532	850,502	865,240		(1,263)			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	2,982,726	101.9719	3,029,584	2,971,000	2,990,775		2,175			3.000	2.925	MON	7,428	52,355	09/26/2019	06/15/2043
3137B3-N2-0	FHR 4223D VB - CMO/RMBS			4	1	10,727,453	104.8718	10,817,374	10,314,859	10,522,673		(36,059)			4.000	3.551	MON	34,383	412,594	04/25/2014	06/15/2032
3137B3-TZ-1	FHR 4240F B - CMO/RMBS			4	1	1,016,641	103.4196	1,034,196	1,000,000	1,012,270		(1,389)			3.000	2.832	MON	2,500	30,000	11/10/2016	08/15/2033
3137B4-CY-0	FHR 4238B GV - CMO/RMBS			4	1	8,428,242	104.2534	9,780,012	9,381,000	8,824,830		89,113			3.000	4.088	MON	23,453	281,430	12/16/2013	05/15/2032
3137B5-R9-6	FHR 4265E GL - CMO/RMBS			4	1	3,328,778	101.5452	3,477,515	3,424,600	3,340,027		6,817			3.000	3.236	MON	8,562	77,738	09/26/2019	04/15/2042
3137B6-FT-3	FHR 4284 EV - CMO/RMBS			4	1	2,992,159	102.8549	3,399,762	3,305,397	3,115,535		19,840			3.000	3.856	MON	8,263	99,162	12/13/2013	05/15/2032
3137B7-GV-5	FHR 4293C KN - CMO/RMBS			4	1	1,937,922	112.6836	2,056,476	1,825,000	1,920,165		(5,765)			4.000	3.492	MON	6,083	73,000	02/14/2017	08/15/2043
3137B7-VC-0	FHR 4309C VB - CMO/RMBS			4	1	4,027,500	99.7643	3,990,573	4,000,000	4,016,296		(2,438)			3.000	2.938	MON	10,000	120,000	10/27/2015	01/15/2040
3137B7-Y8-6	FHR 4311C QY - CMO/RMBS			4	1	1,482,124	103.9453	1,617,956	1,556,546	1,513,476		6,328			3.000	3.538	MON	3,891	46,696	04/07/2014	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
3137B8-7L-5	FHR 4305D NV - CMO/RMBS			4	1	8,962,881	103.4794	10,006,457	9,670,000	9,294,068		61,431			3.000	3.814	MON	24,175	290,100	02/12/2014	01/15/2034
3137B8-UQ-8	FHR 4313G LY - CMO/RMBS			4	1	2,609,375	103.3261	2,583,152	2,500,000	2,569,604		(11,172)			3.000	2.500	MON	6,250	75,000	02/17/2016	03/15/2029
3137B8-ZY-6	FHR 4316B EV - CMO/RMBS			4	1	7,741,642	103.7831	8,567,295	8,255,000	7,977,050		44,835			3.000	3.730	MON	20,638	247,650	03/18/2014	03/15/2034
3137BA-G7-1	FHR 4323B WB - CMO/RMBS			4	1	4,308,398	107.9914	4,616,631	4,275,000	4,292,211		(3,230)			3.500	3.427	MON	12,469	149,625	06/03/2014	04/15/2029
3137BC-GA-0	FHR 4360E B - CMO/RMBS			4	1	5,512,122	100.4281	6,050,999	6,025,206	5,715,800		41,185			2.500	3.392	MON	12,553	150,630	07/15/2014	07/15/2029
3137BC-W7-9	FHR 4373B GN - CMO/RMBS			4	1	3,188,615	102.4126	3,171,753	3,097,035	3,169,224		(6,068)			3.000	2.748	MON	7,743	92,911	10/14/2016	08/15/2044
3137BD-3U-8	FHR 4379C VB - CMO/RMBS			4	1	9,866,045	103.0472	9,947,145	9,653,000	9,740,625		(22,766)			3.500	3.245	MON	28,155	337,855	08/20/2014	08/15/2039
3137BD-BG-0	FHR 4377B VB - CMO/RMBS			4	1	3,028,125	103.7275	3,111,824	3,000,000	3,016,553		(2,909)			3.000	2.899	MON	7,500	90,000	10/22/2015	11/15/2034
3137BD-J7-2	FHR 4384C DW - CMO/RMBS			4	1	8,293,781	100.5921	8,374,289	8,325,000	8,303,515		2,399			2.500	2.542	MON	17,344	208,125	01/28/2015	03/15/2037
3137BD-Z2-5	FHR 4387D EW - CMO/RMBS			4	1	1,407,422	99.0636	1,485,954	1,500,000	1,442,404		7,985			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	102.2290	6,606,037	6,462,000	6,545,608		(49,972)			3.500	2.890	MON	18,848	226,170	11/25/2014	09/15/2034
3137BF-FU-0	FHR 4420A VE - CMO/RMBS			4	1	9,802,298	102.9380	9,763,816	9,485,139	9,711,989		(26,633)			3.000	2.676	MON	23,713	284,554	04/18/2016	06/15/2037
3137BF-GS-4	FHR 4421B AC - CMO/RMBS			4	1	7,465,906	107.9369	7,512,354	6,959,950	7,254,486		(49,201)			3.500	2.698	MON	20,300	243,598	12/12/2014	12/15/2029
3137BF-YQ-8	FHR 4432 VJ - CMO/RMBS			4	1	4,863,410	102.8917	4,901,420	4,763,671	4,834,387		(8,081)			3.000	2.799	MON	11,909	142,910	03/28/2016	07/15/2037
3137BG-3J-6	FHR 4430B VN - CMO/RMBS			4	1	2,859,628	103.0421	2,952,156	2,865,000	2,860,258		230			3.000	3.025	MON	7,163	85,950	05/11/2015	08/15/2031
3137BG-FB-0	FHR 4434C VE - CMO/RMBS			4	1	4,261,233	103.0272	4,506,408	4,374,000	4,294,331		7,824			3.000	3.251	MON	10,935	131,220	06/30/2015	07/15/2033
3137BG-J8-3	FHR 4441B VB - CMO/RMBS			4	1	6,084,794	103.1333	6,236,470	6,047,000	6,072,018		(2,702)			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	103.3770	3,819,861	3,695,077	3,863,673		(15,103)			3.000	2.501	MON	9,238	110,852	09/23/2016	03/15/2035
3137BG-TF-6	FHR 4455B VB - CMO/RMBS			4	1	5,556,600	103.1418	5,940,968	5,760,000	5,612,894		12,182			3.000	3.319	MON	14,400	172,800	06/23/2015	08/15/2033
3137BG-ZD-4	FHR 4448C VG - CMO/RMBS			4	1	3,531,545	98.2433	3,513,425	3,576,248	3,541,888		2,601			2.500	2.609	MON	7,451	89,406	02/23/2016	05/15/2034
3137BK-YP-9	FHR 4499A VC - CMO/RMBS			4	1	7,157,656	106.9197	7,484,377	7,000,000	7,125,369		(10,126)			3.500	3.305	MON	20,417	245,000	01/06/2017	12/15/2035
3137BL-C6-3	FHR 4513C AV - CMO/RMBS			4	1	5,394,775	106.1576	5,519,136	5,199,000	5,326,009		(18,267)			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	102.9154	3,087,463	3,000,000	3,010,565		(1,628)			3.000	2.948	MON	7,500	90,000	01/08/2016	06/15/2028
3137BM-GK-6	FHR 4535C AV - CMO/RMBS			4	1	1,845,454	106.2591	1,957,293	1,842,000	1,844,879		(575)			3.500	3.481	MON	5,373	59,098	01/14/2019	11/15/2035
3137BM-GY-6	FHR 4535B HV - CMO/RMBS			4	1	6,162,157	102.8716	6,124,972	5,954,000	6,098,473		(18,027)			3.000	2.651	MON	14,885	178,620	02/10/2016	02/15/2039
3137BM-QD-1	FHR 4544B CB - CMO/RMBS			4	1	3,498,621	105.1359	3,360,142	3,196,000	3,408,979		(27,394)			3.500	2.468	MON	9,322	111,860	08/19/2016	01/15/2043
3137BM-SN-7	FHR 4547B VB - CMO/RMBS			4	1	2,818,278	102.9639	2,855,189	2,773,000	2,805,833		(3,661)			3.000	2.850	MON	6,933	83,190	04/29/2016	08/15/2036
3137BP-5Q-8	FHR 4569C VH - CMO/RMBS			4	1	7,532,656	103.4617	7,242,319	7,000,000	7,375,915		(41,295)			3.500	2.767	MON	20,417	245,000	05/09/2016	09/15/2041
3137BR-6R-1	FHR 4608D GV - CMO/RMBS			4	1	7,369,839	102.3924	7,211,496	7,043,000	7,289,080		(27,045)			3.000	2.573	MON	17,608	211,290	08/09/2016	10/15/2039
3137BR-LK-9	FHR 4610D VE - CMO/RMBS			4	1	5,430,186	98.8610	5,284,119	5,345,000	5,410,623		(6,132)			2.500	2.370	MON	11,135	133,625	08/12/2016	02/15/2037
3137BR-YP-4	FHR 4615B GW - CMO/RMBS			4	1	2,013,943	98.8209	2,004,921	2,028,842	2,016,898		1,086			2.500	2.571	MON	4,227	50,721	10/05/2016	04/15/2041
3137BS-2P-7	FHR 4616D DC - CMO/RMBS			4	1	2,281,715	98.9183	2,259,858	2,284,571	2,281,826		87			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	11,613,166	98.8473	11,457,616	11,591,233	11,608,420		(1,511)			2.500	2.488	MON	24,148	129,364	11/22/2019	04/15/2041
3137BS-FF-5	FHR 4622C VB - CMO/RMBS			4	1	4,527,536	102.6006	4,511,349	4,397,000	4,497,674		(10,732)			3.000	2.726	MON	10,993	131,910	11/08/2016	12/15/2039
3137BS-MC-4	FHR 4623F YQ - CMO/RMBS			4	1	2,326,274	98.3570	2,539,636	2,582,059	2,369,801		14,014			2.500	3.348	MON	5,379	64,551	12/15/2016	08/15/2045
3137BS-UH-4	FHR 4628G BV - CMO/RMBS			4	1	6,032,891	102.4446	6,266,534	6,117,000	6,049,781		6,350			3.000	3.142	MON	15,293	183,510	11/21/2016	01/15/2040
3137BS-UV-3	FHR 4628F EV - CMO/RMBS			4	1	9,917,188	102.4629	10,246,288	10,000,000	9,932,389		5,725			3.000	3.086	MON	25,000	300,000	11/17/2016	01/15/2040
3137BT-4F-5	FHR 4633B VB - CMO/RMBS			4	1	4,150,758	102.4266	4,406,394	4,302,000	4,183,036		11,916			3.000	3.359	MON	10,755	129,060	12/16/2016	02/15/2037
3137BT-FF-3	FHR 4641A BP - CMO/RMBS			4	1	1,616,166	103.0908	1,729,067	1,677,228	1,627,678		4,232			3.000	3.355	MON	4,193	50,317	01/26/2017	05/15/2045
3137BV-HA-7	FHR 4662A VB - CMO/RMBS			4	1	6,154,005	106.5766	6,317,859	5,928,000	6,112,979		(17,174)			3.500	3.136	MON	17,290	207,480	06/27/2017	08/15/2035
3137BV-UE-4	FHR 4654A KE - CMO/RMBS			4	1	1,017,980	103.6961	1,065,260	1,027,290	1,019,260		532			3.000	3.089	MON	2,568	30,819	06/08/2017	06/15/2045
3137BW-2Y-9	FHR 4671A VB - CMO/RMBS			4	1	2,129,271	106.1933	2,179,087	2,052,000	2,115,322		(6,178)			3.500	3.130	MON	5,985	71,820	08/04/2017	09/15/2035
3137BW-4R-2	FHR 4669D MK - CMO/RMBS			4	1	4,009,143	106.7102	4,137,153	3,877,000	3,989,729		(8,651)			3.500	3.170	MON	11,308	125,793	07/08/2019	09/15/2035
3137BW-5Q-3	FHR 4669A QY - CMO/RMBS			4	1	167,025	106.2028	180,545	170,000	167,279		167			3.500	3.669	MON	496	5,950	04/02/2018	09/15/2044
3137BW-PP-3	FHR 4664C CG - CMO/RMBS			4	1	6,532,017	102.5175	6,735,398	6,570,000	6,536,898		2,206			3.000	3.060	MON	16,425	197,100	05/31/2017	09/15/2043
3137BW-SH-8	FHR 4664E YD - CMO/RMBS			4	1	2,718,774	103.6916	2,817,381	2,717,076	2,717,980		(236)			3.000	3.003	MON	6,793	81,512	06/08/2017	11/15/2035
3137BX-BC-5	FHR 4679B VH - CMO/RMBS			4	1	2,097,188	109.6899	2,193,798	2,000,000	2,090,268		(6,920)			4.000	3.311	MON	6,667	46,667	05/10/2019	10/15/2035
3137BX-P3-0	FHR 4675C KW - CMO/RMBS			4	1	1,442,411	103.4501	1,600,725	1,547,340	1,448,636		5,797			3.000	3.646	MON	3,868	46,420	12/11/2018	08/15/2045
3137BX-XV-9	FHR 4684A YE - CMO/RMBS			4	1	1,604,063	108.0013	1,628,108	1,507,489	1,591,002		(6,661)			4.000	3.423	MON	5,025	60,300	10/26/2017	11/15/2044
3137BY-3T-5	FHR 4687B GU - CMO/RMBS			4	1	1,536,168	103.7259	1,600,656	1,543,160	1,536,338		170			3.000	3.052	MON	3,858	19,290	07/08/2019	10/15/2045
3137BY-BY-5	FHR 4680A V - CMO/RMBS			4	1	6,337,304	104.9563	6,417,026	6,114,000	6,299,029		(16,431)			3.500	3.166	MON	17,833	213,990	06/28/2017	03/15/2037
3137BY-XU-9	FHR 4690A CU - CMO/RMBS			4	1	1,330,227	102.8156	1,354,978	1,317,872	1,328,037		(916)			3.000	2.924	MON	3,295	39,536	09/01/2017	11/15/2036
3137F1-R8-3	FHR 4700C HT - CMO/RMBS			4	1	2,618,570	102.5198	2,750,741	2,683,133	2,626,592		4,641			3.000	3.234	MON	6,708	80,494	11/30/2017	12/15/2043
3137F3-KT-0	FHR 4763C DW - CMO/RMBS			4	1	4,472,628	105.5391	4,704,933	4,458,000	4,468,942		(3,064)			4.000	3.949	MON	14,860	178,320	09/19/2018	07/15/2044
3137F3-MT-8	FHR 4763C VE - CMO/RMBS			4	1	7,913,433	106.6556	8,141,023	7,633,000	7,878,361		(27,319)			4.000	3.521	MON	25,443	269,020	03/21/2019	06/15/2038
3137F3-NZ-3	FHR 4772A VD - CMO/RMBS			4	1	1,946,568	109.9396	2,058,668	1,872,544	1,937,157		(5,800)			4.000	3.615	MON	6,242	74,902	02/28/2018	01/15/2036
3137F3-TQ-7	FHR 4764G NU - CMO/RMBS			4	1	5,720,666	104.9899	6,085,999	5,796,748	5,729,237		5,013			3.500	3.658	MON	16,907	202,886	05/04/2018	07/15/2045

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
3137F4-3N-0	FHR 4781B LV - CMO/RMBS			4	1	5,152,344	107.0755	5,353,776	5,000,000	5,138,336		(14,008)			4.000	3.569	MON	16,667	150,000	03/06/2019	09/15/2045
3137F4-BU-5	FHR 4779A VB - CMO/RMBS			4	1	5,472,457	104.4958	5,482,894	5,247,000	5,464,959		(7,498)			3.500	3.072	MON	15,304	76,519	07/12/2019	03/15/2038
3137F5-BD-0	FHR 4792B VB - CMO/RMBS			4	1	4,095,768	105.9355	4,296,742	4,056,000	4,084,273		(7,895)			4.000	3.816	MON	13,520	162,240	05/16/2018	08/15/2038
3137F5-GN-3	FHR 4784F PU - CMO/RMBS			4	1	2,135,741	104.1039	2,288,468	2,198,254	2,143,120		4,090			3.500	3.836	MON	6,412	76,939	05/17/2018	06/15/2045
3137F5-MH-9	FHR 4794A VB - CMO/RMBS			4	1	7,944,523	105.6821	8,223,124	7,781,000	7,899,826		(31,660)			4.000	3.588	MON	25,937	311,240	06/05/2018	05/15/2038
3137FA-3K-2	FHR 4710K CV - CMO/RMBS			4	1	1,694,543	106.3512	1,727,144	1,624,000	1,684,399		(4,545)			3.500	3.127	MON	4,737	56,840	09/01/2017	07/15/2037
3137FB-ME-3	FHR 4729A NV - CMO/RMBS			4	1	8,547,229	104.2150	8,645,430	8,295,764	8,507,559		(24,282)			3.500	3.193	MON	24,196	290,352	12/14/2017	02/15/2038
3137FC-6Q-2	FHR 4738A VC - CMO/RMBS			4	1	8,996,138	106.1609	9,586,328	9,030,000	8,998,617		1,835			3.500	3.550	MON	26,338	316,050	04/03/2018	03/15/2038
3137FC-EF-7	FHR 4740H NV - CMO/RMBS			4	1	6,888,591	104.5188	6,999,722	6,697,096	6,859,699		(17,306)			3.500	3.225	MON	19,533	234,398	12/04/2017	10/15/2040
3137FC-SQ-8	FHR 4749C GV - CMO/RMBS			4	1	6,178,331	106.4827	6,426,230	6,035,000	6,160,674		(10,074)			3.500	3.297	MON	17,602	211,225	01/10/2018	04/15/2038
3137FD-5Y-4	FHR 4748J TW - CMO/RMBS			4	1	1,233,056	104.3090	1,269,918	1,217,457	1,232,233		(823)			3.500	3.370	MON	3,551	24,856	05/08/2019	09/15/2044
3137FD-6R-8	FHR 4748C VU - CMO/RMBS			4	1	4,595,625	105.0419	4,726,885	4,500,000	4,583,979		(6,424)			3.500	3.323	MON	13,125	157,500	12/19/2017	11/15/2040
3137FD-T4-4	FHR 4754A B - CMO/RMBS			4	1	12,656,560	104.4718	12,971,223	12,416,000	12,631,293		(13,615)			3.500	3.351	MON	36,213	434,560	01/31/2018	07/15/2044
3137FD-Y9-7	FHR 4753F LV - CMO/RMBS			4	1	4,550,168	106.9458	4,772,992	4,463,000	4,538,282		(6,089)			3.500	3.319	MON	13,017	156,205	01/31/2018	12/15/2037
3137FE-AF-7	FHR 4760B PU - CMO/RMBS			4	1	1,544,480	101.2398	1,595,539	1,576,000	1,545,917		1,437			3.000	3.208	MON	3,940	31,520	04/10/2019	07/15/2036
3137FE-P7-9	FHR 4765A BE - CMO/RMBS			4	1	10,393,008	102.1318	11,106,830	10,875,000	10,454,731		28,166			3.000	3.528	MON	27,188	302,813	04/26/2019	04/15/2045
3137FE-VH-0	FHR 4800D TV - CMO/RMBS			4	1	6,675,629	105.7470	6,957,093	6,579,000	6,648,531		(18,957)			4.000	3.715	MON	21,930	263,160	05/15/2018	05/15/2039
3137FG-3J-2	FHR 4801B VE - CMO/RMBS			4	1	14,029,795	107.4608	14,739,316	13,716,000	13,995,970		(21,058)			4.000	3.771	MON	45,720	548,640	09/20/2018	09/15/2038
3137FG-PN-9	FHR 4809B VH - CMO/RMBS			4	1	2,417,415	108.3395	2,591,481	2,392,000	2,414,503		(2,823)			4.000	3.869	MON	7,973	95,680	12/12/2018	10/15/2038
3137FG-RY-3	FHR 4816A VG - CMO/RMBS			4	1	5,036,469	107.7149	5,264,026	4,887,000	5,025,978		(10,233)			4.000	3.694	MON	16,290	185,480	01/15/2019	07/15/2038
3137FP-P3-3	FHR 4926E TY - CMO/RMBS			4	1	8,383,426	100.2808	7,984,355	7,962,000	8,376,768		(6,658)			3.000	2.378	MON	19,905	39,810	10/02/2019	10/25/2034
3137FQ-E4-1	FHR 4932C WY - CMO/RMBS			4	1	16,788,946	101.5362	16,366,623	16,119,000	16,784,513		(4,433)			3.000	2.588	MON	40,298	40,298	11/01/2019	10/25/2039
3137FQ-UX-9	FHR 4941E UD - CMO/RMBS			4	1	10,385,938	101.7150	10,171,496	10,000,000	10,385,940		2			3.000	2.735	MON	25,000		12/04/2019	11/25/2039
3137GA-MB-0	FHR 3736A VQ - CMO/RMBS			4	1	11,483,438	102.4014	12,288,164	12,000,000	11,887,356		53,054			4.000	4.528	MON	40,000	480,000	03/28/2011	06/15/2027
3137GA-TA-5	FHR 3742B EM - CMO/RMBS			4	1	2,928,136	103.0723	3,132,633	3,039,259	3,009,214		5,429			3.500	4.050	MON	8,865	103,588	12/01/2010	10/15/2025
31382F-4Y-2	FN 481539 - RMBS			4	1	18,026	111.6538	20,689	18,529	18,250		42			6.000	6.514	MON	93	1,072	01/23/2001	01/01/2029
31383K-C3-9	FN 505090 - RMBS			4	1	83,990	113.6203	94,661	83,313	83,243		(15)			8.000	7.913	MON	555	6,594	01/11/2000	10/01/2027
31384D-LH-3	FN 520628 - RMBS			4	1	7,089	101.3266	7,260	7,165	7,112		8			8.000	8.216	MON	48	569	05/30/2000	11/01/2029
31385X-F8-5	FN 555591 - RMBS			4	1	42,610	113.1701	48,525	42,878	42,634		40			5.500	5.625	MON	197	2,309	06/30/2004	07/01/2033
31386T-FM-2	FN 572672 - RMBS			4	1	15,865	112.1989	18,411	16,409	16,043		68			6.000	6.718	MON	82	971	06/04/2001	04/01/2031
31387C-LV-1	FN 580040 - RMBS			4	1	15,738	111.8417	18,047	16,136	15,821		60			6.000	6.618	MON	81	947	07/19/2001	06/01/2031
31389A-YB-3	FN 620006 - RMBS			4	1	101,802	112.5901	117,974	104,781	103,085		62			6.000	6.492	MON	524	6,256	12/28/2001	01/01/2032
31389A-YC-1	FN 620007 - RMBS			4	1	8,719	113.7110	10,205	8,974	8,770		66			6.000	6.691	MON	45	494	12/28/2001	01/01/2032
3138A4-F3-4	FN AH2885 - RMBS			4	1	390,570	102.6175	410,610	400,136	394,377		870			3.000	3.566	MON	1,000	11,731	03/24/2011	02/01/2026
3138LS-KK-5	FN AO2097 - RMBS			4	1	4,935,594	105.1679	5,172,877	4,918,686	4,932,582		72			3.500	3.425	MON	14,346	170,041	12/17/2013	05/01/2042
3138NY-4L-6	FN AR2626 - RMBS			4	1	3,359,916	99.8598	3,425,729	3,430,537	3,364,395		2,297			2.500	2.793	MON	7,147	84,860	05/15/2015	02/01/2043
31390M-JS-4	FN 650173 - RMBS			4	1	171,644	107.7228	185,334	172,047	171,634		146			5.000	5.022	MON	717	8,292	12/27/2002	11/01/2032
31392D-6B-3	FNR 0254B PG - CMO/RMBS			4	1	137,377	103.9650	142,061	136,643	136,254		112			6.000	5.971	MON	683	7,767	08/27/2002	09/25/2022
31392E-3V-0	FNR 0271A PZ - CMO/RMBS			4	1	466,564	112.2991	558,209	497,074	482,073		1,298			5.500	6.396	MON	2,278	26,876	12/04/2002	11/25/2032
31393C-5M-1	FNR 0366E MZ - CMO/RMBS			4	1	1,370,977	103.3138	1,507,501	1,459,147	1,436,670		5,101			5.000	5.979	MON	6,080	68,794	12/12/2003	07/25/2023
31393C-SZ-7	FNR 0345B Z - CMO/RMBS			4	1	96,162	102.7103	102,572	99,865	98,326		211			5.500	6.345	MON	458	5,015	09/11/2003	06/25/2033
31393D-Y3-9	FNR 0375A GZ - CMO/RMBS			4	1	608,445	107.0255	728,369	680,556	656,170		8,734			5.000	6.336	MON	2,836	33,124	08/13/2003	08/25/2023
31393E-6H-7	FNW 03W14 1A8 - CMO/RMBS			4	1	983,874	109.4579	1,077,264	984,181	982,670		580			5.858	5.881	MON	4,804	56,945	08/22/2003	09/25/2043
31393F-5C-6	FHR 2522E PG - CMO/RMBS			4	1	65,515	103.8902	68,708	66,135	65,936		53			5.500	5.639	MON	303	3,465	11/01/2002	11/15/2022
31393M-J3-6	FHR 2585F KZ - CMO/RMBS			4	1	743,144	103.1840	776,092	752,144	749,056		1,075			5.500	5.687	MON	3,447	40,161	03/14/2003	03/15/2023
31393Q-Z4-7	FHR 2611E MZ - CMO/RMBS			4	1	24,696	104.4532	25,651	24,557	24,558		21			5.500	5.409	MON	113	1,142	06/04/2003	05/15/2033
31393U-N2-5	FNR 047A Z - CMO/RMBS			4	1	4,807,050	112.6281	5,640,807	5,008,349	4,911,312		12,926			5.500	6.076	MON	22,955	271,156	01/21/2004	02/25/2034
31393V-JG-7	FHR 2626G TB - CMO/RMBS			4	1	113,522	106.6433	120,612	113,098	113,087		31			5.000	4.965	MON	471	5,452	03/02/2004	06/15/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS			4	1	308,606	106.7613	344,969	323,122	316,555		325			5.000	5.861	MON	1,346	15,474	10/02/2003	07/15/2033
31393X-ZU-4	FNR 0417G DZ - CMO/RMBS			4	1	772,707	108.0729	866,962	802,201	786,458		1,286			5.500	6.268	MON	3,677	42,287	12/18/2007	04/25/2034
31393Y-ZS-7	FNR 0444C LT - CMO/RMBS			4	1	526,125	103.8587	620,719	597,657	583,056		2,705			4.500	5.849	MON	2,241	26,008	06/18/2004	06/25/2024
31394K-D3-5	FHR 2690A VZ - CMO/RMBS			4	1	1,017,383	109.7756	1,233,584	1,123,732	1,077,911		(719)			5.000	5.985	MON	4,682	55,358	10/03/2003	10/15/2033
31394M-KN-9	FHR 2714B LZ - CMO/RMBS			4	1	2,347,821	111.9385	2,773,644	2,477,829	2,421,651		1,134			5.500	6.094	MON	11,357	132,071	12/12/2003	12/15/2033
31394N-2S-6	FHR 2717A LH - CMO/RMBS			4	1	410,369	109.5722	462,663	422,245	416,822		144			5.500	5.834	MON	1,935	22,601	12/10/2003	12/15/2033
31394P-VH-3	FHR 2743C MZ - CMO/RMBS			4	1	5,388,053	110.0588	6,473,747	5,882,081	5,672,204		3,384			5.000	6.017	MON	24,509	289,015	02/05/2004	02/15/2034
31395A-V4-4	FHR 2812B OG - CMO/RMBS			4	1	5,058,886	110.1307	6,295,350	5,716,255	5,509,734		3,060			5.000	6.016	MON	23,818	280,148	06/01/2004	06/15/2034
31397Q-NE-4	FNR 119A HB - CMO/RMBS			4	1	4,803,227	102.9914	5,371,602	5,215,584	5,108,554		28,741			3.500	4.622	MON	15,212	177,116	03/29/2011	02/25/2026

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
31397S-2Z-6	FNR 1145F TY - CMO/RMBS			4	1	9,055,531	102.1317	10,223,387	10,010,000	9,713,901		94,169			3.000	4.114	MON	25,025	300,300	06/21/2011	05/25/2026
31397S-3E-2	FNR 1145G NY - CMO/RMBS			4	1	6,489,539	101.9731	7,362,461	7,220,000	7,006,700		75,267			3.000	4.184	MON	18,050	216,600	06/28/2011	05/25/2026
31397S-C5-1	FNR 1136D DB - CMO/RMBS			4	1	5,680,256	101.8477	6,400,507	6,284,393	6,127,827		34,858			3.000	4.326	MON	15,711	188,521	05/25/2011	05/25/2026
31397S-EV-2	FNR 1126B DB - CMO/RMBS			4	1	8,946,924	101.7975	10,506,413	10,320,893	9,969,912		80,009			3.000	4.874	MON	25,802	309,627	03/29/2011	04/25/2026
31397S-EZ-3	FNR 1126C EH - CMO/RMBS			4	1	5,085,391	102.5569	6,102,135	5,950,000	5,650,633		75,764			3.000	4.594	MON	14,875	178,500	04/06/2011	04/25/2026
31397S-FQ-2	FNR 1127E DB - CMO/RMBS			4	1	5,405,223	101.7591	6,095,166	5,989,797	5,842,802		35,639			3.000	4.328	MON	14,974	179,694	06/20/2011	04/25/2026
31397S-H6-4	FNR 1146D MD - CMO/RMBS			4	1	10,881,302	108.0275	12,487,979	11,560,000	11,123,769		30,841			4.000	4.466	MON	38,533	462,400	05/23/2011	05/25/2041
31397S-YG-3	FNR 1144B EB - CMO/RMBS			4	1	716,859	101.7962	724,303	711,523	711,698		(222)			3.000	2.893	MON	1,779	21,250	09/22/2011	05/25/2026
31397S-YW-8	FNR 1142C B - CMO/RMBS			4	1	6,609,189	101.8306	6,761,874	6,640,315	6,622,663		2,605			3.000	3.056	MON	16,601	196,679	08/23/2011	05/25/2026
31397U-6T-1	FNR 1162B NB - CMO/RMBS			4	1	10,042,659	103.6549	10,131,105	9,773,878	9,818,066		(17,371)			3.500	3.260	MON	28,507	340,652	08/26/2011	07/25/2026
31397U-FK-0	FNR 1148F EB - CMO/RMBS			4	1	6,478,178	101.8789	7,258,868	7,124,994	6,959,669		61,260			3.000	4.224	MON	17,812	213,750	05/31/2011	06/25/2026
31397U-N2-1	FNR 1157B NB - CMO/RMBS			4	1	699,881	110.9107	739,554	666,801	693,193		(2,381)			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	7,756,193	101.8606	8,645,869	8,487,947	8,296,304		76,323			3.000	4.181	MON	21,220	254,638	07/21/2011	07/25/2026
31398E-5C-4	FHR 3541B MB - CMO/RMBS			4	1	7,609,147	103.1970	7,516,515	7,283,659	7,331,655		(17,588)			4.000	3.434	MON	24,279	291,346	10/28/2010	06/15/2024
31398S-TJ-2	FNR 10136E CY - CMO/RMBS			4	1	1,606,406	110.8892	1,663,338	1,500,000	1,583,279		(7,245)			4.000	3.325	MON	5,000	60,000	01/06/2017	12/25/2040
31401E-WG-0	FN 706347 - RMBS			4	1	164,585	110.9459	183,923	165,777	164,888		64			5.000	5.111	MON	691	8,170	04/03/2003	05/01/2033
31403D-V6-3	FN 745937 - RMBS			4	1	433,894	114.3532	501,342	438,415	434,121		493			6.000	6.244	MON	2,192	25,627	07/03/2007	09/01/2036
31403F-QX-5	FN 747570 - RMBS			4	1	236,062	113.4341	264,020	232,752	234,985		(309)			6.000	5.649	MON	1,164	13,798	05/26/2004	11/01/2033
31407J-HG-0	FN 831931 - RMBS			4	1	37,069	114.6582	42,979	37,485	37,077		69			6.000	6.274	MON	187	2,184	06/25/2007	12/01/2036
31410V-3X-6	FN 899114 - RMBS			4	1	145,742	111.5963	168,678	151,150	145,557		(41)			5.500	6.525	MON	693	8,108	07/03/2007	04/01/2037
31411J-3J-3	FN 909901 - RMBS			4	1	185,901	113.9116	194,976	171,165	185,966		(605)			6.000	3.674	MON	856	9,886	06/30/2010	03/01/2037
31412L-UB-4	FN 928578 - RMBS			4	1	83,878	113.6227	94,897	83,520	83,720		(25)			6.000	5.893	MON	418	4,944	09/17/2007	07/01/2037
31412Q-BN-8	FN 931645 - RMBS			4	1	404,155	110.3722	436,326	395,322	403,861		186			5.000	4.453	MON	1,647	19,439	07/13/2009	07/01/2039
31412Q-HW-2	FN 931845 - RMBS			4	1	604,559	110.3325	649,766	588,916	603,668		117			5.000	4.366	MON	2,454	28,817	08/31/2009	08/01/2039
31412T-5U-3	FN 934759 - RMBS			4	1	478,103	110.4343	516,292	467,511	476,301		(1,126)			5.000	4.512	MON	1,948	22,958	02/23/2009	02/01/2039
31412T-RZ-8	FN 934404 - RMBS			4	1	27,986	113.4413	31,288	27,580	27,862		(49)			6.000	5.670	MON	138	1,642	11/07/2008	09/01/2038
31412U-H5-2	FN 935052 - RMBS			4	1	582,512	110.4161	624,833	565,889	579,929		(1,067)			5.000	4.371	MON	2,358	27,670	03/23/2009	03/01/2039
31412X-YV-0	FN 938224 - RMBS			4	1	79,263	113.7076	91,269	80,267	79,396		162			6.000	6.271	MON	401	4,703	06/15/2007	07/01/2037
31412Y-AD-4	FN 938404 - RMBS			4	1	74,318	115.4991	86,785	75,139	74,447		82			6.000	6.222	MON	376	4,497	06/25/2007	07/01/2037
31412Y-FS-6	FN 938577 - RMBS			4	1	131,093	114.8717	153,027	133,216	131,189		110			6.000	6.421	MON	666	7,785	07/01/2007	09/01/2036
31413A-WS-8	FN 939957 - RMBS			4	1	271,187	113.6651	312,196	274,663	271,649		255			6.000	6.273	MON	1,373	16,218	07/19/2007	06/01/2037
31413Q-W9-5	FN 952572 - RMBS			4	1	53,861	111.7023	59,504	53,270	53,733		(33)			5.500	5.221	MON	244	2,882	01/25/2008	09/01/2037
31414H-J8-1	FN 966587 - RMBS			4	1	269,080	111.7052	296,843	265,738	268,331		(183)			5.500	5.197	MON	1,218	14,385	01/29/2008	01/01/2038
31414H-JV-0	FN 966576 - RMBS			4	1	104,139	111.3999	114,561	102,838	103,761		(187)			5.500	5.212	MON	471	5,586	01/30/2008	01/01/2038
31414J-6W-8	FN 968085 - RMBS			4	1	5,967	111.2993	6,691	6,012	5,963		11			5.500	5.685	MON	28	315	02/27/2008	02/01/2038
31414J-KK-8	FN 967498 - RMBS			4	1	31,479	111.7641	34,683	31,032	31,409		26			5.500	5.134	MON	142	1,661	02/06/2008	01/01/2038
31414K-AW-0	FN 968121 - RMBS			4	1	221,431	110.3239	245,365	222,404	221,474		217			5.500	5.576	MON	1,019	12,003	02/19/2008	02/01/2038
31414K-EW-6	FN 968249 - RMBS			4	1	119,723	113.8875	135,566	119,035	119,275		(45)			5.500	5.402	MON	546	6,527	04/15/2008	02/01/2038
31414U-3L-0	FN 977003 - RMBS			4	1	170,213	111.3089	187,935	168,841	170,026		231			5.500	5.270	MON	774	9,163	05/08/2008	04/01/2038
31415T-UL-2	FN 988987 - RMBS			4	1	35,604	115.9790	40,853	35,224	35,564		(15)			6.000	5.688	MON	176	2,056	08/28/2008	09/01/2038
31415Y-XT-1	FN 993590 - RMBS			4	1	1,082,668	110.4128	1,162,173	1,052,571	1,079,465		(2,066)			5.000	4.344	MON	4,386	51,542	05/22/2009	05/01/2039
31416H-UN-3	FN AA0588 - RMBS			4	1	42,351	112.8384	46,386	41,108	41,967		(188)			5.500	4.919	MON	188	2,256	02/17/2009	02/01/2039
31416L-SJ-6	FN AA3220 - RMBS			4	1	922,596	110.4068	986,695	893,690	918,285		(2,330)			5.000	4.297	MON	3,724	43,825	04/07/2009	04/01/2039
31416L-ZX-7	FN AA3457 - RMBS			4	1	193,490	110.3854	208,693	189,059	193,716		92			5.000	4.364	MON	788	9,190	03/13/2009	03/01/2039
31416M-KD-5	FN AA3891 - RMBS			4	1	22,096	111.7622	24,056	21,524	21,831		(69)			5.000	4.611	MON	90	1,074	08/31/2009	03/01/2039
31416R-GU-1	FN AA7410 - RMBS			4	1	333,569	108.8593	354,156	325,334	332,521		(179)			5.000	4.440	MON	1,356	16,078	05/29/2009	05/01/2039
31416R-PC-1	FN AA7618 - RMBS			4	1	22,574	110.9519	24,299	21,900	22,271		(75)			5.000	4.566	MON	91	1,093	05/06/2009	05/01/2039
31416X-LV-0	FN AB2139 - RMBS			4	1	749,149	102.5823	787,316	767,497	756,555		1,582			3.000	3.578	MON	1,919	22,337	03/24/2011	01/01/2026
31417C-3W-3	FN AB6212 - RMBS			4	1	8,416,643	103.1958	8,289,288	8,032,585	8,361,010		(18,324)			3.000	2.296	MON	20,081	238,875	09/20/2012	09/01/2042
31417C-7K-5	FN AB6297 - RMBS			4	1	7,932,071	99.6614	7,836,646	7,863,267	7,914,852		(2,180)			2.500	2.383	MON	16,382	194,684	01/04/2013	09/01/2042
31417C-F8-3	FN AB5590 - RMBS			4	1	1,352,063	104.7465	1,431,674	1,366,799	1,353,258		1,175			3.500	3.670	MON	3,987	47,277	09/13/2013	07/01/2042
31417E-UN-9	FN AB7788 - RMBS			4	1	5,926,763	99.8598	5,932,825	5,941,152	5,927,174		1,407			2.500	2.523	MON	12,377	146,893	01/29/2013	02/01/2043
31417K-SQ-1	FN AC1426 - RMBS			4	1	409,653	110.3463	441,213	399,844	407,900		(469)			5.000	4.484	MON	1,666	19,695	08/28/2009	08/01/2039
31417S-7M-6	FN AC6299 - RMBS			4	1	3,300,755	111.1110	3,504,330	3,153,902	3,287,250		(2,218)			5.000	3.984	MON	13,141	155,137	12/08/2009	12/01/2039
31417U-CB-9	FN AC7265 - RMBS			4	1	678,511	110.2989	723,956	656,359	678,298		(106)			5.000	4.180	MON	2,735	31,815	10/28/2009	11/01/2039
31417V-PR-8	FN AC8531 - RMBS			4	1	7,531,416	110.3284	8,009,420	7,259,618	7,511,838		(311)			5.000	4.144	MON	30,248	355,795	01/04/2010	12/01/2039
31417V-Q3-0	FN AC8573 - RMBS			4	1	693,267	110.4840	738,135	668,092	691,411		(350)			5.000	4.128	MON	2,784	32,755	01/28/2010	01/01/2040

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
31418A-ZS-0	FN MA1652 - RMBS			4	1	4,540,075	104.1906	4,570,367	4,386,546	4,497,357		(19,989)			3.500	2.670	MON	12,794	151,154	11/01/2013	11/01/2033
31418Q-FN-8	FN AD2872 - RMBS			4	1	287,945	103.8923	279,174	268,715	278,231		(1,736)			4.500	2.514	MON	1,008	11,709	09/23/2011	03/01/2025
31419J-N5-3	FN AE7611 - RMBS			4	1	817,543	102.5767	833,659	812,718	814,775		(55)			3.000	2.808	MON	2,032	23,585	08/26/2010	11/01/2025
31419K-VW-2	FN AE8728 - RMBS			4	1	1,362,810	102.5862	1,388,079	1,353,085	1,358,281		(580)			3.000	2.744	MON	3,383	39,360	08/31/2010	11/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,390,449,173	XXX	1,457,169,804	1,408,217,610	1,404,992,644		1,389,678			XXX	XXX	XXX	3,798,773	43,517,565	XXX	XXX
31377S-UU-0	FN 385895 - CMBS/RMBS			4	1	1,068,401	100.1514	1,035,710	1,034,145	1,032,898		(1,663)			5.550	5.314	MON	4,783	57,192	01/27/2003	02/01/2021
31377T-VP-8	FN 386822 - CMBS/RMBS			4	1	605,821	106.2745	622,814	586,042	598,179		2,561			5.400	5.838	MON	2,637	31,182	02/25/2004	02/01/2024
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,674,222	XXX	1,658,524	1,620,187	1,631,078		898			XXX	XXX	XXX	7,420	88,374	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,395,325,460	XXX	1,462,085,888	1,413,012,797	1,409,795,409		1,389,786			XXX	XXX	XXX	3,862,914	43,796,989	XXX	XXX
00037B-AB-8	ABB FINANCE (USA) INC			1	1FE	12,080,400	102.0606	12,247,272	12,000,000	12,022,629		(9,180)			2.875	2.792	MN	50,792	345,000	02/04/2013	05/08/2022
00914A-AB-8	AIR LEASE CORP			1,2	2FE	2,799,432	104.4951	2,959,301	2,832,000	2,801,933		2,501			3.750	3.939	JD	8,850	55,460	05/16/2019	06/01/2026
00115A-AF-6	AEP TRANSMISSION COMPANY LLC			1,2	1FE	25,188,037	110.5545	27,894,006	25,231,000	25,191,319		151			4.000	4.007	JD	84,103	1,009,240	08/24/2017	12/01/2046
009279-AA-8	AIRBUS GROUP SE		C	1,2	1FE	1,992,165	103.8975	1,969,897	1,896,000	1,991,048		(1,117)			3.150	2.371	AO	13,438		11/26/2019	04/10/2027
00115A-AJ-8	AEP TRANSMISSION COMPANY LLC			1,2	1FE	4,179,140	114.8970	4,116,760	3,583,000	4,177,050		(2,090)			4.250	3.338	MS	44,837		10/30/2019	09/15/2048
03027X-AX-8	AMERICAN TOWER CORP			1,2	2FE	1,996,760	100.0239	2,000,478	2,000,000	1,996,820		60			2.750	2.775	JJ	13,444		09/30/2019	01/15/2027
00206R-DQ-2	AT&T INC			1,2	2FE	991,124	109.6931	990,529	903,000	990,095		(1,029)			4.250	2.711	MS	12,793		11/26/2019	03/01/2027
05600L-AB-2	BMW FINANCE NV		C	1,2	1FE	999,020	100.0973	1,000,973	1,000,000	999,091		71			2.400	2.421	FA	9,133		08/07/2019	08/14/2024
00206R-GG-1	AT&T INC				2FE	675,571	121.0714	786,964	650,000	670,086		(2,764)			7.000	6.350	AO	11,375	45,500	12/04/2017	10/01/2025
06051G-HT-9	BANK OF AMERICA CORP			1,2,5	1FE	2,000,000	105.4932	2,109,864	2,000,000	2,000,000					3.559	3.560	AO	13,445	35,590	04/17/2019	04/23/2027
00206R-HN-5	AT&T INC				2FE	3,303,120	118.8103	3,564,309	3,000,000	3,079,546		(21,223)			9.150	8.160	FA	114,375	277,500	01/13/2000	02/01/2023
110122-CA-4	BRISTOL-MYERS SQUIBB CO			1,2	1FE	4,958,147	104.8322	5,100,087	4,865,000	4,957,771		(376)			3.200	2.278	JD	6,919	90,381	12/03/2019	06/15/2026
00206R-HQ-8	AT&T INC				2FE	12,293,735	117.3536	13,055,588	11,125,000	11,468,922		(69,437)			7.570	6.692	FA	350,901	853,288	02/18/1999	02/01/2024
161175-AY-0	CHARTER COMMUNICATIONS INC			1,2	2FE	1,997,445	110.0735	2,036,360	1,850,000	1,987,629		(9,816)			4.908	3.367	JJ	39,850		07/30/2019	07/23/2025
00206R-JJ-2	AT&T INC			1	2FE	2,461,761	120.0316	2,511,061	2,092,000	2,460,515		(1,246)			5.350	4.179	JD	4,974	55,961	10/22/2019	12/15/2043
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	1,980,418	111.7455	1,974,543	1,767,000	1,977,473		(2,945)			4.900	2.716	MS	26,456		11/26/2019	03/11/2026
00287Y-AL-3	ABBVIE INC			1	2FE	28,283,074	102.0251	28,567,028	28,000,000	28,095,397		(31,762)			2.900	2.775	MN	124,056	812,000	08/05/2013	11/06/2022
375558-BM-4	GILEAD SCIENCES INC			1,2	1FE	2,992,817	103.7904	3,047,286	2,936,000	2,991,022		(1,795)			2.950	2.481	MS	28,871	14,750	09/25/2019	03/01/2027
010392-FL-7	ALABAMA POWER CO			1,2	1FE	8,357,871	111.2868	8,841,736	7,945,000	8,337,971		(9,946)			4.150	3.832	FA	124,560	329,718	01/19/2018	08/15/2044
404119-BT-5	HCA INC			1,2	2FE	983,501	112.0000	987,840	882,000	980,466		(3,035)			5.250	3.177	JD	2,058	23,153	10/16/2019	06/15/2026
010392-FM-5	ALABAMA POWER CO			1,2	1FE	4,644,800	105.0616	5,253,080	5,000,000	4,666,756		7,357			3.750	4.181	MS	62,500	187,500	12/14/2016	03/01/2045
404119-BU-2	HCA INC			1,2	2FE	2,949,788	107.8750	2,993,531	2,775,000	2,939,150		(10,638)			4.500	3.492	FA	47,175	62,438	07/10/2019	02/15/2027
010392-FP-8	ALABAMA POWER CO			1,2	1FE	6,714,978	114.0128	7,707,265	6,760,000	6,718,094		857			4.300	4.340	JJ	144,533	290,680	01/08/2016	01/02/2046
571676-AA-3	MARS INC			1,2	1FE	1,986,420	102.2577	2,045,154	2,000,000	1,987,781		1,361			2.700	2.826	AO	13,500	27,300	05/16/2019	04/01/2025
010392-FR-4	ALABAMA POWER CO			1,2	1FE	11,943,427	104.9791	13,213,719	12,587,000	11,965,624		11,944			3.700	3.995	JD	38,810	465,719	03/08/2018	12/01/2047
756109-AR-5	REALTY INCOME CORP			1,2	1FE	2,245,920	109.2987	2,243,902	2,053,000	2,244,746		(1,174)			4.125	2.564	AO	17,878		12/12/2019	10/15/2026
010392-FT-0	ALABAMA POWER CO			1,2	1FE	12,950,470	102.5506	13,325,425	12,994,000	12,950,797		327			3.450	3.468	AO	129,507		09/12/2019	10/01/2049
78355H-KN-8	RYDER SYSTEM INC			1,2	2FE	1,998,380	100.4596	2,009,192	2,000,000	1,998,515		135			2.500	2.517	MS	19,861		08/01/2019	09/01/2024
023135-BF-2	AMAZON.COM INC			1,2	1FE	8,299,021	113.7579	9,337,248	8,208,000	8,291,836		(3,435)			3.875	3.793	FA	113,972	318,060	08/22/2017	08/22/2037
91159H-HX-1	U.S. BANCORP			2	1FE	999,020	101.2639	1,012,639	1,000,000	999,100		80			2.400	2.421	JJ	10,133		07/24/2019	07/30/2024
023135-BN-5	AMAZON.COM INC			1,2	1FE	983,848	116.1355	1,026,638	884,000	962,766		(12,359)			5.200	3.457	JD	3,575	45,968	04/05/2018	12/03/2025
03040W-AJ-4	AMERICAN WATER CAPITAL CORP			1,2	2FE	10,131,681	112.1977	10,288,529	9,170,000	10,047,419		(24,880)			4.300	3.670	JD	32,859	394,310	06/09/2016	12/01/2042
03040W-AR-6	AMERICAN WATER CAPITAL CORP			1,2	2FE	20,616,147	105.3573	21,853,211	20,742,000	20,620,043		2,103			3.750	3.783	MS	259,275	777,825	04/12/2018	09/01/2047
031162-BD-1	AMGEN INC			1	2FE	22,981,770	101.0606	23,243,938	23,000,000	22,998,682		1,708			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	103.1636	3,610,726	3,500,000	3,527,088		(15,905)			3.875	3.383	MN	17,330	135,625	02/14/2012	11/15/2021
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	2FE	5,365,124	115.4539	5,867,367	5,082,000	5,343,039		(11,560)			4.700	4.235	FA	99,523	238,854	12/13/2017	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2FE	5,495,423	118.6218	5,513,541	4,648,000	5,491,639		(3,784)			4.900	3.786	FA	94,897		10/16/2019	02/01/2046
037833-AK-6	APPLE INC			1	1FE	10,485,552	101.6729	11,387,365	11,200,000	10,934,085		74,359			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	106.3123	2,870,432	2,700,000	2,698,979		214			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	127.6093	1,276,093	1,000,000	948,650		4,552			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	100.5754	814,661	810,000	798,709		1,221			3.500	3.707	MN	4,725	28,350	12/01/2017	11/01/2027
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD			1	2FE	6,480,695	105.2259	6,839,684	6,500,000	6,490,107		1,857			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	102.2910	17,389,470	17,000,000	17,013,828		(7,116)			3.250	3.205	MN	61,389	552,500	03/05/2012	11/21/2021
055451-AQ-1	BHP BILLITON FINANCE (USA) LTD		C		1FE	4,079,213	101.8116	4,174,276	4,100,000	4,095,051		2,203			2.875	2.933	FA	41,584	117,875	03/08/2012	02/24/2022

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
057224-AK-3	BAKER HUGHES INCORPORATED			1	1FE	7,869,978	123.2346	9,304,212	7,550,000	7,716,845		(13,179)			6.875	6.547	JJ	239,345	519,063	08/25/1999	01/15/2029
059438-AG-6	JPMORGAN CHASE & CO				1FE	771,255	123.6222	927,167	750,000	758,400		(1,185)			7.750	7.499	JJ	26,802	58,125	06/04/1999	07/15/2025
06051G-HW-2	BANK OF AMERICA CORP			1,2,5	1FE	150,000	100.3848	150,577	150,000	150,000					2.456	2.457	AO	706		10/17/2019	10/22/2025
06406F-AC-7	BANK OF NEW YORK MELLON CORP			2	1FE	988,483	102.6442	1,043,892	1,017,000	991,316		2,833			2.800	3.244	MN	4,509	28,476	03/19/2019	05/04/2026
06406F-AE-3	BANK OF NEW YORK MELLON CORP			2	1FE	999,549	100.3819	1,099,182	1,095,000	1,017,537		10,155			2.450	3.662	FA	9,986	26,828	03/15/2018	08/17/2026
071813-AP-4	BAXTER INTERNATIONAL INC.			1	2FE	1,141,660	128.8671	1,288,671	1,000,000	1,062,203		(6,714)			7.650	6.539	FA	31,875	76,500	02/04/1999	02/01/2027
072732-AC-4	BAYER CORPORATION			1	2FE	1,427,880	119.1974	1,787,961	1,500,000	1,463,672		3,200			6.650	7.046	FA	37,683	99,750	12/18/2007	02/15/2028
07274E-AG-8	BAYER US FINANCE LLC			1	2FE	14,097,805	103.0269	14,423,766	14,000,000	14,051,111		(9,753)			3.375	3.292	AO	108,938	472,500	11/03/2014	10/08/2024
075887-AW-9	BECTON DICKINSON AND CO			1	2FE	649,862	100.8615	685,858	680,000	676,783		3,602			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	101.9162	7,134,134	7,000,000	7,064,887		(33,769)			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	7,647,804	105.9953	8,055,643	7,600,000	7,625,208		(4,765)			3.734	3.657	JD	12,613	283,784	12/05/2014	12/15/2024
084659-AF-8	BERKSHIRE HATHAWAY ENERGY CO			1,2	1FE	10,362,300	117.9098	11,790,980	10,000,000	10,342,036		(7,747)			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	128.7783	7,726,698	6,000,000	6,067,504		(5,684)			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	100.2972	1,589,711	1,585,000	1,585,784		(6,305)			4.875	4.462	FA	29,190	77,269	03/23/2010	02/15/2020
100743-AJ-2	BOSTON GAS CO			1	1FE	11,343,974	113.4904	12,535,015	11,045,000	11,323,557		(7,428)			4.487	4.309	FA	187,223	495,589	02/23/2017	02/15/2042
10373Q-AY-6	BP CAPITAL MARKETS AMERICA INC			1,2	1FE	1,773,608	104.3326	1,825,821	1,750,000	1,770,200		(3,407)			3.224	2.925	AO	12,068	56,420	03/29/2019	04/14/2024
10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC			1,2	1FE	2,464,049	106.0574	2,628,102	2,478,000	2,466,610		1,419			3.588	3.660	AO	19,017	88,911	03/09/2018	04/14/2027
110122-AA-6	BRISTOL-MYERS SQUIBB COMPANY				1FE	1,180,600	116.4342	1,164,342	1,000,000	1,046,883		(11,977)			7.150	5.637	JD	3,178	71,500	04/29/2003	06/15/2023
11041R-AL-2	BAE SYSTEMS FINANCE INC			1	2FE	1,201,300	128.6796	1,286,796	1,000,000	1,115,451		(12,091)			7.500	5.594	JJ	37,500	75,000	04/11/2011	07/01/2027
114259-AQ-7	BROOKLYN UNION GAS CO			1,2	1FE	985,390	110.8508	1,076,361	971,000	984,928		(262)			4.273	4.185	MS	12,217	41,491	03/15/2018	03/15/2048
117043-AG-4	BRUNSWICK CORP			1	2FE	2,301,127	117.4102	2,700,435	2,300,000	2,300,690		(67)			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	113.5763	1,135,763	1,000,000	1,051,362		(21,723)			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	115.6915	12,552,528	10,850,000	10,678,250		4,419			4.400	4.514	MS	140,568	477,400	10/15/2015	03/15/2042
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	2,822,680	116.3203	3,256,968	2,800,000	2,822,236		(444)			4.375	4.319	MS	40,833	122,500	01/07/2019	09/01/2042
12189L-AQ-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1FE	3,986,440	106.2307	4,249,228	4,000,000	3,994,559		1,354			3.850	3.890	MS	51,333	154,000	08/13/2013	09/01/2023
122014-AE-3	BURLINGTON RESOURCES INC.				1FE	12,331,900	111.4500	11,145,000	10,000,000	10,336,364		(174,824)			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	105.5017	1,055,017	1,000,000	998,800		234			3.700	3.728	FA	13,978	37,000	08/11/2014	08/15/2024
125523-BQ-2	CIGNA CORP			1	2FE	11,358,654	103.2368	11,149,574	10,800,000	10,947,517		(66,304)			3.900	3.226	FA	159,120	432,000	06/24/2013	02/15/2022
125523-BW-9	CIGNA CORP			1,2	2FE	3,567,852	104.1422	3,749,119	3,600,000	3,584,308		3,345			3.500	3.607	JD	5,600	129,600	08/05/2014	06/15/2024
12626P-AF-0	CRH AMERICA, INC.			1	2FE	2,051,400	126.4298	2,528,596	2,000,000	2,035,249		(1,579)			6.400	6.208	AO	27,022	128,000	11/04/2003	10/15/2033
12626P-AM-5	CRH AMERICA INC			1,2	2FE	1,290,617	106.6281	1,338,183	1,255,000	1,281,727		(4,688)			3.875	3.419	MN	5,809	48,631	01/24/2018	05/18/2025
12626P-AN-3	CRH AMERICA INC			1,2	2FE	6,898,966	117.5896	7,169,438	6,097,000	6,865,113		(17,164)			5.125	4.293	MN	37,323	312,471	04/02/2018	05/18/2045
12636Y-AB-8	CRH AMERICA FINANCE INC			1,2	2FE	16,970,730	109.0240	17,724,032	16,257,000	16,939,125		(13,737)			4.400	4.139	MN	103,322	715,308	09/07/2017	05/09/2047
12636Y-AD-4	CRH AMERICA FINANCE INC			1,2	2FE	1,999,717	109.4773	2,219,105	2,027,000	2,000,492		451			4.500	4.583	AO	22,044	91,215	03/27/2018	04/04/2048
126408-GY-3	CSX CORP			1,2	2FE	13,135,478	108.7257	14,967,180	13,766,000	13,175,384		13,468			4.100	4.390	MS	166,186	564,406	02/15/2017	03/15/2044
126408-HM-8	CSX CORP			1,2	2FE	1,481,818	112.3552	1,617,915	1,440,000	1,478,811		(3,006)			4.250	3.891	MS	18,020	51,000	02/21/2019	03/15/2029
126408-HN-6	CSX CORP			1,2	2FE	694,566	121.1101	730,294	603,000	693,784		(782)			4.750	3.871	MN	3,660	14,321	07/11/2019	11/15/2048
126650-BR-0	CVS CAREMARK CORP			1	2FE	1,058,900	128.4261	1,284,261	1,000,000	1,049,405		(1,330)			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	101.6154	6,096,924	6,000,000	5,884,973		36,616			2.750	3.444	JD	13,750	165,000	09/13/2013	12/01/2022
133434-AD-2	CAMERON LNG LLC			1,2	1FE	4,400,000	102.2458	4,498,815	4,400,000	4,400,000					3.701	3.701	JJ	8,142		12/05/2019	01/15/2039
134429-AG-4	CAMPBELL SOUP COMPANY				2FE	3,461,220	108.0542	3,241,626	3,000,000	3,053,947		(37,205)			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	103.1662	2,063,324	2,000,000	1,998,487		1,120			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	100.5819	4,928,513	4,900,000	4,872,308		10,197			2.500	2.728	FA	50,701	122,500	01/17/2013	08/02/2022
134429-BF-5	CAMPBELL SOUP CO			1,2	2FE	1,986,885	106.1370	1,986,885	1,872,000	1,984,601		(2,284)			3.950	2.666	MS	21,772		11/20/2019	03/15/2025
136375-BD-3	CANADIAN NATIONAL RAILWAY CO		C	1	1FE	3,100,120	132.3435	3,904,133	2,950,000	3,028,004		(6,737)			6.900	6.489	JJ	93,859	203,550	12/04/2003	07/15/2028
136385-AR-2	CANADIAN NATURAL RESOURCES LTD		C	1,2	2FE	11,952,720	102.1538	12,258,456	12,000,000	11,990,057		5,077			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	104.5734	4,914,950	4,700,000	4,705,762		(1,248)			3.800	3.768	AO	37,704	178,600	04/02/2014	04/15/2024
141781-AC-8	CARGILL INC.				1FE	13,366,489	121.9535	15,244,188	12,500,000	12,830,729		(45,603)			7.375	6.811	AO	230,469	921,875	02/17/1999	10/01/2025
141781-AE-4	CARGILL, INCORPORATED				1FE	7,747,810	125.1695	8,761,865	7,000,000	7,317,124		(36,696)			7.500	6.647	MS	175,000	525,000	02/01/1999	09/01/2026
141784-BH-0	CARGILL INC.				1FE	2,198,599	126.1393	2,743,530	2,175,000	2,187,122		(1,051)			6.875	6.786	MN	24,922	149,531	02/04/1999	05/01/2028
144141-CV-8	DUKE ENERGY PROGRESS LLC			1	1FE	7,663,658	124.1038	7,839,637	6,317,000	7,511,051		(55,702)			5.700	4.029	AO	90,017	360,069	02/22/2017	04/01/2035
166764-AH-3	CHEVRON CORP			1,2	1FE	7,700,000	104.0533	8,012,104	7,700,000	7,700,000					3.191	3.191	JD	4,778	245,707	06/17/2013	06/24/2023
17252M-AL-4	CINTAS CORP NO 2			1,2	1FE	2,848,140	102.9182	3,087,546	3,000,000	2,952,686		18,318			3.250	3.941	JD	8,125	97,500	09/12/2013	06/01/2022
17252M-AN-0	CINTAS CORPORATION NO 2			1,2	1FE	3,373,056	108.3759	3,561,232	3,286,000	3,374,016		(134)			3.700	3.252	AO	30,396	74,000	10/28/2019	04/01/2027
172967-CC-3	CITIGROUP INC				2FE	513,745	128.7048	643,524	500,000	509,281		(428)			6.000	5.803	AO	5,083	30,000	02/19/2004	10/31/2033
172967-HD-6	CITIGROUP INC				1FE	6,404,125	106.2355	6,905,308	6,500,000	6,458,371		9,893			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	105.7340	8,458,720	8,000,000	7,996,093		710			3.500	3.511	JD	12,444	280,000	12/04/2014	12/15/2024

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
191219-AU-8	COCA-COLA ENTERPRISES INC.				1FE	544,800	115.2594	576,297	500,000	512,780		(2,996)			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	129.9419	389,826	300,000	309,615		(808)			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	100.8951	3,026,853	3,000,000	2,993,059		9,556			3.500	3.837	MS	30,917	105,000	05/10/2011	09/15/2020
195869-AD-4	COLONIAL PIPELINE COMPANY			1	1FE	2,561,960	143.3850	2,867,700	2,000,000	2,340,160		(21,482)			8.375	6.196	MN	27,917	167,500	06/17/2004	11/01/2030
20030N-BP-5	COMCAST CORP			1,2	1FE	8,089,471	117.1386	8,937,675	7,630,000	8,027,119		(19,136)			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	109.6538	13,140,911	11,984,000	11,962,544		419			4.000	4.011	FA	181,092	479,360	08/01/2017	08/15/2047
20030N-CJ-8	COMCAST CORP			1,2	1FE	9,951,500	110.5000	11,050,000	10,000,000	9,954,896		1,671			3.900	3.935	MS	130,000	390,000	02/08/2018	03/01/2038
202795-JP-6	COMMONWEALTH EDISON CO			1,2	1FE	6,298,311	112.6952	7,156,145	6,350,000	6,299,185		874			4.000	4.047	MS	84,667	135,467	02/11/2019	03/01/2049
205887-AR-3	CONAGRA, INC.			1	2FE	1,792,420	123.7983	2,475,966	2,000,000	1,886,272		8,730			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	19,240,351	114.8131	22,111,855	19,259,000	19,240,640		114			4.000	4.004	AO	192,590	770,360	05/15/2018	04/01/2048
208251-AE-8	CONOCO INC.			1	1FE	946,140	135.7380	1,357,380	1,000,000	970,368		2,154			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	105.3516	13,168,950	12,500,000	12,741,355		(48,036)			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	138.1084	28,312,222	20,500,000	23,572,505		(167,327)			7.600	5.867	AO	389,500	1,558,000	01/18/2005	04/01/2032
22303Q-AP-5	COVIDIEN INTERNATIONAL FINANCE SA		C	1,2	1FE	14,360,855	102.4293	14,647,390	14,300,000	14,322,204		(6,410)			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	121.8973	2,437,946	2,000,000	2,043,163		(6,274)			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	104.4001	1,984,646	1,901,000	1,896,629		492			3.500	3.535	FA	25,135	66,535	08/29/2017	08/15/2027
225401-AB-4	CREDIT SUISSE GROUP AG		C	1,2	2FE	3,999,359	102.6639	4,104,503	3,998,000	3,998,587		(275)			3.574	3.566	JJ	68,269	142,889	01/06/2017	01/09/2023
22546Q-AF-4	CREDIT SUISSE (NEW YORK BRANCH)				1FE	15,080,672	101.3564	15,304,816	15,100,000	15,098,734		2,058			4.375	4.389	FA	267,920	660,625	08/02/2010	08/05/2020
22822V-AG-6	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	4,986,050	102.9952	5,149,760	5,000,000	4,990,657		1,824			3.200	3.243	MS	53,333	160,000	07/25/2017	09/01/2024
233331-AJ-6	DTE ENERGY COMPANY			1	2FE	7,707,242	130.4462	9,392,126	7,200,000	7,539,197		(16,478)			6.375	5.860	AO	96,900	459,000	01/25/2005	04/15/2033
239753-DL-7	TARGET CORP				1FE	943,830	124.3753	1,119,378	900,000	922,431		(1,922)			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	101.6416	3,659,098	3,600,000	3,597,570		954			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	112.6081	4,211,543	3,740,000	3,604,957		3,591			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	110.8403	1,113,945	1,005,000	1,001,065		375			4.375	4.431	JD	1,221	43,969	06/14/2018	06/21/2028
25243Y-AZ-2	DIAGEO CAPITAL PLC		C	1,2	1FE	2,395,185	109.1408	2,584,454	2,368,000	2,391,469		(2,417)			3.875	3.733	MN	10,960	91,760	06/05/2018	05/18/2028
25245B-AA-5	DIAGEO INVESTMENT CORP			1	1FE	1,497,702	115.5022	1,628,581	1,410,000	1,496,226		(1,476)			4.250	3.840	MN	8,323	29,963	05/16/2019	05/11/2042
254687-EX-0	WALT DISNEY CO			1,2	1FE	4,241,015	131.1507	5,331,276	4,065,000	4,232,076		(3,206)			4.950	4.671	AO	42,479	205,283	01/04/2017	10/15/2045
254687-FB-7	WALT DISNEY CO			1,2	1FE	10,471,051	127.9547	13,469,791	10,527,000	10,475,234		1,595			4.750	4.783	MN	63,893	510,559	04/06/2017	11/15/2046
25468P-CR-5	WALT DISNEY CO			1	1FE	15,496,964	115.4907	17,188,481	14,883,000	15,454,070		(16,333)			4.125	3.864	JD	51,160	613,924	04/13/2018	12/01/2041
25468P-CX-2	WALT DISNEY CO			1	1FE	8,752,489	109.0839	9,880,820	9,058,000	8,778,532		7,399			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	107.2004	859,747	802,000	800,205		175			4.200	4.232	MN	4,304	33,684	04/05/2018	05/15/2028
257469-AG-1	DOMINION RESOURCES, INC.			1	2FE	14,228,266	127.1099	16,142,957	12,700,000	13,707,000		(50,733)			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	101.1900	4,047,600	4,000,000	3,930,596		24,071			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	107.4072	2,148,144	2,000,000	2,046,699		(34,624)			9.000	7.011	AO	45,000	180,000	10/14/2003	04/01/2021
26054C-BR-3	DOW CAPITAL B V				2FE	2,477,888	113.9216	2,267,040	1,990,000	2,090,501		(37,369)			8.640	6.351	JD	14,328	171,936	02/18/2004	06/01/2022
26441C-AP-0	DUKE ENERGY CORP			1,2	2FE	5,939,086	118.2991	6,622,384	5,598,000	5,921,206		(6,766)			4.800	4.420	JD	11,942	268,704	03/02/2017	12/15/2045
268317-AD-6	ELECTRICITE DE FRANCE SA		C		1FE	9,334,244	100.1687	9,415,858	9,400,000	9,399,438		7,839			4.600	4.687	JJ	184,971	432,400	02/02/2010	01/27/2020
26875P-AK-7	EOG RESOURCES INC			1,2	1FE	1,485,446	101.7908	1,557,399	1,530,000	1,495,175		9,729			2.625	3.381	MS	11,826	40,163	01/16/2019	03/15/2023
26875P-AM-3	EOG RESOURCES INC			1,2	1FE	4,670,114	104.7807	4,910,024	4,686,000	4,674,341		2,007			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	111.1247	7,413,129	6,671,000	6,767,005		(4,784)			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	134.9859	2,024,789	1,500,000	1,499,014		40			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	102.9875	5,149,375	5,000,000	5,000,755		(254)			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	106.2056	3,717,196	3,500,000	3,497,017		546			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	116.1949	11,619,490	10,000,000	10,050,803		(10,522)			7.250	7.103	JJ	334,306	725,000	01/29/1999	01/15/2024
278062-AC-8	EATON CORP			1	2FE	7,875,706	102.0515	8,062,069	7,900,000	7,891,763		2,748			2.750	2.788	MN	35,605	217,250	11/07/2013	11/02/2022
278062-AE-4	EATON CORP			1	2FE	21,546,346	111.1623	24,822,542	22,330,000	21,624,899		17,373			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	104.6320	9,475,474	9,056,000	9,203,358		(72,459)			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	112.2747	6,335,661	5,643,000	5,827,365		(81,606)			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	115.9084	18,785,274	16,207,000	16,858,851		(15,226)			4.850	4.569	MS	231,445	786,040	06/21/2018	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	12,565,467	119.8908	14,329,348	11,952,000	12,535,732		(12,768)			5.100	4.757	FA	230,275	609,552	07/25/2017	02/15/2045
30306V-A@-8	FLNG LIQUEFACTION 3, LLC			1	2FE	5,000,000	101.1609	5,058,046	5,000,000	5,000,000					4.360	4.361	JD	606	87,200	07/24/2019	06/30/2039
31428X-AS-5	FEDEX CORP			1	2FE	10,116,137	101.4859	10,630,648	10,475,000	10,357,644		42,382			2.625	3.076	FA	114,570	274,969	10/01/2013	08/01/2022
31428X-AV-8	FEDEX CORP			1	2FE	13,023,770	101.5021	13,195,273	13,000,000	13,008,721		(2,504)			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	113.1863	6,225,247	5,500,000	5,801,736		(15,292)			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	96.3460	14,451,900	15,000,000	13,547,417		29,584			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	107.7631	2,086,294	1,936,000	2,022,697		(14,705)			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	133.8202	6,691,010	5,000,000	5,017,750		(817)			5.950	5.912	AO	74,375	297,500	10/20/2003	10/01/2033

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
341081-FG-7	FLORIDA POWER & LIGHT CO			1,2	1FE	4,521,451	112.7778	4,781,779	4,240,000	4,495,743		(7,511)			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	113.2985	2,379,269	2,100,000	2,069,068		581			3.950	4.038	MS	27,650	82,950	06/14/2018	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT CO			1,2	1FE	11,989,320	116.2879	13,954,548	12,000,000	11,989,975		183			4.125	4.130	JD	41,250	495,000	05/03/2018	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT CO			1,2	1FE	10,094,647	114.2697	11,541,240	10,100,000	10,094,782		135			3.990	3.993	MS	134,330	207,092	02/21/2019	03/01/2049
34110Q-AL-2	DUKE ENERGY FLORIDA LLC			1	1FE	1,062,380	125.8174	1,258,174	1,000,000	1,034,486		(3,201)			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	100.2683	1,403,756	1,400,000	1,399,906		63			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	104.1135	5,518,016	5,300,000	5,224,276		21,254			3.900	4.377	MS	52,249	206,700	08/01/2013	03/30/2023
362320-AT-0	GTE CORPORATION				2FE	6,045,200	111.1669	5,558,345	5,000,000	5,165,201		(82,080)			8.750	6.799	MN	72,917	437,500	09/15/2003	11/01/2021
369604-BF-9	GENERAL ELECTRIC CO			1	2FE	3,891,956	103.6550	3,835,235	3,700,000	3,871,348		(4,650)			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	120.6764	13,274,404	11,000,000	13,109,130		(75,880)			5.875	4.332	JJ	299,788	646,250	07/28/2015	01/14/2038
370334-BM-5	GENERAL MILLS INC			1,2	2FE	6,971,230	102.1318	7,149,226	7,000,000	6,993,726		3,064			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	115.6243	2,335,611	2,020,000	1,980,393		859			4.500	4.633	FA	37,875	90,900	10/12/2018	02/01/2045
375558-BM-4	GILEAD SCIENCES INC			1,2	1FE	1,291,829	103.7904	1,289,077	1,242,000	1,291,243		(587)			2.950	2.326	MS	12,213		11/26/2019	03/01/2027
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC			1	1FE	2,699,784	110.1989	2,975,370	2,700,000	2,699,814		18			3.875	3.876	MN	13,369	104,625	05/10/2018	05/15/2028
377373-AD-7	GLAXOSMITHKLINE CAPITAL PLC		C	1	1FE	5,308,586	102.1840	5,415,752	5,300,000	5,302,325		(943)			2.850	2.831	MN	22,238	151,050	05/23/2012	05/08/2022
38141G-CU-6	GOLDMAN SACHS GROUP, INC. (THE)			1	1FE	2,516,515	135.2846	3,382,115	2,500,000	2,511,190		(550)			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	100.4366	4,017,464	4,000,000	4,004,206		(25,035)			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	104.4504	3,864,665	3,700,000	3,693,413		1,318			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	125.7461	13,832,071	11,000,000	10,909,383		4,101			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	135.8663	10,189,973	7,500,000	7,465,312		793			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	101.4458	33,274,222	32,800,000	32,625,330		50,256			2.750	2.923	AO	225,500	902,000	02/19/2013	04/01/2023
423012-AG-8	HEINEKEN NV		C	1,2	2FE	5,300,250	111.5114	5,575,570	5,000,000	5,287,665		(5,924)			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	100.9242	13,120,146	13,000,000	12,997,306		(2,006)			3.950	3.937	MS	151,197	513,500	07/22/2011	09/15/2020
437076-BC-5	HOME DEPOT INC			1,2	1FE	1,973,200	106.9101	2,138,202	2,000,000	1,988,119		2,608			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	111.6606	1,116,606	1,000,000	993,743		573			3.900	3.984	JD	2,708	39,000	11/27/2018	12/06/2028
437076-BX-9	HOME DEPOT INC			1,2	1FE	4,880,600	123.4256	5,796,066	4,696,000	4,877,568		(3,032)			4.500	4.264	JD	14,675	211,320	01/03/2019	12/06/2048
448055-AP-8	HUSKY ENERGY INC		C	1,2	2FE	899,451	107.7100	969,390	900,000	899,525		74			4.400	4.407	AO	8,360	23,100	03/13/2019	04/15/2029
45167R-AE-4	IDEX CORP			1,2	2FE	2,984,190	101.7097	3,051,291	3,000,000	2,998,198		1,809			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	102.2261	7,666,958	7,500,000	7,512,765		(8,726)			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	104.7219	14,522,833	13,868,000	13,362,731		9,695			3.750	3.967	JJ	260,025	520,050	04/27/2018	07/01/2047
454889-AS-5	INDIANA MICHIGAN POWER CO			1,2	1FE	2,093,385	108.3211	2,274,743	2,100,000	2,094,340		562			3.850	3.888	MN	10,331	80,850	04/30/2018	05/15/2028
456873-AE-8	INGERSOLL-RAND LUXEMBOURG FINANCE SA		C	1,2	2FE	997,739	104.6280	1,036,863	991,000	997,107		(632)			3.500	3.387	MS	9,635	17,343	04/10/2019	03/21/2026
458140-AU-4	INTEL CORP			1,2	1FE	1,187,477	102.3306	1,246,387	1,218,000	1,190,380		2,903			2.600	2.993	MN	3,695	31,668	04/03/2019	05/19/2026
460146-CM-3	INTERNATIONAL PAPER CO			1,2	2FE	4,871,800	117.4161	5,870,805	5,000,000	4,890,253		4,423			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	104.8850	6,397,985	6,100,000	6,092,144		3,554			4.500	4.566	JJ	119,713	274,500	01/13/2012	01/24/2022
487836-BD-9	KELLOGG CO			1	2FE	9,840,317	101.7124	10,272,952	10,100,000	10,070,178		29,985			4.000	4.320	JD	17,956	404,000	12/16/2010	12/15/2020
494550-BU-9	KINDER MORGAN ENERGY PARTNERS LP			1,2	2FE	5,954,220	115.3773	6,922,638	6,000,000	5,957,645		817			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	114.0167	6,768,031	5,936,000	5,814,459		2,260			5.400	5.553	MS	106,848	320,544	12/13/2016	09/01/2044
49456B-AH-4	KINDER MORGAN INC			1,2	2FE	3,042,132	119.8476	3,350,939	2,796,000	3,038,895		(3,237)			5.550	4.940	JD	12,932	155,178	04/18/2019	06/01/2045
50075N-AZ-7	MONDELEZ INTERNATIONAL INC				2FE	7,483,630	127.7818	8,944,726	7,000,000	7,412,021		(10,373)			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	105.1416	2,943,965	2,800,000	2,796,074		1,039			4.000	4.044	JD	4,978	112,000	06/04/2018	06/15/2023
501044-BV-2	THE KROGER CO			1	2FE	2,588,928	137.0469	2,891,690	2,110,000	2,424,000		(23,290)			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	105.5449	7,388,143	7,000,000	6,997,950		524			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	101.8988	9,476,588	9,300,000	9,246,048		19,168			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	123.9160	433,706	350,000	377,451		(4,253)			7.125	5.433	JD	2,078	24,938	03/29/2004	06/01/2025
532457-BV-9	ELI LILLY AND CO			1,2	1FE	1,999,915	107.6920	2,157,071	2,003,000	2,000,178		263			3.375	3.393	MS	19,905	38,120	02/20/2019	03/15/2029
539830-AR-0	LOCKHEED MARTIN CORP			1	1FE	2,697,798	135.8786	3,668,722	2,700,000	2,698,821		40			6.150	6.154	MS	55,350	166,050	12/18/2006	09/01/2036
539830-BD-0	LOCKHEED MARTIN CORP			1,2	1FE	3,487,340	110.5079	3,419,114	3,094,000	3,484,938		(2,403)			3.800	3.066	MS	39,191		10/07/2019	03/01/2045
539830-BK-4	LOCKHEED MARTIN CORP			1,2	1FE	6,934,410	118.5405	8,297,835	7,000,000	6,943,451		2,279			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	116.9373	584,687	500,000	511,638		(2,505)			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	126.9730	5,078,920	4,000,000	3,990,715		715			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	123.4886	4,322,101	3,500,000	3,610,535		(3,920)			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	100.1600	15,024,000	15,000,000	15,000,000		(55,917)			4.625	4.625	AO	146,458	693,750	05/18/2010	04/15/2020
548661-CT-2	LOWES CO INC			1,2	2FE	4,998,000	101.7309	5,086,545	5,000,000	4,999,775		168			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	101.5568	22,545,610	22,200,000	21,925,051		90,234			2.800	3.259	MN	103,600	621,600	09/09/2013	11/01/2022
571676-AD-7	MARS INC			1,2	1FE	8,988,750	111.3780	10,024,020	9,000,000	8,989,055		305			3.875	3.884	AO	87,188	176,312	03/26/2019	04/01/2039
571903-AK-9	MARRIOTT INTERNATIONAL INC			1,2	2FE	14,956,650	102.6507	15,397,605	15,000,000	14,987,191		4,454			3.250	3.283	MS	143,542	487,500	09/05/2012	09/15/2022

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
573284-AT-3	MARTIN MARIETTA MATERIALS INC			1,2	2FE	2,999,483	104.0672	3,129,301	3,007,000	3,000,820		662			3.500	3.530	JD	4,678	105,245	12/06/2017	12/15/2027
58013M-EZ-3	MCDONALD'S CORP			1,2	2FE	28,127,732	118.9796	33,183,410	27,890,000	28,094,465		(8,982)			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	114.8003	4,592,012	4,000,000	3,993,721		117			4.450	4.460	MS	59,333	178,000	03/16/2018	03/01/2047
581557-AM-7	MCKESSON CORP			1	2FE	6,003,350	124.8137	6,240,685	5,000,000	5,475,619		(51,696)			7.650	5.997	MS	127,500	382,500	01/26/2005	03/01/2027
58155Q-AG-8	MCKESSON CORP			1,2	2FE	9,392,696	101.4704	9,335,277	9,200,000	9,264,572		(20,676)			2.850	2.602	MS	77,203	262,200	04/29/2013	03/15/2023
585055-AZ-9	MEDTRONIC INC			1,2	1FE	16,804,515	102.2741	17,284,323	16,900,000	16,866,356		9,746			2.750	2.815	AO	116,188	464,750	03/21/2013	04/01/2023
585055-BU-9	MEDTRONIC INC			1	1FE	8,516,320	125.4543	10,036,344	8,000,000	8,502,303		(10,982)			4.625	4.218	MS	108,944	370,000	09/18/2018	03/15/2045
58933Y-AT-2	MERCK & CO INC			1,2	1FE	5,013,300	110.7086	5,535,430	5,000,000	5,012,189		(300)			3.700	3.685	FA	72,458	185,000	02/25/2015	02/10/2045
58933Y-AV-7	MERCK & CO INC			1,2	1FE	7,720,609	114.2990	8,637,575	7,557,000	7,716,436		(4,173)			3.900	3.742	MS	93,329	147,362	04/02/2019	03/07/2039
590188-JB-5	BANK OF AMERICA CORP				1FE	1,056,180	122.7083	1,227,083	1,000,000	1,029,628		(2,600)			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	109.4654	49,336,056	45,070,000	45,444,445		(17,518)			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	122.2798	2,820,995	2,307,000	2,301,190		112			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	118.2964	9,732,245	8,227,000	8,255,242		(319)			4.250	4.228	MN	58,275	349,648	12/10/2018	05/01/2046
595620-AR-6	MIDAMERICAN ENERGY CO			1,2	1FE	5,200,657	111.0568	5,783,838	5,208,000	5,201,178		135			3.950	3.958	FA	85,715	205,716	01/23/2017	08/01/2047
595620-AU-9	MIDAMERICAN ENERGY CO			1,2	1FE	6,393,000	120.1283	7,207,698	6,000,000	6,387,983		(5,017)			4.250	3.877	JJ	117,583	131,750	03/29/2019	07/15/2049
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2FE	697,861	105.0838	720,875	686,000	696,216		(1,645)			3.900	3.513	AO	6,689	14,863	04/02/2019	04/01/2024
626717-AA-0	MURPHY OIL CORPORATION			1	3FE	941,810	108.5428	1,085,428	1,000,000	967,680		2,386			7.050	7.539	MN	11,750	70,500	06/04/1999	05/01/2029
637432-BS-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN				1FE	177,883	124.6330	219,354	176,000	176,587		(64)			7.350	7.287	MN	2,156	12,017	12/13/1996	11/01/2026
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	994,113	106.2464	1,073,089	1,010,000	996,545		1,408			3.400	3.591	FA	13,736	34,340	04/06/2018	02/07/2028
637432-NT-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1FE	2,098,797	118.8868	2,503,756	2,106,000	2,098,808		11			4.300	4.321	MS	26,664	56,599	01/28/2019	03/15/2049
641062-AF-1	NESTLE HOLDINGS INC			1,2	1FE	3,998,633	109.5381	4,401,241	4,018,000	4,000,724		1,648			3.625	3.683	MS	39,245	145,653	09/17/2018	09/24/2028
644188-BF-0	NEW ENGLAND POWER CO			1,2	1FE	2,200,071	104.6375	2,317,721	2,215,000	2,200,695		282			3.800	3.838	JD	6,079	84,170	11/30/2017	12/05/2047
651229-AW-6	NEWELL RUBBERMAID INC			1,2	3FE	3,169,946	104.2145	3,194,174	3,065,000	3,138,847		(10,755)			4.200	3.983	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	106.0363	2,084,674	1,966,000	1,981,885		(1,940)			3.550	3.421	MN	11,632	69,793	01/12/2018	05/01/2027
65339K-BH-2	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2FE	698,984	104.0633	726,362	698,000	698,894		(90)			3.250	3.227	AO	5,671	11,153	04/10/2019	04/01/2026
65364U-AE-6	NIAGARA MOHAWK POWER CORP			1	1FE	5,891,268	107.6047	6,789,857	6,310,000	5,927,503		9,333			4.119	4.548	MN	23,825	259,909	11/16/2015	11/28/2042
65364U-AH-9	NIAGARA MOHAWK POWER CORP			1,2	1FE	27,820,916	113.1070	31,223,187	27,605,000	27,792,297		(9,636)			4.278	4.213	AO	295,235	1,180,942	07/28/2017	10/01/2034
65364U-AK-2	NIAGARA MOHAWK POWER CORP			1,2	1FE	2,950,754	105.1470	3,122,866	2,970,000	2,954,586		2,921			3.508	3.628	AO	26,047	104,188	09/11/2018	10/01/2024
65463P-AH-0	NIPSCO CAPITAL MARKETS, INC.				2FE	4,694,287	107.0873	4,470,895	4,175,000	4,268,006		(37,120)			7.990	6.899	MS	98,222	333,583	02/04/1999	04/01/2022
655664-AH-3	NORDSTROM, INC.				2FE	1,045,630	120.8604	1,208,604	1,000,000	1,024,098		(2,155)			6.950	6.565	MS	20,464	69,500	06/03/2004	03/15/2028
655664-AP-5	NORDSTROM INC			1,2	2FE	3,053,930	102.5956	2,821,379	2,750,000	2,806,503		(35,487)			4.000	2.629	AO	23,222	110,000	05/31/2012	10/15/2021
665228-CA-8	NORTHERN ILLINOIS GAS COMPANY			1	1FE	1,592,288	111.8069	1,788,910	1,600,000	1,597,799		487			5.800	5.840	JD	7,733	92,800	12/04/2003	12/01/2023
665772-CJ-6	NORTHERN STATES POWER CO (MINNESOTA)			1,2	1FE	6,683,712	104.0542	7,547,051	7,253,000	6,710,198		14,731			3.400	3.901	FA	93,161	246,602	03/07/2018	08/15/2042
665772-CQ-0	NORTHERN STATES POWER CO			1,2	1FE	16,751,308	105.8545	17,910,581	16,920,000	16,759,470		3,300			3.600	3.655	MS	179,352	609,120	09/06/2017	09/15/2047
665789-AZ-6	NORTHERN STATES POWER CO (WISCONSIN)			1,2	1FE	5,028,550	101.7894	5,089,470	5,000,000	5,027,483		(569)			3.750	3.718	JD	15,625	187,500	11/28/2017	12/01/2047
665859-AL-8	NORTHERN TRUST CORP				1FE	5,043,993	101.2396	4,758,261	4,700,000	4,738,525		(44,805)			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	119.6370	8,254,953	6,900,000	7,741,050		(21,837)			4.750	3.944	JD	27,313	327,750	10/19/2016	06/01/2043
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2FE	13,525,021	111.3692	14,954,656	13,428,000	13,521,754		(1,945)			4.030	3.987	AO	114,242	541,148	11/21/2017	10/15/2047
669771-AS-6	NOVA GAS TRANSMISSION LTD		C		2FE	281,489	114.7555	258,200	225,000	239,330		(3,907)			7.875	5.699	AO	4,430	17,719	02/20/2004	04/01/2023
674599-CL-7	OCCIDENTAL PETROLEUM CORP			1,2	2FE	12,874,485	97.0785	12,498,857	12,875,000	12,874,951		466			4.100	4.100	FA	199,419	263,938	03/21/2019	02/15/2047
68233D-AT-4	ONCOR ELECTRIC DELIVERY CO.			1	1FE	2,146,840	142.1340	2,842,680	2,000,000	2,094,342		(4,886)			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	111.3557	7,948,570	7,138,000	7,171,659		(1,648)			3.900	3.858	MN	35,571	278,382	04/11/2018	05/15/2035
68389X-BM-6	ORACLE CORP			1,2	1FE	1,995,943	102.1488	2,135,931	2,091,000	2,006,162		10,219			2.650	3.346	JJ	25,551	27,706	02/07/2019	07/15/2026
68389X-BN-4	ORACLE CORP			1,2	1FE	3,989,856	105.8060	4,143,363	3,916,000	3,975,961		(6,881)			3.250	3.024	MN	16,262	127,270	12/06/2017	11/15/2027
68389X-BP-9	ORACLE CORP			1,2	1FE	6,973,680	109.0393	7,632,751	7,000,000	6,975,928		924			3.800	3.827	MN	33,989	266,000	11/07/2017	11/15/2037
693506-BD-8	PPG INDUSTRIES INC			1	1FE	4,669,150	101.4069	5,070,345	5,000,000	4,964,686		38,940			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	114.5179	4,562,393	3,984,000	3,962,256		392			4.150	4.183	JD	7,348	165,336	06/11/2018	06/15/2048
69352P-AL-7	PPL CAPITAL FUNDING INC			1,2	2FE	1,289,097	101.8519	1,376,019	1,351,000	1,306,233		6,124			3.100	3.688	MN	5,351	41,881	02/14/2017	05/15/2026
70109H-AM-7	PARKER HANNIFIN CORP			1,2	2FE	36,007,104	110.6821	38,426,611	34,718,000	35,801,275		(55,265)			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	133.7902	16,054,824	12,000,000	13,762,456		(92,647)			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	101.0626	10,106,260	10,000,000	9,992,118		9,197			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	113.9599	2,188,030	1,920,000	1,991,916		(2,047)			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	102.7350	4,109,400	4,000,000	4,008,120		(2,423)			2.750	2.683	MS	36,667	110,000	05/07/2013	03/01/2023
713448-EG-9	PEPSICO INC			1	1FE	3,206,293	135.0537	4,726,880	3,500,000	3,336,410		12,443			7.000	7.720	MS	81,667	245,000	08/13/1999	03/01/2029
71644E-AB-8	SUNCOR ENERGY INC		C		2FE	12,653,020	112.2456	11,505,174	10,250,000	10,619,819		(188,044)			9.250	7.062	AO	200,160	948,125	12/21/2007	10/15/2021
717081-DV-2	PFIZER INC			1	1FE	1,886,438	103.2145	2,003,393	1,941,000	1,892,199		5,760			2.750	3.186	JD	4,152	53,378	02/26/2019	06/03/2026
717081-EC-3	PFIZER INC			1	1FE	43,339,196	114.0445	49,586,549	43,480,000	43,357,736		4,961			4.000	4.023	JD	77,298	1,739,200	11/15/2016	12/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
717081-ED-1	PFIZER INC			1	1FE	10,253,400	115.5666	11,556,660	10,000,000	10,245,087		(5,025)			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	109.2924	3,295,166	3,015,000	2,997,843		1,659			3.600	3.677	MS	31,959	110,952	09/12/2018	09/15/2028
723787-AM-9	PIONEER NATURAL RESOURCES CO			1,2	2FE	2,977,768	109.7582	3,177,500	2,895,000	2,964,399		(10,430)			4.450	3.983	JJ	59,404	128,828	09/11/2018	01/15/2026
737679-DE-7	POTOMAC ELECTRIC POWER CO			1,2	1FE	21,522,050	112.3583	23,507,604	20,922,000	21,487,117		(15,122)			4.150	3.968	MS	255,655	868,263	03/05/2018	03/15/2043
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC			1	2Z	3,469,239	98.6813	3,423,491	3,469,239	3,469,239					3.550	3.551	MJSD	16,529		10/31/2019	05/01/2039
74005P-AZ-7	PRAXAIR INC			1	1FE	11,151,930	101.8287	11,201,157	11,000,000	11,030,736		(17,874)			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	134.0918	2,681,836	2,000,000	2,164,424		(8,607)			5.500	4.673	FA	45,833	110,000	11/19/2015	02/01/2034
742718-DF-3	PROCTER & GAMBLE CO			1	1FE	11,223,675	136.1654	12,608,916	9,260,000	10,959,037		(67,226)			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	1,021,154	104.7619	916,929	875,250	891,482		(10,637)			9.360	6.795	JJ	40,962	61,476	11/24/2008	01/01/2021
755111-BR-1	RAYTHEON CO			1	1FE	11,210,560	100.2884	10,630,570	10,600,000	10,609,462		(76,343)			4.400	3.657	FA	176,196	466,400	11/18/2010	02/15/2020
755111-BT-7	RAYTHEON CO			1	1FE	15,257,011	100.9144	16,570,144	16,420,000	16,308,815		136,360			3.125	4.009	AO	108,326	513,125	01/25/2011	10/15/2020
756109-AR-5	REALTY INCOME CORP			1,2	1FE	496,853	109.2987	492,937	451,000	496,208		(645)			4.125	2.456	AO	3,927		11/21/2019	10/15/2026
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1FE	1,997,396	101.6971	2,054,281	2,020,000	2,004,922		3,103			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	101.6874	614,192	604,000	600,313		432			3.000	3.092	JD	252	18,120	07/26/2017	06/26/2027
75884R-AZ-6	REGENCY CENTERS LP			1,2	2FE	2,997,090	99.9088	2,997,264	3,000,000	2,997,213		123			2.950	2.961	MS	32,204		08/13/2019	09/15/2029
760759-AT-7	REPUBLIC SERVICES INC			1,2	2FE	599,332	109.9768	673,058	612,000	601,044		1,071			3.950	4.206	MN	3,089	24,174	05/17/2018	05/15/2028
774341-AJ-0	ROCKWELL COLLINS INC			1,2	2FE	5,299,735	104.1129	5,517,984	5,300,000	5,299,929		16			3.200	3.200	MS	49,938	169,600	03/29/2017	03/15/2024
774341-AL-5	ROCKWELL COLLINS INC			1,2	2FE	13,671,489	117.1182	15,593,117	13,314,000	13,655,577		(6,919)			4.350	4.189	AO	122,267	579,159	07/18/2017	04/15/2047
775109-AW-1	ROGERS COMMUNICATIONS INC		C	1,2	2FE	745,032	102.4742	819,794	800,000	778,629		6,141			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	121.2427	7,215,153	5,951,000	6,808,163		(21,205)			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	101.6185	2,144,150	2,110,000	2,010,714		12,479			2.900	3.681	MN	7,819	61,190	03/17/2017	11/15/2026
775109-BN-0	ROGERS COMMUNICATIONS INC		C	1,2	2FE	11,381,665	111.3258	11,767,137	10,570,000	11,377,811		(3,854)			4.350	3.897	MN	76,633	231,175	09/26/2019	05/01/2049
775371-AU-1	ROHM AND HAAS COMPANY			1	2FE	1,183,488	132.9824	1,250,035	940,000	1,074,192		(10,242)			7.850	5.874	JJ	34,025	73,790	02/13/2004	07/15/2029
78355H-KN-8	RYDER SYSTEM INC			1,2	2FE	999,190	100.4596	1,004,596	1,000,000	999,257		67			2.500	2.517	MS	9,931		08/01/2019	09/01/2024
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC			1,2	2FE	1,200,000	108.5005	1,302,006	1,200,000	1,200,000					4.246	4.246	MN	8,492	50,952	04/26/2018	05/01/2028
80105N-AG-0	SANOFI-AVENTIS SA		C	1	1FE	2,002,780	102.5736	2,051,472	2,000,000	2,000,470		(362)			4.000	3.980	MS	20,444	80,000	06/29/2011	03/29/2021
806854-AB-1	SCHLUMBERGER INVESTMENT SA		C	1,2	1FE	1,470,525	101.8743	1,528,115	1,500,000	1,493,046		3,894			3.300	3.584	MS	14,713	49,500	09/13/2013	09/14/2021
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1FE	21,939,514	117.1640	23,657,755	20,192,000	21,885,611		(24,515)			4.200	3.705	MS	247,352	695,058	10/23/2019	03/16/2047
832696-AB-4	J M SMUCKER CO			1	2FE	24,027,451	102.5438	22,995,447	22,425,000	22,776,108		(189,513)			3.500	2.597	AO	165,696	784,875	12/05/2012	10/15/2021
833034-AH-4	SNAP-ON INC			1	1FE	3,626,610	106.8601	3,205,803	3,000,000	3,121,272		(69,371)			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	102.5024	1,281,280	1,250,000	1,264,471		(8,691)			4.375	3.618	MN	9,115	54,688	05/18/2012	11/01/2021
837004-BV-1	SOUTH CAROLINA ELECTRIC & GAS COMPANY			1	1FE	571,175	134.9173	674,587	500,000	544,132		(2,497)			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	102.1701	15,325,515	15,000,000	15,146,742		(84,642)			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	120.3763	18,682,402	15,520,000	16,437,145		(19,381)			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	105.9512	1,745,016	1,647,000	1,681,479		(6,752)			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	108.8419	25,197,988	23,151,000	23,043,655		1,693			4.000	4.026	MN	118,327	926,040	04/12/2018	11/15/2047
870836-AC-7	UBS AG (STAMFORD BRANCH)				2FE	3,364,536	123.9850	3,471,580	2,800,000	3,018,718		(32,616)			7.500	5.829	JJ	96,833	210,000	07/21/2004	07/15/2025
870845-AC-8	UBS AG (STAMFORD BRANCH)				2FE	1,156,138	130.7961	1,307,961	1,000,000	1,071,852		(8,393)			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	101.9367	4,077,468	4,000,000	3,998,751		351			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	100.0696	2,673,860	2,672,000	2,526,899		19,125			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	106.4259	6,385,554	6,000,000	5,991,892		1,807			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	101.1285	10,112,850	10,000,000	9,998,187		3,272			3.875	3.909	JJ	178,681	387,500	07/13/2010	07/15/2020
87612E-BE-5	TARGET CORP			1	1FE	1,978,349	102.3626	2,103,551	2,055,000	1,986,219		7,870			2.500	3.090	AO	10,846	51,375	03/12/2019	04/15/2026
879385-AD-4	TELEFONICA EUROPE B.V.		C	1	2FE	1,087,866	143.8573	1,294,716	900,000	1,015,004		(7,208)			8.250	6.569	MS	21,863	74,250	06/03/2004	09/15/2030
87971M-BH-5	TELUS CORP		C	1,2	2FE	19,853,109	116.6467	22,270,188	19,092,000	19,852,035		(1,883)			4.600	4.344	MN	109,779	768,384	10/17/2019	11/16/2048
87971M-BK-8	TELUS CORP		C	1,2	2FE	16,660,971	110.5455	17,947,062	16,235,000	16,658,389		(2,582)			4.300	4.141	JD	31,027	382,018	07/24/2019	06/15/2049
88031R-AA-6	TENASKA ALABAMA II PARTNERS, L.P.			1	2FE	730,548	104.4984	763,412	730,549	730,549					6.125	6.172	MJSD	124	42,416	10/09/2003	03/30/2023
882384-AE-0	TEXAS EASTERN TRANSMISSION LP			1,2	2FE	7,174,247	106.2836	7,681,116	7,227,000	7,176,162		939			4.150	4.193	JJ	138,297	299,921	01/22/2018	01/15/2048
886546-AB-6	TIFFANY & CO			1,2	2FE	4,005,971	104.7136	4,188,544	4,000,000	4,003,475		(660)			3.800	3.780	AO	38,000	152,000	05/08/2015	10/01/2024
88731E-AF-7	TIME WARNER ENTERTAINMENT COMPANY, L.P.				2FE	4,867,183	118.1656	5,612,866	4,750,000	4,782,170		(8,467)			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	100.2117	5,010,585	5,000,000	4,998,967		12,051			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	106.1711	2,972,791	2,800,000	2,788,000		2,692			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	1FE	7,993,920	106.0946	8,487,568	8,000,000	7,996,667		543			3.850	3.859	JD	25,667	308,000	12/08/2014	06/01/2025
89352H-AB-5	TRANSCANADA PIPELINES LTD		C	1	2FE	2,740,422	121.2631	2,738,121	2,258,000	2,690,413		(18,277)			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	114.3812	11,404,949	9,971,000	10,747,432		(41,541)			4.625	3.893	MS	153,720	461,159	11/07/2017	03/01/2034
89352H-AZ-2	TRANSCANADA PIPELINES LTD		C	1,2	2FE	2,692,656	121.2486	3,273,712	2,700,000	2,692,677		55			5.100	5.118	MS	40,545	127,373	10/10/2018	03/15/2049
893574-AF-0	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2FE	2,187,863	105.1624	2,449,232	2,329,000	2,196,579		3,168			4.450	4.868	FA	43,184	103,641	03/07/2017	08/01/2042

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
904764-AH-0	UNILEVER CAPITAL CORP			1	1FE	5,204,700	135.6206	6,781,030	5,000,000	5,131,511		(6,814)			5.900	5.610	MN	37,694	295,000	01/22/2004	11/15/2032
904764-AS-6	UNILEVER CAPITAL CORP			1	1FE	5,445,072	104.5735	5,598,865	5,354,000	5,422,289		(11,142)			3.100	2.851	JJ	69,617	165,974	11/28/2017	07/30/2025
904764-BC-0	UNILEVER CAPITAL CORP			1,2	1FE	1,967,649	108.1906	2,158,402	1,995,000	1,970,833		2,473			3.500	3.672	MS	19,202	69,825	09/14/2018	03/22/2028
907818-DJ-4	UNION PACIFIC CORP			1,2	1FE	5,429,450	118.1031	5,905,155	5,000,000	5,388,141		(11,167)			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	109.7654	8,334,487	7,593,000	7,859,360		(6,364)			4.150	3.926	JJ	145,300	315,110	02/15/2018	01/15/2045
907818-EB-0	UNION PACIFIC CORP			1,2	1FE	22,475,900	103.2173	24,059,953	23,310,000	22,615,051		33,249			3.375	3.630	FA	327,797	786,713	08/06/2015	02/01/2035
907818-EV-6	UNION PACIFIC CORP			1,2	2FE	14,293,528	114.2184	16,016,846	14,023,000	14,292,325		(2,785)			4.375	4.218	MS	189,164	618,540	12/04/2019	09/10/2038
911312-BL-9	UNITED PARCEL SERVICE INC			1,2	1FE	3,801,533	103.1753	3,936,138	3,815,000	3,805,412		1,809			2.800	2.856	MN	13,649	106,820	11/09/2017	11/15/2024
911312-BN-5	UNITED PARCEL SERVICE INC			1,2	1FE	12,797,827	107.4440	14,792,890	13,768,000	12,826,475		17,602			3.750	4.167	MN	65,972	516,300	05/23/2018	11/15/2047
913017-BP-3	UNITED TECHNOLOGIES CORP			1	2FE	6,663,855	138.4786	7,616,323	5,500,000	6,429,088		(30,726)			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	114.7486	15,491,061	13,500,000	13,288,902		4,382			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	104.3673	1,649,003	1,580,000	1,582,307		(332)			3.100	3.074	MS	14,422	48,980	01/19/2018	03/15/2026
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1FE	2,998,445	103.4080	2,999,866	2,901,000	2,996,173		(2,272)			2.950	2.484	AO	18,067		10/16/2019	10/15/2027
91324P-DS-8	UNITEDHEALTH GROUP INC			1	1FE	2,999,190	102.3684	3,071,052	3,000,000	2,999,248		58			2.875	2.878	FA	37,375		07/23/2019	08/15/2029
92343V-BR-4	VERIZON COMMUNICATIONS INC			1	2FE	4,014,530	110.9128	4,436,512	4,000,000	4,006,366		(1,541)			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	115.0728	5,753,640	5,000,000	5,033,445		(1,606)			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	115.7931	5,754,917	4,970,000	4,709,012		11,730			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	138.5714	2,078,571	1,500,000	1,683,720		(11,935)			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	106.4938	4,259,752	4,000,000	4,042,182		(11,259)			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	130.8064	5,559,272	4,250,000	5,369,314		(49,919)			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	120.2314	1,048,418	872,000	990,329		(3,164)			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	114.1279	1,311,330	1,149,000	1,186,653		(872)			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	108.3309	4,104,658	3,789,000	3,789,139		(3)			3.800	3.800	MS	42,395	143,982	10/05/2017	09/15/2047
927804-GA-6	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	1,998,644	121.6006	2,444,172	2,010,000	1,998,850		188			4.600	4.635	JD	7,705	93,231	11/26/2018	12/01/2048
92826C-AF-9	VISA INC			1,2	1FE	3,518,481	123.3693	4,111,899	3,333,000	3,511,476		(4,003)			4.300	3.964	JD	6,768	143,319	03/06/2018	12/14/2045
92857T-AH-0	VODAFONE AIRTOUCH PLC		C	1	2FE	1,197,590	138.5904	1,385,904	1,000,000	1,114,899		(7,902)			7.875	6.321	FA	29,750	78,750	11/05/2003	02/15/2030
931142-CB-7	WAL MART STORES INC				1FE	2,980,440	131.2480	3,937,440	3,000,000	2,985,332		588			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	101.1495	5,057,475	5,000,000	4,991,275		10,389			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	116.2778	2,284,859	1,965,000	1,994,942		(1,139)			3.950	3.832	JD	647	77,618	07/09/2018	06/28/2038
931422-AH-2	WALGREEN CO			1	2FE	20,174,800	102.0250	20,405,000	20,000,000	20,054,498		(19,052)			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	128.3222	4,619,599	3,600,000	3,752,315		(6,412)			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	103.1809	13,970,694	13,540,000	13,515,316		4,380			3.000	3.039	FA	148,940	406,200	02/11/2015	02/19/2025
961548-AY-0	WESTVACO CORPORATION			1	2FE	4,403,644	135.0677	6,213,114	4,600,000	4,461,345		7,331			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	111.3660	4,410,094	3,960,000	3,988,618		(500)			5.100	5.049	MS	59,466	201,960	10/02/2018	09/15/2045
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.		D		2PL	5,000,000	104.6494	5,232,472	5,000,000	4,999,979		3			5.980	5.980	MJSD	9,136	320,011	04/27/2018	12/20/2044
PPA33S-HP-4	Cove Point LNG			1	2Z	7,000,000	98.5737	6,900,156	7,000,000	7,000,000					3.920	3.921	JD	12,196		11/22/2019	09/30/2038
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,353,511,582	XXX	2,539,951,388	2,299,070,037	2,333,635,876		(2,369,074)			XXX	XXX	XXX	24,283,781	93,626,790	XXX	XXX
126694-HK-7	CWHL 0525 A6 - CMO/RMBS			4	1FM	2,000,784	87.2537	1,966,271	2,253,512	1,689,975		(97,203)			5.500	7.389	MON	10,329	122,205	11/18/2005	11/25/2035
126694-TX-6	CWHL 0530 A8 - CMO/RMBS			4	1FM	2,443,502	91.6211	2,393,719	2,612,630	2,196,184		(55,067)			5.500	6.428	MON	11,975	145,575	12/05/2005	01/25/2036
12669F-F3-2	CWHL 04J5 A5 - CMO/RMBS			4	1FM	259,695	105.7252	284,983	269,551	265,233		741			5.500	6.019	MON	1,235	14,707	06/21/2004	07/25/2034
12669G-2V-2	CWHL 0516 A3 - CMO/RMBS			4	1FM	1,008,002	93.1335	974,038	1,045,852	935,033		(28,577)			5.500	4.619	MON	4,793	56,326	11/09/2005	09/25/2035
929227-2X-3	WAMU 03S5 119 - CMO/RMBS			4	2FE	327,077	104.9255	359,051	342,196	337,820		936			5.500	5.921	MON	1,568	18,441	05/21/2003	06/25/2033
92922F-RE-0	WAMU 04CB1 3A3 - CMO/RMBS			4	1FE	1,921,575	102.0421	2,109,812	2,067,589	1,970,691		45,134			5.500	8.222	MON	9,476	110,325	05/14/2004	06/25/2034
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						7,960,634	XXX	8,087,875	8,591,329	7,394,935		(134,037)			XXX	XXX	XXX	39,377	467,577	XXX	XXX
05604F-AC-9	BWAY 131515 A2 - CMBS			2	1FE	6,149,957	104.1100	6,246,600	6,000,000	6,068,878		(13,296)			3.454	3.214	MON	17,272	207,258	02/26/2013	03/10/2033
05550M-AV-6	BBCMS 19C3 XA - CMBS			3	1FE	1,991,728	10.1920	1,933,875		1,886,100		(79,563)			1.348	4.337	MON	21,311	135,600	05/20/2019	05/17/2052
12624K-AD-8	COMM 12CRE2 A4 - CMBS			4	1FE	10,765,760	102.0780	10,718,190	10,500,000	10,564,296		(30,012)			3.147	2.850	MON	27,536	330,435	08/20/2012	08/15/2045
17328F-BB-0	CGCMT 19GC41 XA - CMBS			3	1FE	995,421	7.8380	955,645		959,992		(36,044)			1.061	2.859	MON	10,779	45,755	08/06/2019	08/10/2056
12625U-BF-9	COMM 13CRE9 A4 - CMBS			4	1FE	6,993,468	105.9380	7,193,190	6,790,000	6,862,974		(23,512)			4.222	3.937	MON	23,888	291,303	07/01/2013	07/10/2045
61769J-BB-6	MSC 19H6 XA - CMBS			3	1FE	1,999,009	9.7550	1,907,020		1,889,136		(87,506)			1.326	4.149	MON	21,596	137,375	06/07/2019	06/17/2052
17322M-AV-8	CGCMT 14GC21 A4 - CMBS			4	1FE	1,002,947	104.6340	1,006,981	962,384	1,000,253		9,693			3.575	2.515	MON	2,867	38,264	03/09/2016	05/10/2047
95002M-AY-5	WFCM 19C52 XA - CMBS			3	1FE	997,013	11.4657	938,260		962,110		(36,953)			1.624	3.818	MON	11,074	46,369	08/06/2019	08/16/2052
36228C-UV-3	GSMS 05ROCK A - CMBS			4	1FE	1,020,083	113.7990	1,137,990	1,000,000	1,007,354		(1,200)			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	104.6630	1,569,945	1,500,000	1,529,246		(5,521)			3.396	2.978	MON	4,245	50,940	03/16/2015	02/12/2048

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
61690F-AK-9	MSBAM 15C22 ASB - CMBS			4	1FE	3,089,943	102.0630	3,061,890	3,000,000	3,032,110		(12,935)			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	102.0810	10,248,932	10,040,000	10,089,619		(24,363)			3.176	2.927	MON	26,573	318,870	07/17/2012	08/17/2045
92890K-BB-0	WFRBS 14C22 ASB - CMBS			4	1FE	996,968	102.8240	977,470	950,625	965,849		(5,673)			3.464	2.709	MON	2,744	32,930	12/16/2014	09/17/2057
92903P-AA-7	VNO 10VNO A1 - CMBS			4	1FE	117,523	100.3930	116,745	116,288	116,371		(137)			2.970	2.721	MON	201	3,192	08/04/2011	09/13/2028
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						47,930,051	XXX	48,012,734	40,859,296	46,934,290		(347,023)			XXX	XXX	XXX	182,158	1,783,151	XXX	XXX
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T			1	1FE	1,752,500	104.8287	1,837,123	1,752,500	1,752,500					3.650	3.649	FA	24,165	61,238	01/04/2017	08/15/2030
09628W-AQ-5	BLUEM 162R BR - CDO			4	1FE	2,000,000	100.3597	2,007,194	2,000,000	2,000,000					4.598	4.626	FMAN	10,730	20,687	08/29/2019	08/20/2032
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR			1	1FE	866,531	103.1082	887,227	860,482	865,769		(447)			3.200	3.096	JD	1,224	26,784	11/06/2017	12/15/2029
55819P-AC-3	MDPK 36 B1 - CDO		C	4	1FE	5,000,000	99.8848	4,994,242	5,000,000	5,000,000					3.759	3.810	JAJO	2,611		12/04/2019	01/15/2033
02376A-AA-7	AMERICAN AIRLINES INC - ABS			1	1FE	1,812,617	101.9541	1,846,376	1,810,988	1,812,535		(108)			3.350	3.335	AO	12,808	59,775	01/12/2018	04/15/2031
56847P-AA-1	MFIT 2019-PVT Class A - ABS			1	1Z	2,998,702	99.9567	2,998,702	3,000,000	2,998,705		3			3.470	3.474	MON	3,759		12/16/2019	12/20/2034
05377R-BX-1	AESOP 151 A - ABS			4	1FE	3,005,508	100.0603	3,001,810	3,000,000	3,000,399		(1,146)			2.500	2.474	MON	2,292	75,000	05/20/2015	07/20/2021
62954J-AB-0	NPRL 191 A2 - ABS			4	1FE	999,993	106.7051	1,067,051	1,000,000	999,998		4			3.241	3.241	MON	990	9,993	08/22/2019	09/20/2049
05377R-CY-8	AESOP 181 A - ABS			4	1FE	4,009,219	103.9639	4,158,556	4,000,000	4,006,612		(1,735)			3.700	3.678	MON	4,522	148,000	06/21/2018	09/20/2024
62954J-AC-8	NPRL 191 B1 - ABS			4	2FE	993,390	100.2549	1,002,549	1,000,000	993,434		44			4.313	4.352	MON	1,318	13,298	08/22/2019	09/20/2049
126650-AW-0	CVSPAS 041 CTF - ABS			4	2FE	6,465,471	105.5718	7,025,677	6,654,880	6,573,019		10,798			5.298	5.753	MON	20,567	349,439	10/17/2005	01/11/2027
67400E-AE-4	OAKCL 193 B - CDO			4	1FE	2,000,000	100.0654	2,001,308	2,000,000	2,000,000					4.054	4.197	JAJO	31,310		08/13/2019	07/21/2031
161571-FQ-2	CHAIT 127 A - ABS			4	1FE	3,196,441	100.6566	3,311,602	3,290,000	3,255,201		12,270			2.160	2.565	MON	3,158	71,064	12/12/2014	09/16/2024
67400E-AG-9	OAKCL 193 C1 - CDO			4	1FE	2,000,000	100.2548	2,005,095	2,000,000	2,000,000					5.054	5.209	JAJO	39,032		08/13/2019	07/21/2031
17305E-FM-2	CCCIT 14A1 A1 - ABS			4	1FE	3,079,139	101.0078	3,020,134	2,990,000	3,006,359		(15,152)			2.880	2.351	JJ	38,272	86,112	12/16/2014	01/23/2023
827304-AA-4	SLVRR 191 A - ABS		C	4	1FE	1,935,892	100.9690	1,954,656	1,935,897	1,935,892					3.967	3.967	MON	3,413	32,040	06/27/2019	07/15/2044
477143-AH-4	JBLU 191 AA - ABS			4	1FE	2,000,000	100.7659	2,015,318	2,000,000	2,000,000					2.750	2.750	MN	7,486		10/29/2019	11/15/2033
60689L-AE-5	MMAF 13A A5 - ABS			4	1FE	438,652	100.0604	438,945	438,680	438,679		2			2.570	2.585	MON	689	10,549	08/07/2013	06/09/2033
68784A-AD-8	OSCAR 172 A3 - ABS		D	4	1FE	1,584,588	100.1025	1,586,464	1,584,840	1,584,800		82			2.450	2.470	MON	2,265	38,829	09/12/2017	12/10/2021
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						46,138,643	XXX	47,160,032	46,318,266	46,223,903		4,616			XXX	XXX	XXX	210,610	1,002,808	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,455,540,910	XXX	2,643,212,029	2,394,838,929	2,434,189,004		(2,845,518)			XXX	XXX	XXX	24,715,927	96,880,327	XXX	XXX
29250N-AW-5	ENBRIDGE INC		C	2,5	2FE	971,859	107.5000	1,018,025	947,000	971,049		(810)			6.250	5.854	MS	19,729	29,594	08/19/2019	03/01/2078
89356B-AC-2	TRANSCANADA TRUST		C	2,5	2FE	1,948,314	103.7500	2,040,763	1,967,000	1,948,337		23			5.300	5.353	MS	30,696	52,126	09/11/2019	03/15/2077
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						2,920,172	XXX	3,058,788	2,914,000	2,919,386		(786)			XXX	XXX	XXX	50,425	81,719	XXX	XXX
638611-AA-1	NATIONWIDE FINANCIAL SERVICES CAPITAL TR			1	2FE	15,186,038	112.2471	15,490,100	13,800,000	14,844,575		(30,314)			7.899	7.128	MS	363,354	1,090,062	02/03/1999	03/01/2037
69331V-AA-4	PECO ENERGY CAPITAL TRUST III				2FE	1,725,840	116.8165	2,336,330	2,000,000	1,847,387		12,392			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						16,911,878	XXX	17,826,430	15,800,000	16,691,962		(17,921)			XXX	XXX	XXX	388,364	1,237,662	XXX	XXX
4899999. Total - Hybrid Securities						19,832,050	XXX	20,885,217	18,714,000	19,611,348		(18,708)			XXX	XXX	XXX	438,789	1,319,381	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 - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						2,558,535,951	XXX	2,747,802,881	2,502,749,037	2,537,404,468		(2,606,976)	1,713,203		XXX	XXX	XXX	25,472,320	96,334,264	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,721,813,249	XXX	1,794,932,589	1,734,813,665	1,733,277,857		943,927			XXX	XXX	XXX	4,831,764	55,562,464	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						55,070,972	XXX	55,447,688	47,979,483	54,042,616		(344,629)			XXX	XXX	XXX	206,602	2,076,990	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						63,050,521	XXX	64,986,461	62,118,266	62,915,865		(13,305)			XXX	XXX	XXX	598,974	2,240,470	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						4,398,470,692	XXX	4,663,169,620	4,347,660,452	4,387,640,807		(2,020,984)	1,713,203		XXX	XXX	XXX	31,109,660	156,214,188	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation
00162T-30-8	Morningstar Conservative ETF AstAlc Cl I			44,067.000	492,672	11.180	492,672	486,092		14,566		29,202		29,202		12/09/2019	
00162T-40-7	Morningstar Conservative ETF AstAlc Cl II			13,419.000	149,351	11.130	149,351	146,665		4,076		8,779		8,779		12/23/2019	
00162T-50-6	Morningstar Inc & Grwth ETF AstAlc Cl I			12,888.000	127,589	9.900	127,589	129,657		6,071		8,793		8,793		12/09/2019	
00162T-60-5	Morningstar Inc & Grwth ETF AstAlc Cl II			70,843.000	743,141	10.490	743,141	760,528		31,407		50,772		50,772		12/23/2019	
00162T-70-4	Morningstar Balanced ETF AstAlc Class I			63,360.000	665,276	10.500	665,276	704,966		27,897		66,578		66,578		12/09/2019	
00162T-80-3	Morningstar Balanced ETF AstAlc Class II			401,390.000	4,266,780	10.630	4,266,780	4,375,024		165,557		426,719		426,719		12/23/2019	
00162T-82-9	ALPS ALPS Energy Infra - Class 1			58,106.000	520,633	8.960	520,633	561,510		10,218		79,197		79,197		12/09/2019	
00162T-85-2	Morningstar Aggr Grwth ETF AstAlc Class II			136,698.000	1,671,818	12.230	1,671,818	1,592,986		79,855		220,497		220,497		12/23/2019	
00162T-86-0	Morningstar Aggr Grwth ETF AstAlc Class I			25,758.000	318,112	12.350	318,112	320,469		15,815		35,557		35,557		12/09/2019	
00162T-87-8	Morningstar Growth ETF AstAlc Class II			292,582.000	3,192,072	10.910	3,192,072	3,201,173		192,681		331,925		331,925		12/23/2019	
00162T-88-6	Morningstar Growth ETF AstAlc Class I			15,659.000	174,131	11.120	174,131	175,525		10,728		18,457		18,457		12/09/2019	
00888X-57-5	AIM Invesco VI American Value Fd Ser I			1,481.000	23,577	15.920	23,577	23,840		1,772		(263)		(263)		11/06/2019	
00888X-58-3	AIM Invesco INVESCO VI Mid Cap Grow II			130,325.000	692,027	5.310	692,027	675,634		93,322		66,887		66,887		12/31/2019	
00888X-59-1	AIM Invesco INVESCO VI Mid Cap Growth I			82,675.000	451,406	5.460	451,406	393,608		61,751		51,779		51,779		12/30/2019	
00888X-77-3	AIM Invesco INVESCO VI Comstock I			82,484.000	1,415,428	17.160	1,415,428	1,478,655		193,531		87,743		87,743		12/31/2019	
00888X-78-1	AIM Invesco INVESCO VI Am Franchise II			25,910.000	1,655,633	63.900	1,655,633	1,487,787		216,336		213,020		213,020		12/30/2019	
00888X-79-9	AIM Invesco INVESCO VI Am Franchise I			108,803.000	7,306,115	67.150	7,306,115	5,492,966		923,622		1,019,236		1,019,236		12/27/2019	
008892-41-6	Invesco VI INVESCO VI Health Care Ser I			14,622.000	442,026	30.230	442,026	377,655		9,404		98,351		98,351		12/24/2019	
008892-50-7	Invesco VI INVESCO VI Internationl Grth I			45,687.000	1,784,549	39.060	1,784,549	1,548,783		129,698		254,031		254,031		12/23/2019	
008892-52-3	Invesco VI INVESCO VI Glob Real Est Ser I			473,942.000	8,635,225	18.220	8,635,225	7,889,953		373,535		1,173,122		1,173,122		12/31/2019	
008892-53-1	Invesco VI INVESCO VI Sm Cap Eq Fd Ser II			14,622.000	242,719	16.600	242,719	250,999		28,937		19,933		19,933		12/27/2019	
008892-54-9	Invesco VI INVESCO VI SmCap Equity Fund I			454.000	8,055	17.730	8,055	8,251		791		356		356		12/30/2019	
008892-65-5	Invesco VI INVESCO VI Internatl Growth II			277,618.000	10,682,730	38.480	10,682,730	9,608,452		749,353		1,524,334		1,524,334		12/30/2019	
018792-53-1	Alliance AB VPS Sm/Mid Cap Val A			75,655.000	1,354,982	17.910	1,354,982	1,395,203		69,676		69,903		69,903		12/23/2019	
024936-10-6	American Century American Century VP Value			564,086.000	6,611,088	11.720	6,611,088	5,580,148		429,449		905,964		905,964		12/30/2019	
024936-20-5	American Century Am Century VP International 1			846,537.000	9,735,177	11.500	9,735,177	8,725,323		503,122		1,604,385		1,604,385		12/30/2019	
024936-40-3	American Century American Century VP Balanced			1,767,125.000	14,455,083	8.180	14,455,083	12,915,228		489,685		1,837,967		1,837,967		12/31/2019	
024936-74-2	American Century Am Cent VP Mid Cap Value I			27,853.000	575,996	20.680	575,996	537,399		62,809		65,304		65,304		12/30/2019	
024936-75-9	American Century Am Century VP Large Co Val II			51,632.000	855,026	16.560	855,026	773,113		30,999		141,305		141,305		12/31/2019	
024936-85-8	American Century American Century VP Ultra II			71,728.000	1,468,981	20.480	1,468,981	1,257,347		119,447		212,515		212,515		12/31/2019	
024936-88-2	American Century American Century VP Ultra I			36,456.000	763,033	20.930	763,033	569,995		68,081		123,003		123,003		12/19/2019	
02507T-20-9	American Century Am Cent VP Inflation Protect 2			522,236.000	5,358,146	10.260	5,358,146	5,302,855		118,150		302,050		302,050		12/30/2019	
02507T-30-8	American Century Am Cent VP Inflation Protect 1			673,295.000	6,921,473	10.280	6,921,473	6,849,683		150,234		322,555		322,555		12/30/2019	
030372-30-4	American Funds IS Growth Income Class 1			18,664.000	946,472	50.710	946,472	909,005		54,135		57,200		57,200		12/30/2019	
030372-40-3	American Funds IS Growth Class 1			19,743.000	1,603,529	81.220	1,603,529	1,446,672		25,163		159,791		159,791		12/18/2019	
030372-59-3	American Funds IS Global Growth & Income CL 2			11,953.000	189,940	15.890	189,940	180,075		10,424		25,495		25,495		12/20/2019	
030372-60-1	American Funds Ins Ser Asset Allocation Cl 1			39,529.000	950,681	24.050	950,681	911,486		15,142		39,195		39,195		12/11/2019	
030372-61-9	American Funds IS Global Growth & Income Cl 1			23,378.000	372,174	15.920	372,174	351,072		20,508		54,343		54,343		12/30/2019	
030372-70-0	American Funds IS International Class 1			418,555.000	8,731,051	20.860	8,731,051	8,240,178		269,265		1,019,438		1,019,438		12/31/2019	
030372-77-5	American Funds IS International Class 2			125,821.000	2,614,552	20.780	2,614,552	2,434,492		78,317		307,480		307,480		12/31/2019	
030372-78-3	American Funds ISNew World Class 2			23,326.000	596,903	25.590	596,903	562,892		23,424		95,098		95,098		12/31/2019	
030372-86-6	American Funds IS New World Class 1			81,998.000	2,118,836	25.840	2,118,836	2,009,412		78,685		306,739		306,739		12/27/2019	
030372-88-2	American Funds Ins Ser Global Growth Fd Cl 1			4,690.000	152,752	32.570	152,752	140,026		1,650		12,726		12,726		12/11/2019	
05587P-20-3	BNY Mellon IP Midcap Stk Inital Shrs			605,684.000	11,289,959	18.640	11,289,959	11,688,029		780,463		1,071,589		1,071,589		12/30/2019	
05587P-30-2	BNY Mellon IP Small Cap Stock Indx Serv			505,292.000	9,630,866	19.060	9,630,866	9,453,997		704,035		806,569		806,569		12/27/2019	
05587P-60-9	BNY Mellon IP Technology Growth Initial			313,454.000	7,917,857	25.260	7,917,857	6,108,855		773,014		779,369		779,369		12/30/2019	
05588H-10-1	BNY Mellon Sustainable US Equity Port Inc			109,039.000	4,285,239	39.300	4,285,239	3,915,725		167,763		903,823		903,823		12/30/2019	
05589U-40-8	BNY Mellon VIF Quality Bond Inital			287,573.000	3,456,632	12.020	3,456,632	3,424,460		62,958		188,846		188,846		12/31/2019	
05589U-86-1	BNY Mellon VIF Appreciation Init			148,854.000	6,365,000	42.760	6,365,000	6,064,738		657,762		1,010,431		1,010,431		12/31/2019	
09253L-77-7	Blackrock BlackRock Glob Alloc VI Cl 1			38,420.000	657,750	17.120	657,750	634,708		27,731		53,720		53,720		12/30/2019	
09253L-84-3	Blackrock BlackRock Capital Appr VI Cl 1			2,471.000	19,744	7.990	19,744	21,539		3,183		583		583		12/17/2019	
09258X-10-7	Blackrock BlackRock High Yield VI Cl 1			472,622.000	3,526,531	7.430	3,526,531	3,384,616	14,946	146,354		222,984		222,984		12/27/2019	
09661P-20-4	BNY Mellon Stock Index Svc Shrs			315,841.000	18,959,907	60.030	18,959,907	14,670,636		1,052,333		3,297,777		3,297,777		12/31/2019	
131647-20-8	Calvert VP SRI Balanced Port			192,409.000	440,616	2.290	440,616	408,750		16,629		50,417		50,417		12/23/2019	
19765R-30-3	Columbia VP Small Cap Val Cl 1			911.000	14,271	15.670	14,271	16,134		1,181		521		521		11/22/2019	
19766E-41-8	Columbia VP Overseas Core Fund Cl 1			52.000	694	13.400	694	655		101		39		39		12/30/2019	
19766E-58-2	Columbia Col VP Sel MidCap Val Fund CL1			211.000	5,468	25.930	5,468	2,167				1,314		1,314		04/09/2012	
19766E-62-4	Columbia Columb VP Mid Cap Grow Fd - C1			3,578.000	118,790	33.200	118,790	66,191				30,914		30,914		04/29/2015	
19766E-66-5	Columbia VP Income Opprtnts Fnd CL 2			10,749.000	81,585	7.590	81,585	78,121		3,073		5,108		5,108		12/20/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation
19766E-67-3	Columbia Columbia VP Income Opport Cl 1			26,336.000	201,205	7.640	201,205	203,841		8,591		15,472		15,472		12/19/2019	
233203-67-8	DFA DFA VA Short-Term Fixed			90,176.000	919,799	10.200	919,799	924,688		20,784		952		952		12/16/2019	
233203-68-6	DFA DFA VA Intl Sm Port			204,355.000	2,558,530	12.520	2,558,530	2,638,004		92,940		358,902		358,902		12/31/2019	
233203-69-4	DFA DFA VA Intl Val Port			101,909.000	1,249,409	12.260	1,249,409	1,300,861		41,809		98,217		98,217		12/20/2019	
233203-71-0	DFA DFA VA US Targeted Val			168,118.000	3,022,755	17.980	3,022,755	3,086,873		113,758		306,530		306,530		12/20/2019	
233203-72-8	DFA DFA VA Global Bd Port			23,639.000	247,733	10.480	247,733	252,674		5,902		2,406		2,406		12/18/2019	
233203-77-7	DFA DFA VA US Large Val			50,521.000	1,386,810	27.450	1,386,810	1,274,196		41,414		219,240		219,240		12/30/2019	
246493-67-0	Delaware Delaware VIP SmCap Val Std			47,413.000	1,815,933	38.300	1,815,933	1,737,144		72,357		198,192		198,192		12/31/2019	
246493-83-7	Delaware VIP Smid Cap Core Std			87,487.000	2,020,070	23.090	2,020,070	2,049,742		70,849		304,323		304,323		12/26/2019	
246493-87-8	Delaware Delaware VIP Emrg Mkts Std			62,204.000	1,509,697	24.270	1,509,697	1,419,455		18,453		201,478		201,478		12/31/2019	
25155X-40-4	DWS Small Cap Index VIP A			18,334.000	311,123	16.970	311,123	307,058		25,302		32,501		32,501		12/24/2019	
25159C-30-7	DWS Captial Growth VIP B			44,009.000	1,456,695	33.100	1,456,695	1,212,128		132,017		238,021		238,021		12/26/2019	
25159C-50-5	DWS Global Small Cap VIP B			9,548.000	93,670	9.810	93,670	105,672		4,521		11,023		11,023		12/30/2019	
25159C-80-2	DWS CROCI International VIP B			4,647.000	34,199	7.360	34,199	34,972		841		5,148		5,148		04/25/2019	
25159C-88-5	DWS CROCI International VIP A			463,790.000	3,408,859	7.350	3,408,859	3,426,892		90,861		515,984		515,984		12/31/2019	
25159W-40-2	DWS Deut Alt Asset Allocate VIP A			8,218.000	109,714	13.350	109,714	104,887		3,949		10,097		10,097		04/25/2019	
25159W-70-9	DWS Global Income Builder VIP A			441,294.000	10,869,081	24.630	10,869,081	10,352,517		391,679		1,422,099		1,422,099		12/27/2019	
25159W-83-2	DWS International Growth VIP Cks B			5,060.000	74,183	14.660	74,183	69,108		1,653		15,666		15,666		12/23/2019	
25239Y-54-3	DFA VIT Inflation-Prote Securities			17,259.000	177,593	10.290	177,593	179,116		2,803		(1,524)		(1,524)		12/16/2019	
27827E-30-1	Eaton Vance VT Floating Rate Inc Fd Adv Sh			234,763.000	2,150,652	9.160	2,150,652	2,154,203	224	64,148		9,450		9,450		12/31/2019	
313916-10-8	Federated Managed Volatilty II Primary			74,875.000	846,085	11.300	846,085	729,934		15,628		125,351		125,351		12/30/2019	
313916-30-6	Federated Federated High Income Bond			541,935.000	3,538,833	6.530	3,538,833	3,568,450		193,964		242,255		242,255		12/27/2019	
315802-20-7	Fidelity VIP III Growth Oppor			339,491.000	16,587,508	48.860	16,587,508	10,191,467		1,156,541		3,606,234		3,606,234		12/31/2019	
315802-50-4	Fidelity VIP III Balanced			40,946.000	800,494	19.550	800,494	723,266		36,943		95,760		95,760		12/27/2019	
315802-70-2	Fidelity VIP III Growth & Inc			370,938.000	8,223,693	22.170	8,223,693	7,093,909		825,545		1,036,330		1,036,330		12/31/2019	
315917-82-3	Fidelity Fidelity Energy			8,656.000	137,725	15.910	137,725	173,702		2,906		9,703		9,703		12/06/2019	
315917-84-9	Fidelity Fidelity Financial Services			64,456.000	877,887	13.620	877,887	768,066		67,798		156,435		156,435		12/06/2019	
355150-22-8	Franklin Templeton Frank Alloc VIP Fund Cl 2			65,054.000	443,016	6.810	443,016	453,791		40,103		31,318		31,318		12/16/2019	
355150-23-6	Franklin Templeton Frank Alloc VIP Fund CL 1			3,562.000	24,435	6.860	24,435	25,504		2,318		1,753		1,753		06/14/2019	
355150-26-9	Franklin Templeton FVIP Flex Cap Growth FD CL 2			135,324.000	1,090,713	8.060	1,090,713	937,699		46,660		194,994		194,994		12/30/2019	
355150-33-5	Franklin Templeton FVIP Strategic Income Fd Cl 1			22,025.000	240,735	10.930	240,735	247,284		12,554		6,092		6,092		06/14/2019	
355150-41-8	Franklin Templeton FVIP Income Fd CL 2			315,551.000	5,020,415	15.910	5,020,415	4,799,739		314,493		348,132		348,132		12/31/2019	
355150-42-6	Franklin Templeton FVIP US Govt Sec Fd CL 2			741,816.000	8,938,879	12.050	8,938,879	9,134,876		240,138		180,316		180,316		12/30/2019	
355150-48-3	Franklin Templeton FTVIP Dev Mkts Fd CL 2			341,215.000	3,654,411	10.710	3,654,411	2,925,590		31,259		722,115		722,115		12/30/2019	
355150-49-1	Franklin Templeton FTVIP Growth Fd CL 2			390,956.000	4,261,418	10.900	4,261,418	5,037,512		811,772		(271,154)		(271,154)		12/30/2019	
355150-52-5	Franklin Templeton FVIP Sm Mid Cap Grow Fd Cl 2			407,987.000	7,054,096	17.290	7,054,096	7,080,419		871,008		733,837		733,837		12/31/2019	
355150-55-8	Franklin Templeton FVIP Mutual Shares CL 2			271,435.000	5,105,684	18.810	5,105,684	5,331,552		550,023		375,742		375,742		12/31/2019	
355150-56-6	Franklin Templeton FTVIP Global Bond Fd CL 2			456,982.000	7,298,000	15.970	7,298,000	7,553,234		453,031		(346,105)		(346,105)		12/30/2019	
355150-59-0	Franklin Templeton FVIP Sm Cap Val Fd CL 2			575,050.000	8,654,507	15.050	8,654,507	9,532,736		1,315,404		423,698		423,698		12/30/2019	
355150-67-3	Franklin Templeton FVIP Small Cap Value Fd CL 1			4,922.000	77,419	15.730	77,419	91,891		12,088		4,227		4,227		06/14/2019	
355150-69-9	Franklin Templeton FVIP Mutual Glbl Disc Fd Cl 1			21,464.000	411,467	19.170	411,467	422,978		43,228		30,020		30,020		12/30/2019	
355150-70-7	Franklin Templeton FTVIP Global Bond Fd CL 1			115,899.000	1,934,359	16.690	1,934,359	2,008,049		111,551		(80,092)		(80,092)		12/30/2019	
355150-71-5	Franklin Templeton FVIP Mutual Shares Fd Cl 1			18,512.000	355,236	19.190	355,236	365,025		38,682		6,496		6,496		12/16/2019	
355150-76-4	Franklin Templeton FTVIP Growth Fd CL 1			8,545.000	95,280	11.150	95,280	112,505		19,107		(6,515)		(6,515)		06/14/2019	
355150-77-2	Franklin Templeton FTVIP Devlpg Mkts Fd CL 1			26,624.000	287,544	10.800	287,544	226,306		3,180		57,439		57,439		06/14/2019	
355150-79-8	Franklin Templeton FTVIP Foreign Fd Cl 1			69,009.000	982,000	14.230	982,000	991,075		23,252		66,035		66,035		12/31/2019	
355150-81-4	Franklin Templeton FVIP Rising Div Fd Sec Cl 1			23,694.000	661,059	27.900	661,059	665,783		85,953		10,664		10,664		12/06/2019	
355150-87-1	Franklin Templeton FVIP US Govt Sec Fd CL 1			3,744.000	46,197	12.340	46,197	46,456		1,374		991		991		11/04/2019	
355150-88-9	Franklin Templeton FVIP Income Fd CL 1			1,881.000	31,068	16.520	31,068	30,178		2,043		2,328		2,328		06/14/2019	
380987-69-3	GOLDMAN SACHS VIT GOVERNMENT MMKT SERVICE CLASS			161,433.000	161,433	1.000	161,433	161,433		493						12/31/2019	
471021-20-4	Janus Henderson Enterprise port Shr Inst			61,443.000	5,250,883	85.460	5,250,883	4,529,525		177,614		756,832		756,832		12/26/2019	
471021-43-6	Janus Henderson MidCap Val Inst shr			119,847.000	2,005,034	16.730	2,005,034	1,888,254		90,459		251,022		251,022		12/09/2019	
471021-50-1	Janus Henderson Flexible Bond Inst shr			303,811.000	3,609,271	11.880	3,609,271	3,489,624		108,297		172,488		172,488		12/27/2019	
480906-10-6	JP Morgan IT US Equlty Port Cl 1			111,604.000	3,601,460	32.270	3,601,460	2,593,972		244,454		611,563		611,563		12/27/2019	
480906-60-1	JP Morgan IT MidCap Val 1 Cl I			1,121,230.000	13,241,728	11.810	13,241,728	12,264,766		900,379		1,671,412		1,671,412		12/30/2019	
480906-70-0	JP Morgan IT Core Bond Port CL 1			180,649.000	2,030,493	11.240	2,030,493	1,973,307		29,093		55,462		55,462		12/23/2019	
480906-78-3	JP Morgan IT Small Cap Core CL 1 Shares			7,720.000	177,861	23.040	177,861	180,894		16,338		13,418		13,418		12/18/2019	
480906-87-4	JP Morgan IT Core Bnd Port CL 2			52,171.000	578,574	11.090	578,574	554,470		11,862		25,242		25,242		12/30/2019	
55273F-10-0	MFS VIT Growth Series C I			41,593.000	2,470,620	59.400	2,470,620	2,258,675		142,276		252,655		252,655		12/23/2019	

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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	Date Acquired	NAIC Desig-nation
55273F-60-5	MFS VIT Utility SI cls			2,320.000	81,625	35.180	81,625	67,029		3,256		12,932		12,932		12/16/2019	
55273F-65-4	MFS Value Series			700,850.000	14,682,808	20.950	14,682,808	13,502,662		674,460		1,985,320		1,985,320		12/18/2019	
55273F-84-5	MFS New Discovery Series			591.000	11,995	20.280	11,995	11,408		1,935		599		599		08/28/2019	
55273F-87-8	MFS Total Return Bond Series			996,714.000	13,435,698	13.480	13,435,698	13,090,687		377,791		622,347		622,347		12/31/2019	
55274F-35-6	MFS RESEARCH INTL INTIAL CL			2,556.000	43,350	16.960	43,350	40,682				2,668		2,668		12/18/2019	
55274F-45-5	MFS MFS VIT II Intl Value Init Cl			473,954.000	14,190,195	29.940	14,190,195	12,524,528		540,514		1,957,791		1,957,791		12/30/2019	
55274F-46-3	MFS MFS VIT II Intl Growth Init Cl			41,888.000	597,324	14.260	597,324	559,138		64,100		50,063		50,063		12/31/2019	
55274F-49-7	MFS Global Tactical Alloc Initial			52,625.000	834,632	15.860	834,632	808,886				25,746		25,746		12/18/2019	
55274F-84-4	MFS VIT II INTL Val Port Ser Class			27,418.000	807,994	29.470	807,994	746,254		33,199		122,393		122,393		12/31/2019	
589512-10-2	Merger Merger VL			2,590.000	29,521	11.400	29,521	28,051		1,617		97		97		12/27/2019	
641222-50-0	NeuberBerm AMT Mid Cap Growt I			22,515.000	670,048	29.760	670,048	535,675		43,272		118,188		118,188		12/12/2019	
641222-70-8	NeuBer AMT MC Intrinsic Val I			1,815.000	29,061	16.010	29,061	33,918		3,126		705		705		10/29/2019	
641222-82-3	AMT SUSTAINABLE EQUITY CL S			4,500.000	121,371	26.970	121,371	146,345		6,480		(24,974)		(24,974)		12/31/2019	
641222-83-1	NeuBer AMT MC Intrinsic Val S			2,129.000	39,767	18.680	39,767	40,348		3,979		1,432		1,432		12/31/2019	
641222-85-6	NeuberBerm AMT Mid Cap Grow S			24,633.000	668,531	27.140	668,531	547,503		47,692		113,865		113,865		12/23/2019	
693394-30-6	PIMCO VIT Low Duration Port Admin Cl			117,936.000	1,202,951	10.200	1,202,951	1,204,108		8,596		(1,157)		(1,157)		12/31/2019	
693394-33-0	PIMCO VIT Dynamic Bd port Inst			79,185.000	822,734	10.390	822,734	827,289		31,528		1,262		1,262		12/31/2019	
693394-40-5	PIMCO VIT Total Return Admin			498,234.000	5,490,541	11.020	5,490,541	5,432,284		140,635		217,084		217,084		12/31/2019	
693394-50-4	PIMCO VIT High Yield Fund Admin			2,027.000	16,118	7.950	16,118	15,976		227		142		142		12/31/2019	
693394-53-8	PIMCO VIT PVIT Total Return Advsr			24,125.000	265,858	11.020	265,858	258,572		4,959		7,285		7,285		12/31/2019	
693394-58-7	PIMCO VIT PVIT Emrging Mkts Bd Inst			42,031.000	554,388	13.190	554,388	527,970		20,641		39,049		39,049		12/31/2019	
693394-59-5	PIMCO VIT PVIT Com RL Rt Strat Adm			416,597.000	2,670,389	6.410	2,670,389	3,000,731		109,053		143,748		143,748		12/30/2019	
693394-61-1	PIMCO VIT Commodity Real Ret Strat Inst			5,474.000	34,979	6.390	34,979	37,572		1,527		1,955		1,955		12/26/2019	
693394-63-7	PIMCO VIT PVIT All Asset Fd Advsr Srs			62,919.000	687,078	10.920	687,078	657,035		18,109		51,403		51,403		12/30/2019	
693394-64-5	PIMCO VIT PVIT All Asset Fund Inst			66,537.000	725,914	10.910	725,914	702,941		21,288		55,886		55,886		12/30/2019	
693394-65-2	PIMCO VIT PVIT All Asset Fd Admn			6,842.000	73,822	10.790	73,822	69,993		2,087		5,760		5,760		12/30/2019	
693394-67-8	PIMCO VIT Glb Bd Opp Unh Inst			54,920.000	623,346	11.350	623,346	633,270		9,889		11,398		11,398		12/31/2019	
693394-71-0	PIMCO VIT PIMCO LT US Govt Inst			738,486.000	9,526,466	12.900	9,526,466	9,051,638		165,874		665,837		665,837		12/31/2019	
693394-74-4	PIMCO VIT PVIT Real Return Inst			311,377.000	3,935,809	12.640	3,935,809	3,800,121		67,052		229,385		229,385		12/31/2019	
693394-75-1	PIMCO VIT Low Duration Inst			10,359.000	105,657	10.200	105,657	105,144		2,715		1,012		1,012		12/31/2019	
693394-78-5	PIMCO VIT Total Return Inst			1,348,204.000	14,857,211	11.020	14,857,211	14,505,926		318,401		409,355		409,355		12/31/2019	
693394-81-9	PIMCO VIT Real Return Port Admin Class			88,778.000	1,122,152	12.640	1,122,152	1,110,321		5,339		12,882		12,882		12/31/2019	
72201V-10-7	Pimco Global Dividend Port Inst Clas			496.000	4,441	8.950	4,441	4,371		71		897		897		12/26/2019	
724027-18-0	Pioneer Bond VCT CL 1			881,984.000	9,851,765	11.170	9,851,765	9,878,057		305,700		513,007		513,007		12/31/2019	
724027-20-6	Pioneer Mid Cap Value VCT CL 1			610,231.000	11,264,859	18.460	11,264,859	11,781,481		774,003		1,692,035		1,692,035		12/31/2019	
724027-23-0	Pioneer Select MCap Gr VCT CL1			2,465,147.000	71,785,076	29.120	71,785,076	66,335,133		8,032,761		9,609,941		9,609,941		12/30/2019	
724027-30-5	Pioneer Real Estate VCT CL 1			48,208.000	547,158	11.350	547,158	745,626		151,500		(34,343)		(34,343)		12/26/2019	
724027-40-4	Pioneer Equity Income VCT CL 1			65,191.000	1,085,422	16.650	1,085,422	1,333,602		423,877		(208,727)		(208,727)		12/26/2019	
724027-62-8	Pioneer High Yield VCT CL 2			287,213.000	2,719,903	9.470	2,719,903	2,670,340		116,964		211,624		211,624		12/31/2019	
724027-63-6	Pioneer Strategic Inc VCT CL 1			97,145.000	1,003,508	10.330	1,003,508	972,156		29,761		52,212		52,212		12/31/2019	
724027-64-4	Pioneer Strategic Inc VCT CL 2			634,409.000	6,534,410	10.300	6,534,410	6,415,146		187,896		357,105		357,105		12/31/2019	
724027-81-8	Pioneer Real Est VCT Prt CL 2			242,392.000	2,763,270	11.400	2,763,270	3,389,025		710,485		(157,389)		(157,389)		12/30/2019	
724027-82-6	Pioneer Eqty Income VCT CL 2			597,644.000	10,112,135	16.920	10,112,135	13,282,150		3,550,600		(1,674,392)		(1,674,392)		12/30/2019	
724027-87-5	Pioneer Fund VCT CL 1			5,130,823.000	76,705,800	14.950	76,705,800	85,956,545		10,923,012		7,137,266		7,137,266		12/31/2019	
77954R-10-4	T. Rowe Price Limited Term Bond Port			25,442.000	123,904	4.870	123,904	123,627		824		277		277		12/31/2019	
77954T-10-0	T-Rowe TR price Equity Income port			43,302.000	1,174,785	27.130	1,174,785	1,210,857		93,498		140,730		140,730		12/18/2019	
77954T-20-9	T-Rowe TR Price New Am Growth			56,391.000	1,820,295	32.280	1,820,295	1,555,525		121,828		324,841		324,841		12/30/2019	
77954T-50-6	T-Rowe TR Price Blue Chip Growth			552,708.000	21,544,568	38.980	21,544,568	17,848,511		534,514		3,164,784		3,164,784		12/31/2019	
77954T-60-5	T-Rowe TR Price Health Sciences			32,010.000	1,594,739	49.820	1,594,739	1,377,071		66,479		240,574		240,574		12/31/2019	
77955H-10-5	T-Rowe TR Price International Stock			18,182.000	283,998	15.620	283,998	279,647		17,556		44,153		44,153		12/18/2019	
78080T-10-5	Royce Small Cap Annuity Invest CL			3,633.000	29,751	8.190	29,751	29,453		3,633		985		985		12/12/2019	
78080T-30-3	Royce Micro Cap Annuity IC			250.000	2,437	9.750	2,437	2,606		211		117		117		12/16/2019	
78411M-69-6	SEI VP SEI VP Mkt Grow Strat Fd - C2			2,860.000	32,231	11.270	32,231	28,853		1,548		3,564		3,564		12/30/2019	
78411M-72-0	SEI VP SEI VP Mkt Plus Strat Fd - C2			10,757.000	127,037	11.810	127,037	124,774		7,797		15,187		15,187		12/30/2019	
78411M-73-8	SEI VP SEI VP Mod Strat Fd - C2			63,885.000	675,908	10.580	675,908	689,146		38,076		43,470		43,470		12/30/2019	
78411M-74-6	SEI VP SEI VP Conserv Strat Fd - C2			987.000	10,311	10.450	10,311	9,740		372		515		515		12/30/2019	
78411M-75-3	SEI VP SEI VP Def Strat Fd - C2			27,222.000	276,301	10.150	276,301	272,254		6,664		9,304		9,304		12/30/2019	
866167-50-5	Calvert VP Investment Grade Bd Index			48,805.000	2,717,456	55.680	2,717,456	2,701,564		84,034		120,846		120,846		12/26/2019	
866167-54-7	Calvert VP EFA International Index CL F			3,103.000	279,351	90.040	279,351	256,818		6,784		40,021		40,021		12/23/2019	

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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	Date Acquired	NAIC Desig-nation
866167-55-4	Calvert VP S&P Mid Cap 400 Index CL F			6,145.000	690,432	112.350	690,432	665,369		51,841		82,196		82,196		12/20/2019	
866167-68-7	Calvert VP CalvertVP Rusl 2000 SmCap Id F			41,648.000	3,359,755	80.670	3,359,755	3,369,333		260,261		48,510		48,510		12/23/2019	
866167-69-5	Calvert VP EAFE International Index			32,610.000	2,935,526	90.020	2,935,526	2,831,741		68,383		349,446		349,446		12/31/2019	
866167-79-4	Calvert VP Russell 2000 SmCap Id portfol			16,887.000	1,364,649	80.810	1,364,649	1,385,206		104,636		154,215		154,215		12/10/2019	
866167-81-0	Calvert VP Nasdaq 100 Index Portfolio			56,080.000	4,825,705	86.050	4,825,705	3,130,600		127,198		1,194,654		1,194,654		12/26/2019	
86664T-30-0	MFS VIT III Global Real Estate			145.000	2,315	15.910	2,315	2,216		71		99		99		12/17/2019	
86664T-53-2	MFS VIT III Mid Cap Value Port			11,273.000	98,522	8.740	98,522	92,386		8,527		13,085		13,085		09/18/2019	
89154T-73-1	Touchstone VP Common Stock			5,922.000	54,543	9.210	54,543	74,068		866		11,117		11,117		12/27/2019	
89154T-74-9	Touchstone VP Bond			3,918.000	39,255	10.020	39,255	38,883		508		3,209		3,209		12/27/2019	
921082-30-1	VanEck VIP Glbl Hard Asst Init			24,918.000	474,433	19.040	474,433	592,953				46,023		46,023		12/31/2019	
921925-20-2	Vanguard VIF Tot Bond Mkt Index			1,408,492.000	17,197,682	12.210	17,197,682	16,527,967		211,218		635,080		635,080		12/31/2019	
921925-30-1	Vanguard VIF Equity Index Port			650,789.000	31,042,622	47.700	31,042,622	26,575,150		765,861		4,838,172		4,838,172		12/31/2019	
921925-40-0	Vanguard VIF Balance Port Investor 1			307,757.000	7,675,447	24.940	7,675,447	7,095,854		516,988		825,043		825,043		12/31/2019	
921925-60-8	Vanguard VIF Equity Income Portfolio			899,724.000	21,746,327	24.170	21,746,327	19,769,644		738,386		2,297,972		2,297,972		12/31/2019	
921925-70-7	Vanguard VIF International Port Inv CL			173,406.000	5,028,780	29.000	5,028,780	4,436,142		166,865		904,834		904,834		12/30/2019	
921925-76-4	Vanguard Total Intl Stock Mkt Index			108,071.000	2,310,566	21.380	2,310,566	2,143,143				167,423		167,423		12/18/2019	
921925-80-6	Vanguard VIF High Yield Bond Port I			565,367.000	4,630,357	8.190	4,630,357	4,420,629		143,299		271,519		271,519		12/30/2019	
921925-81-4	Vanguard VIF Total Stock Mkt Index Inv			574,083.000	24,576,508	42.810	24,576,508	21,148,948		867,208		4,558,045		4,558,045		12/30/2019	
921925-82-2	Vanguard VIF Capital Growth Port			311,686.000	12,704,318	40.760	12,704,318	11,200,805		338,859		1,935,019		1,935,019		12/31/2019	
921925-84-8	Vanguard VIF Real Estate Index Portfolo			194,232.000	2,668,751	13.740	2,668,751	2,455,077		149,969		302,951		302,951		12/31/2019	
921925-85-5	Vanguard VIF Mid Cap Idx Inv Cl			569,311.000	13,680,550	24.030	13,680,550	12,765,200		821,556		1,706,617		1,706,617		12/31/2019	
921925-86-3	Vanguard VIF ST Investmentt Grade			469,791.000	5,092,539	10.840	5,092,539	4,965,559		80,306		134,564		134,564		12/31/2019	
921925-87-1	Vanguard VIF Diversified Value Port			96,439.000	1,586,415	16.450	1,586,415	1,526,568		89,451		176,083		176,083		12/31/2019	
921925-88-9	Vanguard VIF Small Com Growth			303,820.000	7,012,169	23.080	7,012,169	6,799,067		527,322		688,712		688,712		12/30/2019	
922174-10-7	Fidelity VIP Fidelity VIP Gov Money Market			31,933,816.000	31,933,816	1.000	31,933,816	31,933,816		299,113						12/31/2019	
922174-20-6	Fidelity VIP Fidelity VIP High Income Initl			165,236.000	897,232	5.430	897,232	915,704		44,561		71,803		71,803		12/31/2019	
922174-30-5	Fidelity VIP Equity Income Initial			696,328.000	16,551,712	23.770	16,551,712	14,885,425		1,194,662		2,305,236		2,305,236		12/30/2019	
922174-40-4	Fidelity VIP Fidelity Growth			467,860.000	37,003,013	79.090	37,003,013	26,623,812		1,978,972		7,364,808		7,364,808		12/31/2019	
922174-46-1	Fidelity VIP Fidelity VIP Freedm 2030 Ser 2			662,559.000	10,064,265	15.190	10,064,265	9,336,377		390,586		1,198,398		1,198,398		12/31/2019	
922174-49-5	Fidelity VIP Fidelity Vip Freedm 2025 Ser 2			417,454.000	6,349,479	15.210	6,349,479	5,876,716		231,275		707,345		707,345		12/31/2019	
922174-50-3	Fidelity VIP Fidelity VIP Overseas Inital			107,375.000	2,483,575	23.130	2,483,575	1,997,822		113,504		409,917		409,917		12/31/2019	
922174-53-7	Fidelity VIP Fidelity VIP Freedm 2020 Ser 2			229,116.000	3,189,299	13.920	3,189,299	3,040,987		164,559		251,165		251,165		12/31/2019	
922174-56-0	Fidelity VIP Fidelity VIP Freedm 2015 Ser 2			81,425.000	1,068,294	13.120	1,068,294	1,033,301		60,719		62,631		62,631		12/31/2019	
922174-59-4	Fidelity VIP Fidelity VIP Freedm 2010 Ser 2			447.000	5,958	13.320	5,958	5,772		255		357		357		12/19/2019	
922174-66-9	Fidelity VIP Fidelity VIP Freedom Inc Ser 2			74,635.000	882,932	11.830	882,932	850,159		24,767		32,799		32,799		12/31/2019	
922174-83-4	Fidelity VIP Fidelity VIP Gov MMkt Serv Cl			29,863,847.000	29,863,847	1.000	29,863,847	29,863,847		251,349						12/31/2019	
922174-87-5	Fidelity VIP Fidelity VIP Overseas Ser 2			15,182.000	347,674	22.900	347,674	321,996		15,661		57,589		57,589		12/24/2019	
922175-10-4	Fidelity VIP II Inv Grade Bond			784,139.000	10,327,113	13.170	10,327,113	10,082,831		256,866		442,681		442,681		12/26/2019	
922175-20-3	Fidelity VIP II Asset Manager			262,276.000	3,994,471	15.230	3,994,471	4,037,228		213,952		388,198		388,198		12/31/2019	
922175-30-2	Fidelity VIP II Index 500			181,357.000	58,097,626	320.350	58,097,626	49,506,516		1,438,791		8,758,760		8,758,760		12/31/2019	
922175-40-1	Fidelity VIP II Asset Manager: Growth			35,487.000	681,353	19.200	681,353	621,675		41,682		83,439		83,439		12/30/2019	
922175-50-0	Fidelity VIP II Contra fund			1,229,387.000	45,696,298	37.170	45,696,298	40,481,351		4,379,918		6,261,732		6,261,732		12/30/2019	
922175-84-9	Fidelity VIP II Contra Port Service C 2			16,580.000	598,539	36.100	598,539	517,758		1,448		80,148		80,148		12/31/2019	
922175-88-0	Fidelity VIP II Invest Grd Bnd Srv Cl 2			19,341.000	248,145	12.830	248,145	238,206		5,931		14,241		14,241		12/06/2019	
922176-40-9	Fidelity VIP Mid Cap Initial			34,112.000	1,123,987	32.950	1,123,987	1,071,696		67,606		62,278		62,278		12/06/2019	
922176-80-5	Fidelity Mid-Cap Port SC2			220,037.000	6,986,188	31.750	6,986,188	6,951,401		709,946		561,293		561,293		12/31/2019	
922177-10-0	Fidelity VIP Real Estate Port Initial			38,270.000	757,368	19.790	757,368	774,520		13,619		(17,138)		(17,138)		12/18/2019	
922177-32-4	Fidelity VIP Emerging Mkts Port Initial			35,381.000	448,625	12.680	448,625	418,745		6,331		29,881		29,881		12/17/2019	
922177-85-2	Fidelity VIP Strategic Income			15,288.000	175,048	11.450	175,048	173,357		6,902		10,279		10,279		12/18/2019	
922178-60-3	Fidelity VIP Freedom Funds 2035 SC2			183,502.000	4,435,253	24.170	4,435,253	4,078,414		150,454		623,533		623,533		12/31/2019	
922178-82-7	Fidelity VIP Freedom Fnds 2050 SC2			52,179.000	1,073,322	20.570	1,073,322	991,418		38,618		164,048		164,048		12/26/2019	
922178-85-0	Fidelity VIP Freedom Fnds 2045 SC2			31,169.000	714,715	22.930	714,715	661,645		26,352		107,851		107,851		12/26/2019	
922178-88-4	Fidelity VIP Freedom Fnds 2040 SC2			80,283.000	1,842,504	22.950	1,842,504	1,728,664		60,996		241,758		241,758		12/26/2019	
92829L-70-3	Virtus Duff&Phelps Real Estate Cl A			34,646.000	642,333	18.540	642,333	653,618		71,031		49,515		49,515		12/30/2019	
92829L-83-6	Virtus KAR SmallCap Growth Ser Cl I			193,283.000	6,248,850	32.330	6,248,850	6,213,940		822,418		415,590		415,590		12/23/2019	
92829L-84-4	Virtus Duff&Phelps Real Estate Sec I			47,440.000	878,120	18.510	878,120	883,138		81,287		(4,632)		(4,632)		12/19/2019	
92913T-46-3	VOYA Global Equity Portfolio			105,425.000	1,145,966	10.870	1,145,966	1,036,868		76,786		121,412		121,412		12/31/2019	
92914F-66-0	VOYA JP Morgan Emerg Mkt Eq 2			74,384.000	1,652,824	22.220	1,652,824	1,345,038		83,905		310,891		310,891		12/31/2019	
933702-10-2	Columbia Wanger Small Cap			29,236.000	650,783	22.260	650,783	766,602		103,376		50,145		50,145		12/20/2019	

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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	Date Acquired	NAIC Desig-nation
9499999. Subtotal - Mutual Funds					1,107,121,924	XXX	1,107,121,924	1,034,550,984	15,170	68,997,876		118,462,736		118,462,736		XXX	XXX
9799999 - Total Common Stocks					1,107,121,924	XXX	1,107,121,924	1,034,550,984	15,170	68,997,876		118,462,736		118,462,736		XXX	XXX
9899999 - Total Preferred and Common Stocks					1,107,121,924	XXX	1,107,121,924	1,034,550,984	15,170	68,997,876		118,462,736		118,462,736		XXX	XXX

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		10/01/2019	Direct		48,406	48,406	
912828-YD-6	UNITED STATES TREASURY		09/05/2019	DEUTSCHE BANK SECURITIES, INC.		1,981,094	2,000,000	453
38377Q-HF-7	GNR 1118G ZE - CMO/RMBS		12/01/2019	Direct		511,367	511,367	
912828-YE-4	UNITED STATES TREASURY		09/05/2019	NOMURA SECURITIES/FIXED INCOME		1,981,484	2,000,000	412
38379V-QW-7	GNR 1623B AC - CMO/RMBS		10/23/2019	BNY/SUNTRUST CAPITAL MARKETS		7,871,625	7,591,682	17,081
912828-YG-9	UNITED STATES TREASURY		10/22/2019	VARIOUS		14,977,013	15,000,000	12,654
912828-5M-8	UNITED STATES TREASURY		02/19/2019	MORGAN STANLEY CO		41,636,098	40,000,000	334,945
912828-YB-0	UNITED STATES TREASURY		09/25/2019	VARIOUS		109,929,346	110,000,000	153,227
0599999. Subtotal - Bonds - U.S. Governments						178,936,433	177,151,455	518,772
3136AC-TQ-4	FNR 1320B KZ - CMO/RMBS		12/01/2019	Direct		101,828	101,828	
3136AE-G5-0	FNR 1359A PY - CMO/RMBS		09/26/2019	BNY/SUNTRUST CAPITAL MARKETS		998,125	1,000,000	
3136AR-NG-9	FNR 1614A VB - CMO/RMBS		05/08/2019	Wells Fargo		945,847	967,000	967
3136AS-JH-0	FNR 1631A TM - CMO/RMBS		11/01/2019	Wells Fargo		598,642	582,000	243
3136AT-Q4-9	FNR 1668A AL - CMO/RMBS		11/07/2019	KEYBANK		1,929,688	1,900,000	1,900
3136AW-W4-5	FNR 1742A HL - CMO/RMBS		11/15/2019	KEYBANK		617,313	605,000	958
3136B0-X6-8	FNR 1811A PV - CMO/RMBS		12/11/2019	KEYBANK		3,119,063	3,000,000	4,063
3136B1-G4-0	FNR 1834B VK - CMO/RMBS		03/21/2019	KEYBANK		7,957,687	7,715,766	12,156
3136B6-YG-2	FNR 1966B ML - CMO/RMBS		11/08/2019	MIZUHO_SECURITIES		5,226,145	5,075,467	5,498
3137AN-DK-8	FHR 4015E MY - CMO/RMBS		09/27/2019	BNY/SUNTRUST CAPITAL MARKETS		1,072,148	1,000,000	97
3137B2-KH-2	FHR 4217B KY - CMO/RMBS		09/26/2019	BNY/SUNTRUST CAPITAL MARKETS		1,538,976	1,471,000	
3137B5-R9-6	FHR 4265E GL - CMO/RMBS		09/26/2019	BNY/SUNTRUST CAPITAL MARKETS		1,039,414	1,000,000	
3137BM-GK-6	FHR 4535C AV - CMO/RMBS		01/14/2019	MIZUHO_SECURITIES		1,845,454	1,842,000	2,865
3137BS-4L-4	FHR 4616D VD - CMO/RMBS		11/22/2019	BK OF AMER - MTGE		7,003,281	7,000,000	12,639
3137BW-4R-2	FHR 4669D MK - CMO/RMBS		07/08/2019	Wells Fargo		509,023	485,000	472
3137BX-BC-5	FHR 4679B VH - CMO/RMBS		05/10/2019	KEYBANK		2,097,188	2,000,000	3,111
3137BY-3T-5	FHR 4687B GU - CMO/RMBS		07/08/2019	Wells Fargo		1,536,168	1,543,160	1,286
3137F3-MT-8	FHR 4763C VE - CMO/RMBS		03/21/2019	KEYBANK		3,767,827	3,630,000	10,083
3137F4-3N-0	FHR 4781B LV - CMO/RMBS		03/06/2019	BNY/SUNTRUST CAPITAL MARKETS		5,152,344	5,000,000	5,556
3137F4-BU-5	FHR 4779A VB - CMO/RMBS		07/12/2019	CITITGROUP MTGE 3P		5,472,457	5,247,000	8,162
3137FD-5Y-4	FHR 4748J TW - CMO/RMBS		05/08/2019	Wells Fargo		1,233,056	1,217,457	1,420
3137FE-AF-7	FHR 4760B PU - CMO/RMBS		04/10/2019	JP MORGAN CHASE BANK/HSBCSI		1,544,480	1,576,000	1,839
3137FE-P7-9	FHR 4765A BE - CMO/RMBS		04/26/2019	MS SECURITIES - FID		1,820,508	1,875,000	
3137FG-RY-3	FHR 4816A VG - CMO/RMBS		01/15/2019	KEYBANK		3,122,344	3,000,000	5,667
3137FP-P3-3	FHR 4926E TY - CMO/RMBS		10/02/2019	Wells Fargo		8,383,426	7,962,000	19,905
3137FQ-E4-1	FHR 4932C WY - CMO/RMBS		11/01/2019	VARIOUS		16,788,946	16,119,000	37,611
3137FQ-UX-9	FHR 4941E UD - CMO/RMBS		12/04/2019	Wells Fargo		10,385,938	10,000,000	24,167
31393D-Y3-9	FNR 0375A GZ - CMO/RMBS		12/01/2019	Direct		33,124	33,124	
31393M-J3-6	FHR 2585F KZ - CMO/RMBS		12/01/2019	Direct		40,161	40,161	
3199999. Subtotal - Bonds - U.S. Special Revenues						95,880,597	92,987,964	160,664
00115A-AJ-8	AEP TRANSMISSION COMPANY LLC		10/30/2019	DEUTSCHE BANK SECURITIES, INC.		4,179,140	3,583,000	19,458
00914A-AB-8	AIR LEASE CORP		05/16/2019	JP MORGAN CHASE BANK/HSBCSI		2,799,432	2,832,000	
00206R-DQ-2	AT&T INC		11/26/2019	GOLDMAN		991,124	903,000	9,381
009279-AA-8	AIRBUS GROUP SE	C	11/26/2019	JP MORGAN CHASE BANK/HSBCSI		1,992,165	1,896,000	8,129
00206R-JJ-2	AT&T INC		10/22/2019	CITIGROUP GLOBAL MARKETS, INC		2,461,761	2,092,000	40,105
03027X-AX-8	AMERICAN TOWER CORP		09/30/2019	Barclays Capital		1,996,760	2,000,000	
010392-FT-0	ALABAMA POWER CO		09/12/2019	VARIOUS		12,950,470	12,994,000	
05550M-AV-6	BBCMS 19C3 XA - CMBS		06/01/2019	Barclays Capital		1,994,411		7,120
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC		10/16/2019	MORGAN STANLEY CO		5,495,423	4,648,000	48,714
05600L-AB-2	BMW FINANCE NV	C	08/07/2019	Barclays Capital		999,020	1,000,000	
06051G-HW-2	BANK OF AMERICA CORP		10/17/2019	MERRILL LYNCH PIERCE FENNER		150,000	150,000	
06051G-HT-9	BANK OF AMERICA CORP		04/17/2019	MERRILL LYNCH PIERCE FENNER		2,000,000	2,000,000	
06406F-AC-7	BANK OF NEW YORK MELLON CORP		03/19/2019	CITIGROUP GLOBAL MARKETS, INC		988,483	1,017,000	10,837
09628W-AQ-5	BLUEM 162R BR - CDO		08/29/2019	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	
10373Q-AY-6	BP CAPITAL MARKETS AMERICA INC	C	03/29/2019	MORGAN STANLEY CO		1,773,608	1,750,000	26,329
110122-CA-4	BRISTOL-MYERS SQUIBB CO		12/03/2019	MORGAN STANLEY CO		4,958,147	4,865,000	32,990
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC		01/07/2019	GOLDMAN		2,822,680	2,800,000	43,556
161175-AY-0	CHARTER COMMUNICATIONS INC		07/30/2019	MERRILL LYNCH PIERCE FENNER		1,997,445	1,850,000	2,018
126408-HM-8	CSX CORP		02/21/2019	JP MORGAN CHASE BANK/HSBCSI		1,481,818	1,440,000	17,510
17328F-BB-0	CGCMT 19GC41 XA - CMBS		08/06/2019	CITITGROUP MTGE 3P		996,036		7,661
126408-HN-6	CSX CORP		07/11/2019	CITIGROUP GLOBAL MARKETS, INC		694,566	603,000	4,774
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC		11/26/2019	RBC CAPITAL MARKETS, LLC		1,980,418	1,767,000	18,760
133434-AD-2	CAMERON LNG LLC		12/05/2019	JP MORGAN CHASE BANK/HSBCSI		4,400,000	4,400,000	
375558-BM-4	GILEAD SCIENCES INC		09/25/2019	VARIOUS		2,992,817	2,936,000	12,237
134429-BF-5	CAMPBELL SOUP CO		11/20/2019	DEUTSCHE BANK SECURITIES, INC.		1,986,885	1,872,000	13,762

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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
404119-BT-5	HCA INC		10/16/2019	BNY/SUNTRUST CAPITAL MARKETS		983,501	882,000	15,821
17252M-AN-0	CINTAS CORPORATION NO 2		10/28/2019	CREDIT SUISSE SECURITIES (USA)		1,395,876	1,286,000	3,833
404119-BU-2	HCA INC		07/10/2019	VARIOUS		2,949,788	2,775,000	48,447
202795-JP-6	COMMONWEALTH EDISON CO		02/11/2019	Barclays Capital		6,298,311	6,350,000	
55819P-AC-3	MDPK 36 B1 - CDO	C	12/04/2019	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000	
25245B-AA-5	DIAGEO INVESTMENT CORP	C	05/16/2019	Barclays Capital		1,497,702	1,410,000	1,498
56847P-AA-1	MFIT 2019-PVT Class A - ABS		12/16/2019	WELLS FARGO		2,998,702	3,000,000	
26875P-AK-7	EOG RESOURCES INC		01/16/2019	JP MORGAN CHASE BANK/HSBCSI		1,485,446	1,530,000	13,722
571676-AA-3	MARS INC		05/16/2019	GOLDMAN		1,986,420	2,000,000	7,650
30306V-A@-8	FLNG Liquefaction 3, LLC		07/24/2019	Unknown		5,000,000	5,000,000	
61769J-BB-6	MSC 19H6 XA - CMBS		06/07/2019	Unknown		2,004,208		13,017
341081-FU-6	FLORIDA POWER & LIGHT CO		02/21/2019	MIZUHO_SECURITIES		10,094,647	10,100,000	
62954J-AB-0	NP SPE IX LP, SERIES 2019-1 - ABS		08/22/2019	CREDIT SUISSE SECURITIES (USA)		999,993	1,000,000	
375558-BM-4	GILEAD SCIENCES INC		11/26/2019	MERRILL LYNCH PIERCE FENNER		1,291,829	1,242,000	8,956
62954J-AC-8	NP SPE IX LP, SERIES 2019-1 - ABS		08/22/2019	CREDIT SUISSE SECURITIES (USA)		993,390	1,000,000	
437076-BX-9	HOME DEPOT INC		01/03/2019	CITIGROUP GLOBAL MARKETS, INC		4,880,600	4,696,000	18,197
67400E-AE-4	OAKCL 193 B - CDO		08/13/2019	VARIOUS		2,000,000	2,000,000	
448055-AP-8	HUSKY ENERGY INC	C	03/13/2019	JP MORGAN CHASE BANK/HSBCSI		899,451	900,000	
67400E-AG-9	OAKCL 193 C1 - CDO		08/13/2019	VARIOUS		2,000,000	2,000,000	
456873-AE-8	INGERSOLL-RAND LUXEMBOURG FINANCE SA	C	04/10/2019	Barclays Capital		997,739	991,000	2,023
756109-AR-5	REALTY INCOME CORP		12/12/2019	SUSQUEHANNA		2,245,920	2,053,000	14,350
458140-AU-4	INTEL CORP		04/03/2019	CITIGROUP GLOBAL MARKETS, INC		1,187,477	1,218,000	11,963
78355H-KN-8	RYDER SYSTEM INC		08/01/2019	US BANCORP INVESTMENTS INC.		1,998,380	2,000,000	
477143-AH-4	JBLU 191 AA - ABS		11/01/2019	VARIOUS		2,000,000	2,000,000	
827304-AA-4	SLVRR 191 A - ABS	C	06/27/2019	DEUTSCHE BANK SECURITIES, INC.		1,999,994	2,000,000	
49456B-AH-4	KINDER MORGAN INC		04/18/2019	Barclays Capital		3,042,132	2,796,000	61,209
91159H-HX-1	U.S. BANCORP		07/24/2019	US BANCORP INVESTMENTS INC.		999,020	1,000,000	
532457-BV-9	ELI LILLY AND CO		02/20/2019	MERRILL LYNCH PIERCE FENNER		1,999,915	2,003,000	
95002M-AY-5	WFCM 19C52 XA - CMBS		08/06/2019	Wells Fargo		999,063		7,666
539830-BD-0	LOCKHEED MARTIN CORP		10/07/2019	US BANCORP INVESTMENTS INC.		3,487,340	3,094,000	12,410
571676-AD-7	MARS INC		03/26/2019	MERRILL LYNCH PIERCE FENNER		8,988,750	9,000,000	
58933Y-AV-7	MERCK & CO INC		04/02/2019	JP MORGAN CHASE BANK/HSBCSI		7,720,609	7,557,000	22,104
595620-AU-9	MIDAMERICAN ENERGY CO		03/29/2019	WELLS FARGO		6,393,000	6,000,000	58,792
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY LLC		04/02/2019	MITSUBISHI		697,861	686,000	1,709
637432-NT-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN		01/28/2019	JP MORGAN CHASE BANK/HSBCSI		2,098,797	2,106,000	
65339K-BH-2	NEXTERA ENERGY CAPITAL HOLDINGS INC		04/10/2019	GOLDMAN		698,984	698,000	504
674599-CL-7	OCCIDENTAL PETROLEUM CORP		03/21/2019	DEUTSCHE BANK SECURITIES, INC.		12,874,485	12,875,000	58,653
68389X-BM-6	ORACLE CORP		02/07/2019	Barclays Capital		1,995,943	2,091,000	4,002
717081-DV-2	PFIZER INC		02/26/2019	Barclays Capital		1,886,438	1,941,000	12,603
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC		11/01/2019	VARIOUS		3,500,000	3,500,000	
756109-AR-5	REALTY INCOME CORP		11/21/2019	JP MORGAN CHASE BANK/HSBCSI		496,853	451,000	2,067
75884R-AZ-6	REGENCY CENTERS LP		08/13/2019	US BANCORP INVESTMENTS INC.		2,997,090	3,000,000	
775109-BN-0	ROGERS COMMUNICATIONS INC	C	09/26/2019	JP MORGAN CHASE BANK/HSBCSI		11,381,665	10,570,000	100,956
78355H-KN-8	RYDER SYSTEM INC		08/01/2019	US BANCORP INVESTMENTS INC.		999,190	1,000,000	
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	10/23/2019	MORGAN STANLEY CO		4,282,091	3,643,000	16,576
87612E-BE-5	TARGET CORP		03/12/2019	CREDIT SUISSE SECURITIES (USA)		1,978,349	2,055,000	21,264
87971M-BH-5	TELUS CORP	C	10/17/2019	VARIOUS		9,254,234	8,297,000	140,323
87971M-BK-8	TELUS CORP	C	07/24/2019	VARIOUS		16,859,476	16,420,000	50,019
907818-EV-6	UNION PACIFIC CORP		12/04/2019	VARIOUS		4,308,628	4,023,000	36,276
91324P-DE-9	UNITEDHEALTH GROUP INC		10/16/2019	DEUTSCHE BANK SECURITIES, INC.		2,998,445	2,901,000	713
91324P-DS-8	UNITEDHEALTH GROUP INC		07/23/2019	MERRILL LYNCH PIERCE FENNER		2,999,190	3,000,000	
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.		05/01/2019	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.		05/01/2019	Not Available		147,794	147,794	
PPA33S-HP-4	Cove Point LNG		11/22/2019	MITSUBISHI		7,000,000	7,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						255,209,532	241,538,000	1,090,663
29250N-AW-5	ENBRIDGE INC	C	08/19/2019	Barclays Capital		971,859	947,000	27,950
89356B-AC-2	TRANSCANADA TRUST	C	09/11/2019	JP MORGAN CHASE BANK/HSBCSI		1,948,314	1,967,000	51,546
4899999. Subtotal - Bonds - Hybrid Securities						2,920,172	2,914,000	79,496
8399997. Total - Bonds - Part 3						532,946,734	514,591,418	1,849,595
8399998. Total - Bonds - Part 5								
8399999. Total - Bonds						532,946,734	514,591,418	1,849,595
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	

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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
8999999. Total - Preferred Stocks							XXX	
00162T-30-8	Morningstar Conservative ETF AstAlc Cl I		12/09/2019	Financial Investors Variable Ins Trust	1,324.000	14,668		
00162T-40-7	Morningstar Conservative ETF AstAlc Cl II		12/23/2019	Financial Investors Variable Ins Trust	604.000	6,654		
00162T-50-6	Morningstar Inc & Grwth ETF AstAlc Cl I		12/09/2019	Financial Investors Variable Ins Trust	628.000	6,125		
00162T-60-5	Morningstar Inc & Grwth ETF AstAlc Cl II		12/23/2019	Financial Investors Variable Ins Trust	6,743.000	69,961		
00162T-70-4	Morningstar Balanced ETF AstAlc Class I		12/09/2019	Financial Investors Variable Ins Trust	2,800.000	28,828		
00162T-80-3	Morningstar Balanced ETF AstAlc Class II		12/23/2019	Financial Investors Variable Ins Trust	20,842.000	217,240		
00162T-82-9	ALPS ALPS Energy Infra - Class 1		12/09/2019	Alps Variable Insurance Trust	1,230.000	10,314		
00162T-85-2	Morningstar Aggr Grwth ETF AstAlc Class II		12/23/2019	Financial Investors Variable Ins Trust	8,840.000	104,974		
00162T-86-0	Morningstar Aggr Grwth ETF AstAlc Class I		12/09/2019	Financial Investors Variable Ins Trust	5,255.000	64,606		
00162T-87-8	Morningstar Growth ETF AstAlc Class II		12/23/2019	Financial Investors Variable Ins Trust	20,322.000	216,496		
00162T-88-6	Morningstar Growth ETF AstAlc Class I		12/09/2019	Financial Investors Variable Ins Trust	990.000	10,740		
00888X-57-5	AIM Invesco VI American Value Fd Ser I		11/06/2019	Invesco Variable Insurance Funds, Inc.	1,481.000	23,840		
00888X-58-3	AIM Invesco INVESCO VI Mid Cap Grow II		12/31/2019	Invesco Variable Insurance Funds, Inc.	34,947.000	179,726		
00888X-59-1	AIM Invesco INVESCO VI Mid Cap Growth I		12/30/2019	Invesco Variable Insurance Funds, Inc.	13,881.000	71,478		
00888X-77-3	AIM Invesco INVESCO VI Comstock I		12/31/2019	Invesco Variable Insurance Funds, Inc.	14,181.000	226,642		
00888X-78-1	AIM Invesco INVESCO VI Am Franchise II		12/30/2019	Invesco Variable Insurance Funds, Inc.	5,541.000	324,375		
00888X-79-9	AIM Invesco INVESCO VI Am Franchise I		12/27/2019	Invesco Variable Insurance Funds, Inc.	17,155.000	1,049,196		
008892-41-6	Invesco VI INVESCO VI Health Care Ser I		12/24/2019	Invesco Variable Insurance Funds, Inc.	637.000	16,274		
008892-50-7	Invesco VI INVESCO VI Internationl Grth I		12/23/2019	Invesco Variable Insurance Funds, Inc.	5,728.000	212,663		
008892-52-3	Invesco VI INVESCO VI Glob Real Est Ser I		12/31/2019	Invesco Variable Insurance Funds, Inc.	47,291.000	840,477		
008892-53-1	Invesco VI INVESCO VI Sm Cap Eq Fd Ser II		12/27/2019	Invesco Variable Insurance Funds, Inc.	2,723.000	43,477		
008892-54-9	Invesco VI INVESCO VI SmCap Equity Fund I		12/30/2019	Invesco Variable Insurance Funds, Inc.	267.000	4,715		
008892-65-5	Invesco VI INVESCO VI Internatl Growth II		12/30/2019	Invesco Variable Insurance Funds, Inc.	37,685.000	1,358,178		
018792-53-1	Alliance AB VPS Sm/Mid Cap Val A		12/23/2019	AllianceBernstein VPF Series	45,249.000	770,301		
024936-10-6	American Century American Century VP Value		12/30/2019	American Century Variable Portfolios, Inc.	97,084.000	1,030,433		
024936-20-5	American Century Am Century VP International 1		12/30/2019	American Century Variable Portfolios, Inc.	92,497.000	937,249		
024936-40-3	American Century American Century VP Balanced		12/31/2019	American Century Variable Portfolios, Inc.	167,452.000	1,275,437		
024936-74-2	American Century Am Cent VP Mid Cap Value I		12/30/2019	American Century Variable Portfolios, Inc.	4,476.000	82,662		
024936-75-9	American Century Am Century VP Large Co Val II		12/31/2019	American Century Variable Portfolios, Inc.	8,423.000	126,508		
024936-85-8	American Century American Century VP Ultra II		12/31/2019	American Century Variable Portfolios, Inc.	23,659.000	435,450		
024936-88-2	American Century American Century VP Ultra I		12/19/2019	American Century Variable Portfolios, Inc.	6,152.000	112,729		
02507T-20-9	American Century Am Cent VP Inflation Protect 2		12/30/2019	American Century Variable Portfolios, Inc.	48,020.000	484,647		
02507T-30-8	American Century Am Cent VP Inflation Protect 1		12/30/2019	American Century Variable Portfolios, Inc.	187,185.000	1,903,099		
030372-30-4	American Funds IS Growth Income Class 1		12/30/2019	American Funds	13,769.000	667,049		
030372-40-3	American Funds IS Growth Class 1		12/18/2019	American Funds	18,520.000	1,358,196		
030372-59-3	American Funds IS Global Growth & Income CL 2		12/20/2019	American Funds	6,081.000	88,164		
030372-60-1	American Funds Ins Ser Asset Allocation Cl 1		12/11/2019	American Funds	39,529.000	911,486		
030372-61-9	American Funds IS Global Growth & Income Cl 1		12/30/2019	American Funds	7,582.000	112,168		
030372-70-0	American Funds IS International Class 1		12/31/2019	American Funds	165,266.000	3,238,537		
030372-77-5	American Funds IS International Class 2		12/31/2019	American Funds	48,059.000	938,475		
030372-78-3	American Funds ISNew World Class 2		12/31/2019	American Funds	6,950.000	161,350		
030372-86-6	American Funds IS New World Class 1		12/27/2019	American Funds	30,568.000	733,095		
030372-88-2	American Funds Ins Ser Global Growth Fd Cl 1		12/11/2019	American Funds	4,690.000	140,026		
05587P-20-3	BNY Mellon IP Midcap Stk Inital Shrs		12/30/2019	BNY Mellon	72,191.000	1,255,685		
05587P-30-2	BNY Mellon IP Small Cap Stock Indx Serv		12/27/2019	BNY Mellon	149,457.000	2,714,601		
05587P-60-9	BNY Mellon IP Technology Growth Initial		12/30/2019	BNY Mellon	52,246.000	1,245,624		
05588H-10-1	BNY Mellon Sustainable US Equity Port Inc		12/30/2019	BNY Mellon	10,257.000	345,830		
05589U-40-8	BNY Mellon VIF Quality Bond Inital		12/31/2019	BNY Mellon	18,932.000	221,389		
05589U-86-1	BNY Mellon VIF Appreciation Init		12/31/2019	BNY Mellon	21,630.000	794,876		
09253L-77-7	Blackrock BlackRock Glob Alloc VI Cl 1		12/30/2019	BlackRock Variable Series Funds, Inc.	12,887.000	216,182		
09253L-84-3	Blackrock BlackRock Capital Appr VI Cl 1		12/17/2019	BlackRock Variable Series Funds, Inc.	924.000	7,942		
09258X-10-7	Blackrock BlackRock High Yield VI Cl 1		12/27/2019	BlackRock Variable Series Funds, Inc.	240,065.000	1,710,633		
09661P-20-4	BNY Mellon Stock Index Svc Shrs		12/31/2019	BNY Mellon	38,349.000	2,051,194		
131647-20-8	Calvert VP SRI Balanced Port		12/23/2019	Calvert Mutual Funds, Inc.	74,806.000	162,049		
19765R-30-3	Columbia VP Small Cap Val Cl 1		11/22/2019	Columbia Funds Variable Insurance Trust	463.000	7,384		
19766E-41-8	Columbia VP Overseas Core Fund Cl 1		12/30/2019	Columbia Funds Variable Insurance Trust	52.000	655		
19766E-66-5	Columbia VP Income Opprtnts Fnd CL 2		12/20/2019	Columbia Funds Variable Insurance Trust	6,175.000	45,051		
19766E-67-3	Columbia Columbia VP Income Opport Cl 1		12/19/2019	Columbia Funds Variable Insurance Trust	8,084.000	59,615		
233203-67-8	DFA DFA VA Short-Term Fixed		12/16/2019	Dimensional Fund Advisors LP	5,996.000	61,893		
233203-68-6	DFA DFA VA Intl Sm Port		12/31/2019	Dimensional Fund Advisors LP	47,433.000	553,516		
233203-69-4	DFA DFA VA Intl Val Port		12/20/2019	Dimensional Fund Advisors LP	38,391.000	455,660		
233203-71-0	DFA DFA VA US Targeted Val		12/20/2019	Dimensional Fund Advisors LP	73,164.000	1,267,234		
233203-72-8	DFA DFA VA Global Bd Port		12/18/2019	Dimensional Fund Advisors LP	5,020.000	53,187		
233203-77-7	DFA DFA VA US Large Val		12/30/2019	Dimensional Fund Advisors LP	9,533.000	244,925		

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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
246493-67-0	Delaware Delaware VIP SmCap Val Std		12/31/2019	Delaware VIP Trust	29,294.000	1,024,164		
246493-83-7	Delaware VIP Smid Cap Core Std		12/26/2019	Delaware VIP Trust	37,273.000	765,696		
246493-87-8	Delaware Delaware VIP Emrg Mkts Std		12/31/2019	Delaware VIP Trust	36,356.000	781,946		
25155X-40-4	DWS Small Cap Index VIP A		12/24/2019	DWS Variable Series I and II	3,786.000	60,846		
25159C-30-7	DWS Captial Growth VIP B		12/26/2019	DWS Variable Series I and II	9,308.000	276,188		
25159C-50-5	DWS Global Small Cap VIP B		12/30/2019	DWS Variable Series I and II	1,384.000	12,682		
25159C-80-2	DWS CROCI International VIP B		04/25/2019	DWS Variable Series I and II	127.000	849		
25159C-88-5	DWS CROCI International VIP A		12/31/2019	DWS Variable Series I and II	18,323.000	122,068		
25159W-40-2	DWS Deut Alt Asset Allocate VIP A		04/25/2019	DWS Variable Series I and II	313.000	3,966		
25159W-70-9	DWS Global Income Builder VIP A		12/27/2019	DWS Variable Series I and II	21,355.000	489,674		
25159W-83-2	DWS International Growth VIP Cks B		12/23/2019	DWS Variable Series I and II	214.000	2,835		
25239Y-54-3	DFA VIT Inflation-Prote Securities		12/16/2019	Dimensional Fund Advisors LP	17,259.000	179,116		
27827E-30-1	Eaton Vance VT Floating Rate Inc Fd Adv Sh		12/31/2019	Eaton Vance	198,103.000	1,814,196		
313916-10-8	Federated Managed Volatilty II Primary		12/30/2019	Federated Insurance Series	3,041.000	31,129		
313916-30-6	Federated Federated High Income Bond		12/27/2019	Federated Insurance Series	61,469.000	380,155		
315802-20-7	Fidelity VIP III Growth Oppor		12/31/2019	Fidelity Variable Insurance Products	37,721.000	1,511,006		
315802-50-4	Fidelity VIP III Balanced		12/27/2019	Fidelity Variable Insurance Products	13,284.000	240,559		
315802-70-2	Fidelity VIP III Growth & Inc		12/31/2019	Fidelity Variable Insurance Products	61,109.000	1,182,881		
315917-82-3	Fidelity Fidelity Energy		12/06/2019	Fidelity Variable Insurance Products	192.000	2,911		
315917-84-9	Fidelity Fidelity Financial Services		12/06/2019	Fidelity Variable Insurance Products	5,955.000	69,168		
355150-22-8	Franklin Templeton Frank Alloc VIP Fund Cl 2		12/16/2019	Franklin Templeton Variable Insurance Products Trust	9,293.000	59,289		
355150-23-6	Franklin Templeton Frank Alloc VIP Fund CL 1		06/14/2019	Franklin Templeton Variable Insurance Products Trust	379.000	2,405		
355150-26-9	Franklin Templeton FVIP Flex Cap Growth FD CL 2		12/30/2019	Franklin Templeton Variable Insurance Products Trust	19,702.000	148,801		
355150-33-5	Franklin Templeton FVIP Strategic Income Fd Cl 1		06/14/2019	Franklin Templeton Variable Insurance Products Trust	1,477.000	15,809		
355150-41-8	Franklin Templeton FVIP Income Fd CL 2		12/31/2019	Franklin Templeton Variable Insurance Products Trust	45,174.000	686,926		
355150-42-6	Franklin Templeton FVIP US Govt Sec Fd CL 2		12/30/2019	Franklin Templeton Variable Insurance Products Trust	88,540.000	1,056,441		
355150-48-3	Franklin Templeton FTVIP Dev Mkts Fd CL 2		12/30/2019	Franklin Templeton Variable Insurance Products Trust	20,165.000	190,533		
355150-49-1	Franklin Templeton FTVIP Growth Fd CL 2		12/30/2019	Franklin Templeton Variable Insurance Products Trust	114,723.000	1,159,774		
355150-52-5	Franklin Templeton FVIP Sm Mid Cap Grow Fd Cl 2		12/31/2019	Franklin Templeton Variable Insurance Products Trust	79,281.000	1,317,348		
355150-55-8	Franklin Templeton FVIP Mutual Shares CL 2		12/31/2019	Franklin Templeton Variable Insurance Products Trust	39,085.000	687,061		
355150-56-6	Franklin Templeton FTVIP Global Bond Fd CL 2		12/30/2019	Franklin Templeton Variable Insurance Products Trust	103,211.000	1,690,149		
355150-59-0	Franklin Templeton FVIP Sm Cap Val Fd CL 2		12/30/2019	Franklin Templeton Variable Insurance Products Trust	146,254.000	1,970,379		
355150-67-3	Franklin Templeton FVIP Small Cap Value Fd CL 1		06/14/2019	Franklin Templeton Variable Insurance Products Trust	894.000	12,216		
355150-69-9	Franklin Templeton FVIP Mutual Glbl Disc Fd Cl 1		12/30/2019	Franklin Templeton Variable Insurance Products Trust	6,224.000	115,351		
355150-70-7	Franklin Templeton FTVIP Global Bond Fd CL 1		12/30/2019	Franklin Templeton Variable Insurance Products Trust	35,874.000	610,812		
355150-71-5	Franklin Templeton FVIP Mutual Shares Fd Cl 1		12/16/2019	Franklin Templeton Variable Insurance Products Trust	12,321.000	239,101		
355150-76-4	Franklin Templeton FTVIP Growth Fd CL 1		06/14/2019	Franklin Templeton Variable Insurance Products Trust	2,034.000	20,792		
355150-77-2	Franklin Templeton FTVIP Devlpg Mkts Fd CL 1		06/14/2019	Franklin Templeton Variable Insurance Products Trust	712.000	6,740		
355150-79-8	Franklin Templeton FTVIP Foreign Fd Cl 1		12/31/2019	Franklin Templeton Variable Insurance Products Trust	29,258.000	398,809		
355150-81-4	Franklin Templeton FVIP Rising Div Fd Sec Cl 1		12/06/2019	Franklin Templeton Variable Insurance Products Trust	17,367.000	487,487		
355150-87-1	Franklin Templeton FVIP US Govt Sec Fd CL 1		11/04/2019	Franklin Templeton Variable Insurance Products Trust	176.000	2,148		
355150-88-9	Franklin Templeton FVIP Income Fd CL 1		06/14/2019	Franklin Templeton Variable Insurance Products Trust	139.000	2,166		
380987-69-3	GOLDMAN SACHS VIT GOVERNMENT MMKT SERVICE CLASS		12/31/2019	Goldman Sachs Investments	161,433.000	161,433		
471021-20-4	Janus Henderson Enterprise port Shr Inst		12/26/2019	Janus Capital Management, LLC	27,827.000	2,241,116		
471021-43-6	Janus Henderson MidCap Val Inst shr		12/09/2019	Janus Capital Management, LLC	63,295.000	957,771		
471021-50-1	Janus Henderson Flexible Bond Inst shr		12/27/2019	Janus Capital Management, LLC	101,677.000	1,170,868		
480906-10-6	JP Morgan IT US Equlty Port Cl 1		12/27/2019	JP Morgan Series Trust	12,047.000	338,689		
480906-60-1	JP Morgan IT MidCap Val 1 Cl I		12/30/2019	JP Morgan Series Trust	231,276.000	2,528,382		
480906-70-0	JP Morgan IT Core Bond Port CL 1		12/23/2019	JP Morgan Series Trust	110,817.000	1,230,622		
480906-78-3	JP Morgan IT Small Cap Core CL 1 Shares		12/18/2019	JP Morgan Series Trust	2,449.000	53,235		
480906-87-4	JP Morgan IT Core Bnd Port CL 2		12/30/2019	JP Morgan Series Trust	12,412.000	134,676		
55273F-10-0	MFS VIT Growth Series C I		12/23/2019	Massachusetts Financial Services Company	28,198.000	1,588,252		
55273F-60-5	MFS VIT Utility SI cls		12/16/2019	Massachusetts Financial Services Company	139.000	4,597		
55273F-65-4	MFS Value Series		12/18/2019	Massachusetts Financial Services Company	270,506.000	5,252,531		
55273F-84-5	MFS New Discovery Series		08/28/2019	Massachusetts Financial Services Company	282.000	5,998		
55273F-87-8	MFS Total Return Bond Series		12/31/2019	Massachusetts Financial Services Company	330,630.000	4,387,394		
55274F-35-6	MFS RESEARCH INTL INTIAL CL		12/18/2019	Massachusetts Financial Services Company	2,556.000	40,682		
55274F-45-5	MFS MFS VIT II Intl Value Init Cl		12/30/2019	Massachusetts Financial Services Company	133,370.000	3,710,981		
55274F-46-3	MFS MFS VIT II Intl Growth Init Cl		12/31/2019	Massachusetts Financial Services Company	11,820.000	162,993		
55274F-48-9	MFS MFS VIT II Govt Sec Init		10/07/2019	Massachusetts Financial Services Company	0.000			
55274F-49-7	MFS Global Tactical Alloc Initial		12/18/2019	Massachusetts Financial Services Company	52,625.000	808,886		
55274F-84-4	MFS VIT II INTL Val Port Ser Class		12/31/2019	Massachusetts Financial Services Company	4,319.000	117,373		
589512-10-2	Merger Merger VL		12/27/2019	Merger Fund VL	142.000	1,617		
641222-50-0	NeuberBerm AMT Mid Cap Growt I		12/12/2019	Neuberger Berman Advisers Management Trust	2,107.000	60,234		
641222-70-8	NeuBer AMT MC Intrinsic Val I		10/29/2019	Neuberger Berman Advisers Management Trust	392.000	6,023		

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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
641222-82-3	AMT SUSTAINABLE EQUITY CL S		12/31/2019	Neuberger Berman Advisers Management Trust	4,500.000	146,345		
641222-83-1	NeuBer AMT MC Intrinsic Val S		12/31/2019	Neuberger Berman Advisers Management Trust	361.000	6,599		
641222-85-6	NeuberBerm AMT Mid Cap Grow S		12/23/2019	Neuberger Berman Advisers Management Trust	2,561.000	65,556		
693394-30-6	PIMCO VIT Low Duration Port Admin Cl		12/31/2019	PIMCO Variable Insurance Trust	117,936.000	1,204,108		
693394-33-0	PIMCO VIT Dynamic Bd port Inst		12/31/2019	PIMCO Variable Insurance Trust	28,205.000	293,829		
693394-40-5	PIMCO VIT Total Return Admin		12/31/2019	PIMCO Variable Insurance Trust	147,759.000	1,600,476		
693394-50-4	PIMCO VIT High Yield Fund Admin		12/31/2019	PIMCO Variable Insurance Trust	2,027.000	15,976		
693394-53-8	PIMCO VIT PVIT Total Return Advsr		12/31/2019	PIMCO Variable Insurance Trust	24,125.000	258,572		
693394-58-7	PIMCO VIT PVIT Emrging Mkts Bd Inst		12/31/2019	PIMCO Variable Insurance Trust	10,692.000	138,956		
693394-59-5	PIMCO VIT PVIT Com RL Rt Strat Adm		12/30/2019	PIMCO Variable Insurance Trust	70,021.000	440,253		
693394-61-1	PIMCO VIT Commodity Real Ret Strat Inst		12/26/2019	PIMCO Variable Insurance Trust	653.000	4,100		
693394-63-7	PIMCO VIT PVIT All Asset Fd Advsr Srs		12/30/2019	PIMCO Variable Insurance Trust	6,222.000	65,866		
693394-64-5	PIMCO VIT PVIT All Asset Fund Inst		12/30/2019	PIMCO Variable Insurance Trust	2,206.000	23,508		
693394-65-2	PIMCO VIT PVIT All Asset Fd Admn		12/30/2019	PIMCO Variable Insurance Trust	199.000	2,099		
693394-67-8	PIMCO VIT Glb Bd Opp Unh Inst		12/31/2019	PIMCO Variable Insurance Trust	34,828.000	391,734		
693394-71-0	PIMCO VIT PIMCO LT US Govt Inst		12/31/2019	PIMCO Variable Insurance Trust	292,575.000	3,679,152		
693394-74-4	PIMCO VIT PVIT Real Return Inst		12/31/2019	PIMCO Variable Insurance Trust	48,634.000	592,912		
693394-75-1	PIMCO VIT Low Duration Inst		12/31/2019	PIMCO Variable Insurance Trust	4,228.000	42,848		
693394-78-5	PIMCO VIT Total Return Inst		12/31/2019	PIMCO Variable Insurance Trust	678,970.000	7,434,277		
693394-81-9	PIMCO VIT Real Return Port Admin Class		12/31/2019	PIMCO Variable Insurance Trust	83,978.000	1,052,388		
72201V-10-7	Pimco Global Dividend Port Inst Clas		12/26/2019	PIMCO Variable Insurance Trust	8.000	71		
724027-18-0	Pioneer Bond VCT CL 1		12/31/2019	Pioneer Variable Contracts Trust	60,998.000	669,147		
724027-20-6	Pioneer Mid Cap Value VCT CL 1		12/31/2019	Pioneer Variable Contracts Trust	55,244.000	953,884		
724027-23-0	Pioneer Select MCap Gr VCT CL1		12/30/2019	Pioneer Variable Contracts Trust	324,597.000	9,046,687		
724027-30-5	Pioneer Real Estate VCT CL 1		12/26/2019	Pioneer Variable Contracts Trust	15,256.000	167,951		
724027-40-4	Pioneer Equity Income VCT CL 1		12/26/2019	Pioneer Variable Contracts Trust	29,530.000	459,337		
724027-62-8	Pioneer High Yield VCT CL 2		12/31/2019	Pioneer Variable Contracts Trust	28,472.000	262,410		
724027-63-6	Pioneer Strategic Inc VCT CL 1		12/31/2019	Pioneer Variable Contracts Trust	22,645.000	227,905		
724027-64-4	Pioneer Strategic Inc VCT CL 2		12/31/2019	Pioneer Variable Contracts Trust	61,330.000	618,440		
724027-81-8	Pioneer Real Est VCT Prt CL 2		12/30/2019	Pioneer Variable Contracts Trust	89,416.000	996,214		
724027-82-6	Pioneer Eqty Income VCT CL 2		12/30/2019	Pioneer Variable Contracts Trust	307,068.000	4,923,112		
724027-87-5	Pioneer Fund VCT CL 1		12/31/2019	Pioneer Variable Contracts Trust	903,141.000	12,410,282		
77954R-10-4	T. Rowe Price Limited Term Bond Port		12/31/2019	T. Rowe Price Associates, Inc.	25,442.000	123,627		
77954T-10-0	T-Rowe TR price Equity Income port		12/18/2019	T. Rowe Price Associates, Inc.	6,528.000	175,024		
77954T-20-9	T-Rowe TR Price New Am Growth		12/30/2019	T. Rowe Price Associates, Inc.	8,810.000	273,115		
77954T-50-6	T-Rowe TR Price Blue Chip Growth		12/31/2019	T. Rowe Price Associates, Inc.	214,134.000	7,955,095		
77954T-60-5	T-Rowe TR Price Health Sciences		12/31/2019	T. Rowe Price Associates, Inc.	11,773.000	537,823		
77955H-10-5	T-Rowe TR Price International Stock		12/18/2019	T. Rowe Price Associates, Inc.	1,148.000	17,721		
78080T-10-5	Royce Small Cap Annuity Invest CL		12/12/2019	Royce & Associates, LLC	610.000	4,980		
78080T-30-3	Royce Micro Cap Annuity IC		12/16/2019	Royce & Associates, LLC	95.000	931		
78411M-69-6	SEI VP SEI VP Mkt Grow Strat Fd - C2		12/30/2019	SEI Funds	140.000	1,549		
78411M-72-0	SEI VP SEI VP Mkt Plus Strat Fd - C2		12/30/2019	SEI Funds	685.000	7,808		
78411M-73-8	SEI VP SEI VP Mod Strat Fd - C2		12/30/2019	SEI Funds	3,611.000	38,130		
78411M-74-6	SEI VP SEI VP Conserv Strat Fd - C2		12/30/2019	SEI Funds	36.000	372		
78411M-75-3	SEI VP SEI VP Def Strat Fd - C2		12/30/2019	SEI Funds	658.000	6,674		
866167-50-5	Calvert VP Investment Grade Bd Index		12/26/2019	Calvert Mutual Funds, Inc.	5,019.000	275,517		
866167-54-7	Calvert VP EFA International Index CL F		12/23/2019	Calvert Mutual Funds, Inc.	284.000	23,718		
866167-55-4	Calvert VP S&P Mid Cap 400 Index CL F		12/20/2019	Calvert Mutual Funds, Inc.	1,020.000	107,470		
866167-68-7	Calvert VP CalvertVP Rusl 2000 SmCap Id F		12/23/2019	Calvert Mutual Funds, Inc.	32,482.000	2,659,903		
866167-69-5	Calvert VP EAFE International Index		12/31/2019	Calvert Mutual Funds, Inc.	12,732.000	1,069,228		
866167-79-4	Calvert VP Russell 2000 SmCap Id portfol		12/10/2019	Calvert Mutual Funds, Inc.	2,562.000	192,954		
866167-81-0	Calvert VP Nasdaq 100 Index Portfolio		12/26/2019	Calvert Mutual Funds, Inc.	4,304.000	318,404		
86664T-30-0	MFS VIT III Global Real Estate		12/17/2019	Massachusetts Financial Services Company	145.000	2,216		
86664T-53-2	MFS VIT III Mid Cap Value Port		09/18/2019	Massachusetts Financial Services Company	2,705.000	21,864		
89154T-73-1	Touchstone VP Common Stock		12/27/2019	Touchstone Variable Products Trust	245.000	2,097		
89154T-74-9	Touchstone VP Bond		12/27/2019	Touchstone Variable Products Trust	51.000	508		
921082-30-1	VanEck VIP Glbl Hard Asst Init		12/31/2019	Van Eck Variable Insurance Products Trust	3,681.000	66,966		
921925-20-2	Vanguard VIF Tot Bond Mkt Index		12/31/2019	Vanguard Variable Insurance Fund Portfolios	791,326.000	9,440,507		
921925-30-1	Vanguard VIF Equity Index Port		12/31/2019	Vanguard Variable Insurance Fund Portfolios	282,368.000	12,193,410		
921925-40-0	Vanguard VIF Balance Port Investor 1		12/31/2019	Vanguard Variable Insurance Fund Portfolios	50,968.000	1,149,696		
921925-60-8	Vanguard VIF Equity Income Portfolio		12/31/2019	Vanguard Variable Insurance Fund Portfolios	565,497.000	12,349,377		
921925-70-7	Vanguard VIF International Port Inv CL		12/30/2019	Vanguard Variable Insurance Fund Portfolios	39,993.000	1,036,756		
921925-76-4	Vanguard Total Intl Stock Mkt Index		12/18/2019	Vanguard Variable Insurance Fund Portfolios	108,071.000	2,143,143		
921925-80-6	Vanguard VIF High Yield Bond Port I		12/30/2019	Vanguard Variable Insurance Fund Portfolios	270,447.000	2,138,090		
921925-81-4	Vanguard VIF Total Stock Mkt Index Inv		12/30/2019	Vanguard Variable Insurance Fund Portfolios	168,756.000	6,131,939		

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921925-82-2	Vanguard VIF Capital Growth Port		12/31/2019	Vanguard Variable Insurance Fund Portfolios	156,558.000	5,574,072		
921925-84-8	Vanguard VIF Real Estate Index Portfolo		12/31/2019	Vanguard Variable Insurance Fund Portfolios	84,926.000	1,101,124		
921925-85-5	Vanguard VIF Mid Cap Idx Inv Cl		12/31/2019	Vanguard Variable Insurance Fund Portfolios	225,686.000	5,022,398		
921925-86-3	Vanguard VIF ST Investmentt Grade		12/31/2019	Vanguard Variable Insurance Fund Portfolios	206,737.000	2,185,377		
921925-87-1	Vanguard VIF Diversified Value Port		12/31/2019	Vanguard Variable Insurance Fund Portfolios	35,636.000	539,034		
921925-88-9	Vanguard VIF Small Com Growth		12/30/2019	Vanguard Variable Insurance Fund Portfolios	122,279.000	2,639,987		
922174-10-7	Fidelity VIP Fidelity VIP Gov Money Market		12/31/2019	Fidelity Variable Insurance Products	30,665,046.000	30,665,046		
922174-20-6	Fidelity VIP Fidelity VIP High Income Initl		12/31/2019	Fidelity Variable Insurance Products	11,201.000	59,872		
922174-30-5	Fidelity VIP Equity Income Initial		12/30/2019	Fidelity Variable Insurance Products	84,403.000	1,781,573		
922174-40-4	Fidelity VIP Fidelity Growth		12/31/2019	Fidelity Variable Insurance Products	43,212.000	2,834,479		
922174-46-1	Fidelity VIP Fidelity VIP Freedm 2030 Ser 2		12/31/2019	Fidelity Variable Insurance Products	264,483.000	3,726,713		
922174-49-5	Fidelity VIP Fidelity Vip Freedm 2025 Ser 2		12/31/2019	Fidelity Variable Insurance Products	151,477.000	2,155,171		
922174-50-3	Fidelity VIP Fidelity VIP Overseas Inital		12/31/2019	Fidelity Variable Insurance Products	11,746.000	244,280		
922174-53-7	Fidelity VIP Fidelity VIP Freedm 2020 Ser 2		12/31/2019	Fidelity Variable Insurance Products	103,083.000	1,362,721		
922174-56-0	Fidelity VIP Fidelity VIP Freedm 2015 Ser 2		12/31/2019	Fidelity Variable Insurance Products	42,347.000	528,912		
922174-59-4	Fidelity VIP Fidelity VIP Freedm 2010 Ser 2		12/19/2019	Fidelity Variable Insurance Products	192.000	2,470		
922174-66-9	Fidelity VIP Fidelity VIP Freedom Inc Ser 2		12/31/2019	Fidelity Variable Insurance Products	63,087.000	722,757		
922174-83-4	Fidelity VIP Fidelity VIP Gov MMkt Serv Cl		12/31/2019	Fidelity Variable Insurance Products	20,423,090.000	20,423,090		
922174-87-5	Fidelity VIP Fidelity VIP Overseas Ser 2		12/24/2019	Fidelity Variable Insurance Products	3,153.000	62,136		
922175-10-4	Fidelity VIP II Inv Grade Bond		12/26/2019	Fidelity Variable Insurance Products	237,710.000	3,141,492		
922175-20-3	Fidelity VIP II Asset Manager		12/31/2019	Fidelity Variable Insurance Products	26,455.000	380,234		
922175-30-2	Fidelity VIP II Index 500		12/31/2019	Fidelity Variable Insurance Products	81,002.000	24,003,201		
922175-40-1	Fidelity VIP II Asset Manager: Growth		12/30/2019	Fidelity Variable Insurance Products	3,118.000	55,399		
922175-50-0	Fidelity VIP II Contra fund		12/30/2019	Fidelity Variable Insurance Products	217,535.000	6,923,784		
922175-84-9	Fidelity VIP II Contra Port Service C 2		12/31/2019	Fidelity Variable Insurance Products	16,435.000	513,843		
922175-88-0	Fidelity VIP II Invest Grd Bnd Srv Cl 2		12/06/2019	Fidelity Variable Insurance Products	5,598.000	68,571		
922176-40-9	Fidelity VIP Mid Cap Initial		12/06/2019	Fidelity Variable Insurance Products	31,834.000	992,937		
922176-80-5	Fidelity Mid-Cap Port SC2		12/31/2019	Fidelity Variable Insurance Products	38,091.000	1,108,411		
922177-10-0	Fidelity VIP Real Estate Port Initial		12/18/2019	Fidelity Variable Insurance Products	38,224.000	773,735		
922177-32-4	Fidelity VIP Emerging Mkts Port Initial		12/17/2019	Fidelity Variable Insurance Products	35,381.000	418,745		
922177-85-2	Fidelity VIP Strategic Income		12/18/2019	Fidelity Variable Insurance Products	626.000	7,150		
922178-60-3	Fidelity VIP Freedom Funds 2035 SC2		12/31/2019	Fidelity Variable Insurance Products	69,170.000	1,531,930		
922178-82-7	Fidelity VIP Freedom Fnds 2050 SC2		12/26/2019	Fidelity Variable Insurance Products	15,215.000	288,286		
922178-85-0	Fidelity VIP Freedom Fnds 2045 SC2		12/26/2019	Fidelity Variable Insurance Products	9,590.000	201,165		
922178-88-4	Fidelity VIP Freedom Fnds 2040 SC2		12/26/2019	Fidelity Variable Insurance Products	33,303.000	715,641		
92829L-70-3	Virtus Duff&Phelps Real Estate Cl A		12/30/2019	Virtus Variable Insurance Trust	10,796.000	201,674		
92829L-83-6	Virtus KAR SmallCap Growth Ser Cl I		12/23/2019	Virtus Variable Insurance Trust	104,260.000	3,407,372		
92829L-84-4	Virtus Duff&Phelps Real Estate Sec I		12/19/2019	Virtus Variable Insurance Trust	47,321.000	880,802		
92913T-46-3	VOYA Global Equity Portfolio		12/31/2019	Voya Investors Trust	11,088.000	113,265		
92914F-66-0	VOYA JP Morgan Emerg Mkt Eq 2		12/31/2019	Voya Investors Trust	6,667.000	136,569		
933702-10-2	Columbia Wanger Small Cap		12/20/2019	Columbia Funds Variable Insurance Trust	5,500.000	109,320		
9499999. Subtotal - Common Stocks - Mutual Funds						315,147,102	XXX	
9799997. Total - Common Stocks - Part 3						315,147,102	XXX	
9799998. Total - Common Stocks - Part 5						35,637,927	XXX	
9799999. Total - Common Stocks						350,785,029	XXX	
9899999. Total - Preferred and Common Stocks						350,785,029	XXX	
9999999 - Totals						883,731,763	XXX	1,849,595

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		12/01/2019	Paydown		207,967	207,967	219,828	219,520		(11,553)		(11,553)		207,967				4,908	11/15/2041
36178E-DM-8	GN AA6408 - RMBS		12/01/2019	Paydown		499,904	499,904	492,483	492,463		7,441		7,441		499,904				8,791	05/15/2043
36178T-TL-0	GN AB6855 - RMBS		12/01/2019	Paydown		48,214	48,214	51,578	52,110		(3,896)		(3,896)		48,214				2,049	09/15/2042
36179M-EK-2	G2 MA0138 - RMBS		12/01/2019	Paydown		420,386	420,386	419,837	419,733		654		654		420,386				6,469	06/20/2027
36179M-SW-1	G2 MA0533 - RMBS		12/01/2019	Paydown		818,821	818,821	872,684	871,027		(52,206)		(52,206)		818,821				16,386	11/20/2042
36179N-LC-0	G2 MA1223 - RMBS		12/01/2019	VARIOUS		1,683,009	1,682,814	1,655,995	1,655,949		16,935		16,935		1,672,884		10,125	10,125	27,870	08/20/2043
36180C-4B-2	GN AD1718 - RMBS		12/01/2019	VARIOUS		724,348	725,168	754,288	753,964		(12,876)		(12,876)		741,088		(16,739)	(16,739)	10,936	02/15/2043
36180C-5D-7	G2 AD1744 - RMBS		12/01/2019	Paydown		1,272,938	1,272,937	1,332,010	1,328,629		(55,691)		(55,691)		1,272,938				23,326	02/20/2043
36180C-5E-5	G2 AD1745 - RMBS		12/01/2019	Paydown		1,434,370	1,434,370	1,407,028	1,407,590		26,781		26,781		1,434,370				29,634	02/20/2043
36180C-YH-6	GN AD1612 - RMBS		12/01/2019	Paydown		1,354,425	1,354,425	1,307,655	1,309,153		45,272		45,272		1,354,425				23,030	01/15/2043
36180D-YH-4	GN AD2512 - RMBS		12/01/2019	Paydown		1,125,532	1,125,532	1,113,485	1,112,517		13,016		13,016		1,125,532				25,416	07/15/2043
36202C-QX-4	G2 002270 - RMBS		12/01/2019	Paydown		6,582	6,582	6,650	6,594		(13)		(13)		6,582				281	08/20/2026
36202D-E3-1	G2 002854 - RMBS		12/01/2019	Paydown		343	343	346	344		(1)		(1)		343				18	12/20/2029
36202D-F2-2	G2 002885 - RMBS		12/01/2019	Paydown		1,469	1,469	1,482	1,471		(2)		(2)		1,469				77	02/20/2030
36202D-FH-9	G2 002868 - RMBS		12/01/2019	Paydown		7,769	7,770	7,830	7,799		(29)		(29)		7,769				410	01/20/2030
36202D-G9-6	G2 002924 - RMBS		12/01/2019	Paydown		2,417	2,417	2,437	2,420		(3)		(3)		2,417				55	05/20/2030
36202D-GT-2	G2 002910 - RMBS		12/01/2019	Paydown		56	56	57	56						56				3	04/20/2030
36202D-HX-2	G2 002946 - RMBS		12/01/2019	Paydown		1,146	1,146	1,151	1,147		(1)		(1)		1,146				70	07/20/2030
36202D-QN-4	G2 003161 - RMBS		12/01/2019	Paydown		8,427	8,427	8,489	8,456		(29)		(29)		8,427				329	11/20/2031
36202D-WE-7	G2 003345 - RMBS		12/01/2019	Paydown		65,440	65,440	65,256	65,223		216		216		65,440				2,065	02/20/2033
36202F-BK-1	G2 004542 - RMBS		12/01/2019	Paydown		150,535	150,535	158,309	157,689		(7,154)		(7,154)		150,535				5,682	09/20/2039
36202F-V8-6	G2 005139 - RMBS		12/01/2019	Paydown		97,467	97,467	101,520	101,509		(4,041)		(4,041)		97,467				2,597	08/20/2041
36205G-AD-3	GN 389804 - RMBS		12/01/2019	Paydown		55,781	55,781	55,554	55,530		251		251		55,781				2,161	01/15/2033
3620A2-T5-5	GN 717072 - RMBS		12/01/2019	Paydown		37,611	37,611	38,170	38,135		(523)		(523)		37,611				1,013	05/15/2039
3620A5-BZ-1	GN 719256 - RMBS		12/01/2019	Paydown		457,983	457,983	486,822	484,699		(26,716)		(26,716)		457,983				14,382	07/15/2040
3620A9-P2-1	GN 723241 - RMBS		12/01/2019	Paydown		153,188	153,188	160,632	159,989		(6,801)		(6,801)		153,188				5,264	10/15/2039
3620A9-PZ-8	GN 723240 - RMBS		12/01/2019	Paydown		146,097	146,096	151,552	151,141		(5,044)		(5,044)		146,097				5,058	10/15/2039
3620A9-TN-1	GN 723357 - RMBS		12/01/2019	Paydown		46,710	46,710	49,301	49,127		(2,418)		(2,418)		46,710				1,666	09/15/2039
3620A9-ZD-6	GN 723540 - RMBS		12/01/2019	Paydown		577,467	577,466	600,405	598,295		(20,828)		(20,828)		577,467				18,773	12/15/2039
3620AA-TX-6	GN 724266 - RMBS		12/01/2019	Paydown		119,372	119,372	125,106	125,637		(6,265)		(6,265)		119,372				6,268	09/15/2039
3620AC-6M-1	GN 726376 - RMBS		12/01/2019	Paydown		164,374	164,374	171,848	171,566		(7,190)		(7,190)		164,374				4,781	10/15/2039
3620AD-CD-2	GN 726468 - RMBS		12/01/2019	Paydown		236,453	236,453	247,832	247,259		(10,807)		(10,807)		236,453				6,838	11/15/2039
3620AF-4W-4	GN 729037 - RMBS		12/01/2019	Paydown		1,124,175	1,124,175	1,172,553	1,169,157		(44,982)		(44,982)		1,124,175				32,587	02/15/2040
3620AM-K4-3	GN 733915 - RMBS		12/01/2019	Paydown		727,841	727,841	775,151	773,722		(45,881)		(45,881)		727,841				21,082	09/15/2040
3620AR-HA-2	GN 737425 - RMBS		12/01/2019	Paydown		334,774	334,774	336,029	335,896		(1,123)		(1,123)		334,774				9,447	09/15/2040
3620AS-GW-3	GN 738313 - RMBS		12/01/2019	Paydown		114,852	114,852	122,115	122,481		(7,628)		(7,628)		114,852				3,910	05/15/2041
3620C0-2Y-3	GN 745191 - RMBS		12/01/2019	Paydown		51,212	51,212	54,733	54,786		(3,574)		(3,574)		51,212				1,402	07/15/2040
3620C0-W5-3	GN 745068 - RMBS		12/01/2019	Paydown		294,898	294,898	313,191	312,587		(17,689)		(17,689)		294,898				7,988	06/15/2040
3620C4-SF-8	GN 748518 - RMBS		12/01/2019	Paydown		529,735	529,736	552,580	550,912		(21,176)		(21,176)		529,735				12,723	09/15/2040
3620C4-SP-6	GN 748526 - RMBS		12/01/2019	Paydown		1,488,090	1,488,090	1,553,426	1,551,981		(63,891)		(63,891)		1,488,090				42,345	09/15/2040
36211W-K4-9	GN 525115 - RMBS		12/01/2019	Paydown		1,818	1,818	1,813	1,812		6		6		1,818				93	04/15/2030
36223S-R2-1	G2 316505 - RMBS		12/01/2019	Paydown		2,861	2,861	2,867	2,848		13		13		2,861				141	10/20/2021
36225A-UJ-7	GN 780585 - RMBS		12/01/2019	Paydown		4,911	4,911	4,984	4,929		(18)		(18)		4,911				252	06/15/2027
3622A2-CS-9	GN 783681 - RMBS		12/01/2019	Paydown		643,285	643,285	684,697	682,609		(39,324)		(39,324)		643,285				13,190	10/15/2042
36295P-YT-3	GN 676722 - RMBS		12/01/2019	Paydown		121,804	121,804	127,723	127,048		(5,244)		(5,244)		121,804				4,370	02/15/2038
36296D-LC-0	GN 688023 - RMBS		12/01/2019	Paydown		44,619	44,619	45,797	45,788		(1,169)		(1,169)		44,619				1,273	10/15/2038
36296G-6G-1	GN 691271 - RMBS		12/01/2019	Paydown		31,508	31,508	31,631	31,612		(104)		(104)		31,508				830	07/15/2038
36296Q-3N-7	GN 698405 - RMBS		12/01/2019	Paydown		78,890	78,890	80,801	80,660		(1,770)		(1,770)		78,890				2,366	07/15/2039
36296Q-H9-3	GN 697856 - RMBS		12/01/2019	Paydown		56,323	56,323	59,060	58,921		(2,595)		(2,595)		56,323				1,790	02/15/2039
36296R-UT-2	GN 699094 - RMBS		12/01/2019	Paydown		2,423	2,423	2,501	2,487		(65)		(65)		2,423				98	09/15/2038
36296X-HC-1	GN 704127 - RMBS		12/01/2019	Paydown		8,597	8,597	8,871	8,860		(263)		(263)		8,597				325	01/15/2039
36297A-KW-2	GN 706009 - RMBS		12/01/2019	Paydown		17,552	17,552	18,079	18,053		(501)		(501)		17,552				738	01/15/2039
36297C-YC-7	GN 708207 - RMBS		12/01/2019	Paydown		2,637	2,637	2,705	2,723		(85)		(85)		2,637				327	02/15/2039
38373Q-PY-1	GNR 0341A BX - CMO/RMBS		12/01/2019	Paydown		153,448	153,448	153,016	152,993		455		455		153,448				4,280	05/20/2033
38373S-LY-1	GNR 0312D OZ - CMO/RMBS		12/01/2019	Paydown		274,832	274,832	277,676	275,395		(563)		(563)		274,832				9,746	02/20/2033
38373V-P9-5	GNR 0284 PH - CMO/RMBS		12/01/2019	Paydown		32,906	32,906	34,664	33,463		(557)		(557)		32,906				1,231	11/16/2032
38373X-DZ-6	GNR 0245C TC - CMO/RMBS		10/16/2019	Paydown		1,231,000	1,231,000	1,197,148	1,219,285		11,715		11,715		1,231,000				59,976	06/16/2032
38373Y-D9-2	GNR 034B MZ - CMO/RMBS		12/01/2019	Paydown		226,095	226,095	221,387	223,582		2,513		2,513		226,095				7,841	01/20/2033

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
38374L-5H-0	GNR 0560B WZ - CMO/RMBS		12/01/2019	Paydown		25,157	25,157	24,953	23,887		145		145		25,157				1,299	09/20/2035
38374Y-CZ-4	GNR 1093B GP - CMO/RMBS		12/01/2019	VARIOUS		8,918,975	8,914,478	9,548,610	8,982,346		(65,723)		(65,723)		8,916,623		2,352	2,352	257,769	02/20/2039
38374Y-YL-1	GNR 1095A PD - CMO/RMBS		12/01/2019	Paydown		1,471,054	1,471,054	1,577,246	1,483,606		(12,551)		(12,551)		1,471,054				43,937	03/20/2039
38376C-UQ-0	GNR 0979B PD - CMO/RMBS		12/01/2019	Paydown		1,978,130	1,978,130	2,077,036	1,981,277		(3,147)		(3,147)		1,978,130				56,007	02/20/2038
38376E-TR-6	GNR 09110A CY - CMO/RMBS		12/01/2019	Paydown		1,703,375	1,703,375	1,639,498	1,684,707		18,668		18,668		1,703,375				44,115	11/16/2024
38376K-QT-1	GNR 0987G PD - CMO/RMBS		12/01/2019	Paydown		3,396,407	3,396,407	3,382,609	3,385,220		11,186		11,186		3,396,407				94,977	03/20/2038
38376P-TU-4	GNR 09125C MP - CMO/RMBS		12/01/2019	Paydown		536,952	536,952	515,054	530,574		6,378		6,378		536,952				12,872	12/16/2024
38376W-4G-7	GNR 1033C PD - CMO/RMBS		12/01/2019	Paydown		623,968	623,968	625,698	623,217		751		751		623,968				19,284	06/20/2039
38376Y-VT-5	GNR 1043G VN - CMO/RMBS		10/01/2019	Paydown		4,586,125	4,586,125	4,815,431	4,584,119		2,005		2,005		4,586,125				95,774	08/20/2029
38377D-XB-7	GNR 10104A NB - CMO/RMBS		12/01/2019	Paydown		4,768,283	4,768,283	5,116,778	4,817,332		(49,048)		(49,048)		4,768,283				151,141	05/20/2039
38377D-XJ-0	GNR 10104B PB - CMO/RMBS		12/01/2019	Paydown		3,086,670	3,086,670	3,164,922	3,090,088		(3,418)		(3,418)		3,086,670				83,537	09/20/2039
38377E-K3-7	GNR 1060B QG - CMO/RMBS		12/01/2019	Paydown		545,792	545,792	556,708	545,871		(40)		(40)		545,792				13,992	03/20/2039
38377E-QL-1	GNR 1067A JD - CMO/RMBS		12/01/2019	Paydown		1,357,524	1,357,524	1,397,295	1,360,214		(2,690)		(2,690)		1,357,524				40,057	05/20/2039
38377J-PR-8	GNR 1098F VB - CMO/RMBS		12/01/2019	Paydown		1,874,992	1,874,992	2,034,366	1,885,618		(10,626)		(10,626)		1,874,992				46,960	02/20/2029
38377K-AD-2	GNR 10114A NB - CMO/RMBS		12/01/2019	Paydown		7,545,986	7,545,986	8,029,486	7,609,570		(63,585)		(63,585)		7,545,986				210,010	06/20/2039
38377L-CF-3	GNR 10116M PV - CMO/RMBS		12/01/2019	Paydown		1,383,860	1,383,860	1,399,428	1,385,715		(1,855)		(1,855)		1,383,860				39,309	12/20/2039
38377L-J4-1	GNR 10130A LD - CMO/RMBS		12/01/2019	Paydown		1,216,627	1,216,627	1,187,922	1,208,089		8,538		8,538		1,216,627				45,505	08/16/2039
38377L-PU-6	GNR 10128D JC - CMO/RMBS		12/01/2019	Paydown		1,337,782	1,337,782	1,256,522	1,312,472		25,310		25,310		1,337,782				49,216	06/20/2039
38377L-WD-6	GNR 10127A PD - CMO/RMBS		12/01/2019	Paydown		3,721,565	3,721,565	3,768,496	3,723,859		(2,294)		(2,294)		3,721,565				92,882	02/20/2039
38377M-RA-6	GNR 10144A BC - CMO/RMBS		12/01/2019	Paydown		5,593,083	5,593,083	5,495,321	5,561,610		31,473		31,473		5,593,083				141,852	09/16/2039
38377R-BG-9	GNR 10158D DC - CMO/RMBS		04/16/2019	BNY/SUNTRUST CAPITAL MARKETS		630,850	620,000	599,656	614,180		444		444		614,625		16,225	16,225	9,713	10/20/2038
38377V-BP-0	GNR 1151F AX - CMO/RMBS		12/01/2019	Paydown		5,435,338	5,435,338	5,348,500	5,413,694		21,644		21,644		5,435,338				131,539	07/20/2039
38378D-FB-6	GNR 1216A WK - CMO/RMBS		04/16/2019	BNY/SUNTRUST CAPITAL MARKETS		1,273,870	1,270,000	1,294,209	1,276,710		(720)		(720)		1,275,990		(2,120)	(2,120)	14,923	10/20/2026
38379E-N3-2	GNR 14140D VM - CMO/RMBS		04/16/2019	BNY/SUNTRUST CAPITAL MARKETS		955,650	920,000	1,003,375	963,786		(1,851)		(1,851)		961,935		(6,285)	(6,285)	14,413	12/20/2040
38379F-C9-8	GNR 15165B DA - CMO/RMBS		12/01/2019	Paydown		507,871	507,871	528,821	525,913		(18,042)		(18,042)		507,871				8,862	12/20/2042
38379P-3Y-1	GNR 1587F BL - CMO/RMBS		12/01/2019	Paydown		399,982	399,982	416,669	414,152		(14,170)		(14,170)		399,982				6,762	05/20/2043
912828-5M-8	UNITED STATES TREASURY		04/10/2019	VARIOUS		18,412,709	17,500,000	18,215,793			(4,371)		(4,371)		18,211,422		201,288	201,288	184,565	11/15/2028
0599999. Subtotal - Bonds - U.S. Governments						102,816,263	101,849,313	104,923,221	84,889,152		(494,606)		(494,606)		102,611,418		204,845	204,845	2,408,228	XXX
31283G-EH-6	FH G00136 - RMBS		12/01/2019	Paydown		1,113	1,113	1,124	1,113		1		1		1,113				60	04/01/2023
31283H-K2-0	FH G01213 - RMBS		12/01/2019	Paydown		1,649	1,649	1,598	1,609		40		40		1,649				66	03/01/2031
31283H-QB-4	FH G01350 - RMBS		12/01/2019	Paydown		18,274	18,274	17,597	17,837		436		436		18,274				888	12/01/2031
31288G-SK-9	FH C77722 - RMBS		12/01/2019	Paydown		40,123	40,123	39,954	39,964		159		159		40,123				1,249	03/01/2033
3128CU-FL-5	FH G30171 - RMBS		11/01/2019	Paydown		6,311	6,311	6,133	6,261		49		49		6,311				151	01/01/2020
3128LX-UH-1	FH G02384 - RMBS		12/01/2019	Paydown		21,989	21,989	22,043	22,023		(35)		(35)		21,989				938	11/01/2036
3128QJ-S3-1	FH 1G1438 - RMBS		12/01/2019	Paydown		116,222	116,222	115,637	116,886		(664)		(664)		116,222				1,935	01/01/2037
312912-AN-8	FHR 1367 K - CMO/RMBS		12/01/2019	Paydown		6,463	6,463	6,333	6,418		45		45		6,463				239	09/15/2022
312915-5A-5	FHR 1522 HZ - CMO/RMBS		12/01/2019	Paydown		13,704	13,704	13,017	13,515		189		189		13,704				532	05/15/2023
31292G-Z6-6	FH C00765 - RMBS		12/01/2019	Paydown		4,364	4,364	4,291	4,307		57		57		4,364				192	05/01/2029
31292G-ZZ-2	FH C00760 - RMBS		12/01/2019	Paydown		1,845	1,845	1,813	1,822		22		22		1,845				63	05/01/2029
31292H-2F-0	FH C01674 - RMBS		12/01/2019	Paydown		37,296	37,296	37,523	37,451		(155)		(155)		37,296				1,291	11/01/2033
31292H-4J-0	FH C01725 - RMBS		12/01/2019	Paydown		40,907	40,907	41,060	40,999		(93)		(93)		40,907				1,403	12/01/2033
31292H-7H-1	FH C01796 - RMBS		12/01/2019	Paydown		54,281	54,281	54,468	54,412		(131)		(131)		54,281				1,710	03/01/2034
31292H-AK-0	FH C00910 - RMBS		12/01/2019	Paydown		260	260	257	257		3		3		260				9	01/01/2030
31292H-JG-0	FH C01163 - RMBS		12/01/2019	Paydown		4,656	4,656	4,538	4,558		99		99		4,656				213	03/01/2031
31292H-JR-6	FH C01172 - RMBS		12/01/2019	Paydown		2,323	2,323	2,306	2,307		15		15		2,323				92	05/01/2031
31292H-JU-9	FH C01175 - RMBS		12/01/2019	Paydown		2,511	2,511	2,540	2,528		(18)		(18)		2,511				136	05/01/2031
31292H-LQ-5	FH C01235 - RMBS		12/01/2019	Paydown		8,658	8,658	8,500	8,517		141		141		8,658				312	08/01/2031
31292H-MU-5	FH C01271 - RMBS		12/01/2019	Paydown		14,012	14,012	14,133	14,094		(82)		(82)		14,012				553	12/01/2031
31292H-NB-6	FH C01286 - RMBS		12/01/2019	Paydown		10,472	10,471	10,362	10,375		97		97		10,472				434	01/01/2032
31292H-NE-0	FH C01289 - RMBS		12/01/2019	Paydown		23,141	23,141	22,980	22,999		142		142		23,141				951	12/01/2031
31292H-P9-9	FH C01348 - RMBS		12/01/2019	Paydown		59,350	59,350	57,683	57,943		1,406		1,406		59,350				2,098	03/01/2032
31292H-X4-1	FH C01599 - RMBS		12/01/2019	Paydown		91,232	91,232	90,754	90,761		471		471		91,232				3,125	08/01/2033
31292H-X8-2	FH C01603 - RMBS		12/01/2019	Paydown		78,166	78,166	77,873	77,869		297		297		78,166				2,784	06/01/2033
31292H-YA-6	FH C01605 - RMBS		12/01/2019	Paydown		64,230	64,230	60,205	60,737		3,493		3,493		64,230				1,861	07/01/2033

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
31292J-BH-2	FH C01840 - RMBS		12/01/2019	Paydown		48,906	48,906	48,478	48,500		406		406		48,906				1,639	05/01/2034
31293V-HK-1	FH C30234 - RMBS		12/01/2019	Paydown		483	483	476	479		4		4		483				20	08/01/2029
31293W-Q5-2	FH C31376 - RMBS		12/01/2019	Paydown		495	495	477	486		9		9		495				22	09/01/2029
31294B-5X-9	FH C35362 - RMBS		12/01/2019	Paydown		1,763	1,763	1,664	1,682		82		82		1,763				120	01/01/2030
31294D-PD-7	FH C36720 - RMBS		12/01/2019	Paydown		10,828	10,828	10,477	10,644		185		185		10,828				533	03/01/2030
31294F-QB-5	FH C38550 - RMBS		12/01/2019	Paydown		420	420	407	413		7		7		420				20	05/01/2030
31296J-WA-0	FH A10641 - RMBS		12/01/2019	Paydown		50,205	50,205	50,464	50,385		(180)		(180)		50,205				1,583	06/01/2033
31296L-PK-1	FH A12226 - RMBS		12/01/2019	Paydown		23,333	23,333	23,152	23,173		160		160		23,333				1,054	08/01/2033
31296P-FL-1	FH A14671 - RMBS		12/01/2019	Paydown		12,184	12,184	12,030	12,064		120		120		12,184				414	10/01/2033
31298H-F9-4	FH C48292 - RMBS		12/01/2019	Paydown		1,994	1,994	1,955	1,970		24		24		1,994				74	03/01/2031
3132HR-FY-1	FH Q14683 - RMBS		12/01/2019	Paydown		815,642	815,642	794,519	795,932		19,710		19,710		815,642				14,694	01/01/2043
3132L5-A3-7	FH V80026 - RMBS		12/01/2019	Paydown		956,056	956,056	994,407	991,384		(35,329)		(35,329)		956,056				18,663	04/01/2043
31335H-KM-4	FH C90300 - RMBS		12/01/2019	VARIOUS		3,510	3,510	3,410	3,491		19		19		3,510				110	11/01/2019
31335H-KT-9	FH C90306 - RMBS		11/01/2019	Paydown		1,868	1,868	1,815	1,852		17		17		1,868				60	12/01/2019
3133T0-J7-0	FHR 1578 K - CMO/RMBS		12/01/2019	Paydown		13,474	13,474	13,548	13,450		24		24		13,474				567	09/15/2023
3133T8-XJ-1	FHR 1941 E - CMO/RMBS		12/01/2019	Paydown		7,015	7,015	6,816	6,939		75		75		7,015				335	02/15/2027
3133TG-U4-9	FHR 2091B ZC - CMO/RMBS		12/01/2019	Paydown		136,026	136,026	132,572	134,397		1,628		1,628		136,026				5,597	11/15/2028
31359B-6U-6	FNR 93149 M - CMO/RMBS		12/01/2019	Paydown		10,295	10,295	10,257	10,245		51		51		10,295				465	08/25/2023
31359B-P4-3	FNR 93133 KZ - CMO/RMBS		12/01/2019	Paydown		12,792	12,792	12,407	12,632		160		160		12,792				565	08/25/2023
31359F-DA-3	FNR 93202 J - CMO/RMBS		12/01/2019	Paydown		21,058	21,058	20,716	20,889		169		169		21,058				822	11/25/2023
31359U-YS-8	FNR 9858A ZB - CMO/RMBS		12/01/2019	Paydown		28,160	28,160	28,666	28,334		(174)		(174)		28,160				1,015	10/25/2028
31368H-NN-9	FN 190397 - RMBS		12/01/2019	Paydown		1,615,678	1,615,678	1,653,924	1,651,088		(35,410)		(35,410)		1,615,678				53,037	09/01/2039
3136A0-GV-3	FNR 1175D DB - CMO/RMBS		12/01/2019	Paydown		3,748,041	3,748,041	3,363,373	3,616,474		131,568		131,568		3,748,041				79,394	08/25/2026
3136AD-TT-6	FNR 1335A LP - CMO/RMBS		04/16/2019	Wells Fargo		312,400	320,000	312,600	314,837		166		166		315,003		(2,603)	(2,603)	3,760	01/25/2043
3136AH-YC-8	FNR 13129B WQ - CMO/RMBS		04/16/2019	BNY/SUNTRUST CAPITAL MARKETS		1,076,353	1,110,000	1,002,989	1,042,743		3,036		3,036		1,045,779		30,574	30,574	10,869	01/25/2029
3136AK-YF-4	FNR 1456A VB - CMO/RMBS		04/16/2019	BNY/SUNTRUST CAPITAL MARKETS		303,469	300,000	302,930	301,191		(79)		(79)		301,112		2,357	2,357	4,113	09/25/2034
3136AL-JE-2	FNR 1471A VB - CMO/RMBS		12/01/2019	Paydown		1,918,891	1,918,891	1,983,654	1,933,181		(14,290)		(14,290)		1,918,891				56,031	09/25/2034
3136AM-6E-4	FNR 1524A VB - CMO/RMBS		04/16/2019	BNY/SUNTRUST CAPITAL MARKETS		1,059,300	1,070,000	1,097,753	1,087,637		(573)		(573)		1,087,064		(27,764)	(27,764)	12,573	06/25/2038
3136AM-VP-1	FNR 156B AC - CMO/RMBS		12/01/2019	Paydown		453,890	453,891	444,387	445,453		8,437		8,437		453,890				6,936	08/25/2034
3136AN-YP-6	FNR 1527E GP - CMO/RMBS		12/01/2019	Paydown		357,269	357,269	367,597	365,814		(8,545)		(8,545)		357,269				5,366	06/25/2043
3136AR-NG-9	FNR 1614A VB - CMO/RMBS		04/16/2019	Wells Fargo		930,133	967,000	999,183	992,909		(676)		(676)		992,233		(62,100)	(62,100)	11,362	08/25/2034
3136AS-3M-6	FNR 1644D VD - CMO/RMBS		12/01/2019	Paydown		285,071	285,071	305,649	301,153		(16,082)		(16,082)		285,071				5,310	11/25/2027
3136AS-JH-0	FNR 1631A TM - CMO/RMBS		04/16/2019	Wells Fargo		539,078	582,000	599,460	597,326		(285)		(285)		597,041		(57,963)	(57,963)	6,839	12/25/2045
3136B1-VE-1	FNR 1825B P - CMO/RMBS		12/01/2019	Paydown		475,126	475,126	475,943	475,796		(670)		(670)		475,126				10,361	03/25/2046
3136B2-FA-5	FNR 1845D VK - CMO/RMBS		04/16/2019	Wells Fargo		602,538	590,000	598,758	598,169		(113)		(113)		598,056		4,482	4,482	9,243	10/25/2038
31371H-5M-6	FN 252952 - RMBS		11/01/2019	VARIOUS		7,726	7,726	7,190	7,652		74		74		7,726				198	10/01/2019
31371H-VM-7	FN 252720 - RMBS		12/01/2019	Paydown		27,057	27,057	26,647	26,745		312		312		27,057				1,375	08/01/2029
31371J-B2-9	FN 253057 - RMBS		12/01/2019	Paydown		4,572	4,572	4,589	4,565		7		7		4,572				238	12/01/2029
31371J-BZ-6	FN 253056 - RMBS		12/01/2019	Paydown		7,658	7,658	7,540	7,579		79		79		7,658				357	12/01/2029
31371J-KE-3	FN 253293 - RMBS		12/26/2019	Paydown		473	473	469	469		4		4		473				20	03/01/2020
31371J-KN-3	FN 253301 - RMBS		12/01/2019	Paydown		818	818	812	812		6		6		818				39	04/01/2020
31371J-LZ-5	FN 253344 - RMBS		12/01/2019	Paydown		4,826	4,826	4,790	4,790		37		37		4,826				213	06/01/2020
31371K-4H-1	FN 254724 - RMBS		12/01/2019	Paydown		71,566	71,566	71,582	71,463		103		103		71,566				2,483	04/01/2033
31371K-6B-2	FN 254766 - RMBS		12/01/2019	Paydown		36,940	36,940	36,743	36,732		208		208		36,940				1,143	06/01/2033
31371K-ML-2	FN 254263 - RMBS		12/01/2019	Paydown		9,059	9,059	9,022	9,013		45		45		9,059				375	04/01/2032
31371K-UA-7	FN 254477 - RMBS		12/01/2019	Paydown		32,114	32,114	32,295	32,212		(98)		(98)		32,114				1,217	10/01/2032
31371K-VF-5	FN 254514 - RMBS		12/01/2019	Paydown		34,315	34,315	34,572	34,479		(164)		(164)		34,315				1,245	11/01/2032
31371K-XW-6	FN 254593 - RMBS		12/01/2019	Paydown		5,604	5,604	5,591	5,586		18		18		5,604				231	01/01/2033
31371L-DH-9	FN 254904 - RMBS		12/01/2019	Paydown		10,525	10,525	10,459	10,456		68		68		10,525				387	10/01/2033
31371N-QZ-1	FN 257072 - RMBS		12/01/2019	Paydown		3,717	3,717	3,765	3,758		(41)		(41)		3,717				136	02/01/2038
31376F-M7-9	FN 354182 - RMBS		12/01/2019	Paydown		5,791	5,791	5,716	5,741		49		49		5,791				374	11/01/2026
31377S-5P-9	FN 386154 - CMBS/RMBS		12/26/2019	Paydown		1,259,088	1,259,088	1,276,400	1,257,105		1,983		1,983		1,259,088				65,635	04/01/2021
31377S-UU-0	FN 385895 - CMBS/RMBS		12/01/2019	Paydown		47,909	47,909	49,496	47,928		(19)		(19)		47,909				1,658	02/01/2021
31377T-VP-8	FN 386822 - CMBS/RMBS		12/01/2019	Paydown		119,572	119,572	123,607	121,526		(1,954)		(1,954)		119,572				3,995	02/01/2024
3137A3-XS-3	FHR 3769G KB - CMO/RMBS		12/01/2019	Paydown		1,014,219	1,014,219	932,408	988,506		25,713		25,713		1,014,219				25,744	12/15/2025

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
3137A8-E7-9	FHR 3823C HJ - CMO/RMBS		12/01/2019	Paydown		3,755,038	3,755,038	3,281,844	3,618,730		136,308		136,308		3,755,038				64,375	03/15/2026
3137AF-ZU-9	FHR 3949A PB - CMO/RMBS		04/16/2019	Wells Fargo		1,013,196	1,010,000	993,311	1,001,389		373		373		1,001,762		11,434	11,434	11,868	10/15/2026
3137AG-L5-7	FHR 3946A KA - CMO/RMBS		12/01/2019	Paydown		201,057	201,057	205,266	202,707		(1,650)		(1,650)		201,057				3,171	11/15/2029
3137AK-6F-3	FHR 3970D HB - CMO/RMBS		04/16/2019	BNY/SUNTRUST CAPITAL MARKETS		1,498,381	1,490,000	1,497,916	1,492,646		(252)		(252)		1,492,394		5,987	5,987	17,508	12/15/2026
3137B8-7L-5	FHR 4305D NV - CMO/RMBS		04/16/2019	BNY/SUNTRUST CAPITAL MARKETS		1,169,675	1,180,000	1,093,713	1,126,630		1,752		1,752		1,128,382		41,293	41,293	13,865	01/15/2034
3137BM-SN-7	FHR 4547B VB - CMO/RMBS		04/16/2019	Wells Fargo		944,640	984,000	1,000,067	996,950		(377)		(377)		996,573		(51,933)	(51,933)	11,562	08/15/2036
3137BW-4R-2	FHR 4669D MK - CMO/RMBS		04/16/2019	Wells Fargo		478,331	485,000	500,459	498,921		(877)		(877)		498,044		(19,713)	(19,713)	6,649	09/15/2035
3137FD-T4-4	FHR 4754A B - CMO/RMBS		04/16/2019	Wells Fargo		481,119	490,000	499,494	499,034		(131)		(131)		498,903		(17,784)	(17,784)	6,717	07/15/2044
3137FE-VH-0	FHR 4800D TV - CMO/RMBS		04/16/2019	Wells Fargo		900,655	882,995	895,964	894,871		(590)		(590)		894,282		6,373	6,373	13,834	05/15/2039
3137GA-TA-5	FHR 3742B EM - CMO/RMBS		12/01/2019	Paydown		984,881	984,882	948,872	973,386		11,495		11,495		984,881				21,752	10/15/2025
31382F-4Y-2	FN 481539 - RMBS		12/01/2019	Paydown		2,050	2,050	1,994	2,015		36		36		2,050				107	01/01/2029
31383K-C3-9	FN 505090 - RMBS		12/01/2019	Paydown		12,344	12,344	12,445	12,336		8		8		12,344				613	10/01/2027
31384D-LH-3	FN 520628 - RMBS		12/01/2019	Paydown		638	638	631	632		5		5		638				32	11/01/2029
31384L-WU-4	FN 527259 - RMBS		11/01/2019	Paydown		8,569	8,569	7,975	8,460		109		109		8,569				210	11/01/2019
31384X-DR-6	FN 536612 - RMBS		11/01/2019	Paydown		9,816	9,816	9,742	9,746		70		70		9,816				374	04/01/2020
31385X-F8-5	FN 555591 - RMBS		12/01/2019	Paydown		8,197	8,197	8,146	8,142		54		54		8,197				295	07/01/2033
31386T-FM-2	FN 572672 - RMBS		12/01/2019	Paydown		1,342	1,342	1,298	1,307		35		35		1,342				57	04/01/2031
31387C-LV-1	FN 580040 - RMBS		12/01/2019	Paydown		1,626	1,626	1,586	1,589		38		38		1,626				70	06/01/2031
31389A-YB-3	FN 620006 - RMBS		12/01/2019	Paydown		48,363	48,363	46,988	47,552		812		812		48,363				2,673	01/01/2032
31389A-YC-1	FN 620007 - RMBS		12/01/2019	Paydown		474	474	460	460		14		14		474				60	01/01/2032
3138A4-F3-4	FN AH2885 - RMBS		12/01/2019	Paydown		111,962	111,962	109,285	110,107		1,855		1,855		111,962				1,953	02/01/2026
3138LS-KK-5	FN AO2097 - RMBS		12/01/2019	Paydown		625,701	625,701	627,851	627,459		(1,759)		(1,759)		625,701				15,626	05/01/2042
3138NY-4L-6	FN AR2626 - RMBS		12/01/2019	Paydown		410,927	410,927	402,467	402,729		8,198		8,198		410,927				7,090	02/01/2043
31390M-JS-4	FN 650173 - RMBS		12/01/2019	Paydown		15,194	15,194	15,158	15,144		49		49		15,194				743	11/01/2032
31392D-6B-3	FNR 0254B PG - CMO/RMBS		12/01/2019	Paydown		81,860	81,860	82,300	81,560		300		300		81,860				3,007	09/25/2022
31392E-3V-0	FNR 0271A PZ - CMO/RMBS		12/01/2019	Paydown		100,393	100,393	94,231	97,101		3,292		3,292		100,393				3,330	11/25/2032
31393C-5M-1	FNR 0366E MZ - CMO/RMBS		12/01/2019	Paydown		910,334	910,334	855,326	893,128		17,205		17,205		910,334				27,507	07/25/2023
31393C-SZ-7	FNR 0345B Z - CMO/RMBS		12/01/2019	Paydown		81,403	81,403	78,384	79,976		1,427		1,427		81,403				2,688	06/25/2033
31393E-6H-7	FNW 03W14 1A8 - CMO/RMBS		12/01/2019	Paydown		214,473	214,473	214,406	214,018		456		456		214,473				6,172	09/25/2043
31393E-B2-4	FNR 0393B MK - CMO/RMBS		05/01/2019	Paydown		1,139,476	1,139,476	1,230,278	1,139,417		59		59		1,139,476				25,059	11/25/2019
31393F-5C-6	FHR 2522E PG - CMO/RMBS		12/01/2019	Paydown		38,080	38,080	37,723	37,935		146		146		38,080				1,280	11/15/2022
31393Q-Z4-7	FHR 2611E MZ - CMO/RMBS		12/01/2019	Paydown		21,571	21,476	21,597	21,458		114		114		21,571				694	05/15/2033
31393U-N2-5	FNR 047A Z - CMO/RMBS		12/01/2019	Paydown		965,215	965,215	926,421	944,023		21,192		21,192		965,215				34,928	02/25/2034
31393V-JG-7	FHR 2626G TB - CMO/RMBS		12/01/2019	Paydown		37,360	37,360	37,500	37,346		14		14		37,360				1,243	06/15/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS		12/01/2019	Paydown		141,146	141,146	134,805	138,136		3,010		3,010		141,146				4,301	07/15/2033
31393X-ZU-4	FNR 0417G DZ - CMO/RMBS		12/01/2019	Paydown		346,172	346,172	333,445	338,824		7,348		7,348		346,172				11,607	04/25/2034
31393Y-ZS-7	FNR 0444C LT - CMO/RMBS		12/01/2019	Paydown		260,890	260,890	229,665	253,339		7,546		7,546		260,890				7,164	06/25/2024
31394K-D3-5	FHR 2690A VZ - CMO/RMBS		12/01/2019	Paydown		167,067	167,067	151,256	160,362		6,705		6,705		167,067				6,324	10/15/2033
31394M-KN-9	FHR 2714B LZ - CMO/RMBS		12/01/2019	Paydown		418,062	418,062	396,127	408,393		9,670		9,670		418,062				14,108	12/15/2033
31394N-2S-6	FHR 2717A LH - CMO/RMBS		12/01/2019	Paydown		73,669	73,669	71,597	72,697		971		971		73,669				2,676	12/15/2033
31394P-VH-3	FHR 2743C MZ - CMO/RMBS		12/01/2019	VARIOUS		2,764,262	2,661,544	2,438,004	2,565,047		45,210		45,210		2,610,256		154,006	154,006	66,990	02/15/2034
31395A-V4-4	FHR 2812B OG - CMO/RMBS		12/01/2019	Paydown		1,166,551	1,166,550	1,032,397	1,123,781		42,765		42,765		1,166,551				39,392	06/15/2034
31397Q-NE-4	FNR 119A HB - CMO/RMBS		12/01/2019	Paydown		1,825,058	1,825,058	1,680,764	1,777,548		47,510		47,510		1,825,058				39,264	02/25/2026
31397S-C5-1	FNR 1136D DB - CMO/RMBS		12/01/2019	Paydown		2,210,986	2,210,986	1,998,438	2,143,639		67,347		67,347		2,210,986				36,342	05/25/2026
31397S-EV-2	FNR 1126B DB - CMO/RMBS		12/01/2019	Paydown		3,777,107	3,777,107	3,274,280	3,619,379		157,728		157,728		3,777,107				63,996	04/25/2026
31397S-FQ-2	FNR 1127E DB - CMO/RMBS		12/01/2019	Paydown		1,759,693	1,759,693	1,587,956	1,706,038		53,655		53,655		1,759,693				31,609	04/25/2026
31397S-H6-4	FNR 1146D MD - CMO/RMBS		04/16/2019	JPMORGAN CHASE BANK		1,097,431	1,060,000	997,766	1,017,172		526		526		1,017,697		79,734	79,734	16,607	05/25/2041
31397S-YG-3	FNR 1144B EB - CMO/RMBS		12/01/2019	Paydown		248,494	248,494	250,358	248,633		(139)		(139)		248,494				4,311	05/25/2026
31397S-YW-8	FNR 1142C B - CMO/RMBS		12/01/2019	Paydown		2,261,851	2,261,851	2,251,248	2,254,951		6,900		6,900		2,261,851				40,108	05/25/2026
31397U-6T-1	FNR 1162B NB - CMO/RMBS		12/01/2019	Paydown		457,873	457,873	470,464	460,756		(2,884)		(2,884)		457,873				10,170	07/25/2026
31397U-FK-0	FNR 1148F EB - CMO/RMBS		12/01/2019	Paydown		1,135,006	1,135,006	1,031,969	1,098,911		36,095		36,095		1,135,006				26,941	06/25/2026
31397U-XP-9	FNR 1161G B - CMO/RMBS		12/01/2019	Paydown		986,739	986,739	901,672	955,588		31,151		31,151		986,739				26,242	07/25/2026
31398E-5C-4	FHR 3541B MB - CMO/RMBS		12/01/2019	Paydown		3,116,342	3,116,341	3,255,603	3,144,402		(28,060)		(28,060)		3,116,342				66,642	06/15/2024
31401E-WG-0	FN 706347 - RMBS		12/01/2019	Paydown		51,249	51,249	50,881	50,954		295		295		51,249				1,639	05/01/2033
31403D-V6-3	FN 745937 - RMBS		12/01/2019	Paydown		100,910	100,910	99,869	99,808		1,102		1,102		100,910				3,910	09/01/2036
31403F-QX-5	FN 747570 - RMBS		12/01/2019	Paydown		21,827	21,827	22,138	22,066		(238)		(238)		21,827				1,129	11/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
31407J-HG-0	FN 831931 - RMBS		12/01/2019	Paydown		7,115	7,115	7,036	7,024		91		91		7,115				290	12/01/2036
31410V-3X-6	FN 899114 - RMBS		12/01/2019	Paydown		67,833	67,833	65,406	65,341		2,491		2,491		67,833				2,312	04/01/2037
31411J-3J-3	FN 909901 - RMBS		12/01/2019	Paydown		41,392	41,392	44,956	45,118		(3,726)		(3,726)		41,392				1,416	03/01/2037
31412L-UB-4	FN 928578 - RMBS		12/01/2019	Paydown		10,505	10,505	10,551	10,534		(28)		(28)		10,505				471	07/01/2037
31412Q-BN-8	FN 931645 - RMBS		12/01/2019	Paydown		115,761	115,761	118,348	118,207		(2,446)		(2,446)		115,761				3,419	07/01/2039
31412Q-HW-2	FN 931845 - RMBS		12/01/2019	Paydown		147,414	147,414	151,330	151,077		(3,663)		(3,663)		147,414				4,851	08/01/2039
31412T-5U-3	FN 934759 - RMBS		12/01/2019	Paydown		17,548	17,548	17,946	17,920		(372)		(372)		17,548				927	02/01/2039
31412T-RZ-8	FN 934404 - RMBS		12/01/2019	Paydown		1,804	1,804	1,830	1,825		(22)		(22)		1,804				70	09/01/2038
31412U-H5-2	FN 935052 - RMBS		12/01/2019	Paydown		88,408	88,408	91,005	90,769		(2,360)		(2,360)		88,408				2,727	03/01/2039
31412X-YV-0	FN 938224 - RMBS		12/01/2019	Paydown		5,715	5,715	5,644	5,642		74		74		5,715				258	07/01/2037
31412Y-AD-4	FN 938404 - RMBS		12/01/2019	Paydown		6,996	6,996	6,920	6,924		72		72		6,996				273	07/01/2037
31412Y-FS-6	FN 938577 - RMBS		12/01/2019	Paydown		59,455	59,455	58,507	58,501		954		954		59,455				2,609	09/01/2036
31413A-WS-8	FN 939957 - RMBS		12/01/2019	Paydown		51,937	51,937	51,280	51,319		618		618		51,937				1,582	06/01/2037
31413Q-W9-5	FN 952572 - RMBS		12/01/2019	Paydown		7,920	7,920	8,007	7,993		(74)		(74)		7,920				293	09/01/2037
31414H-J8-1	FN 966587 - RMBS		12/01/2019	Paydown		40,849	40,849	41,363	41,276		(427)		(427)		40,849				1,436	01/01/2038
31414H-JV-0	FN 966576 - RMBS		12/01/2019	Paydown		3,993	3,993	4,043	4,036		(43)		(43)		3,993				193	01/01/2038
31414J-6W-8	FN 968085 - RMBS		12/01/2019	Paydown		1,925	1,925	1,911	1,906		19		19		1,925				82	02/01/2038
31414J-KK-8	FN 967498 - RMBS		12/01/2019	Paydown		8,504	8,504	8,627	8,601		(96)		(96)		8,504				208	01/01/2038
31414K-AW-0	FN 968121 - RMBS		12/01/2019	Paydown		11,357	11,357	11,308	11,299		59		59		11,357				567	02/01/2038
31414K-EW-6	FN 968249 - RMBS		12/01/2019	Paydown		16,280	16,280	16,374	16,319		(39)		(39)		16,280				372	02/01/2038
31414U-3L-0	FN 977003 - RMBS		12/01/2019	Paydown		79,135	79,135	79,778	79,582		(447)		(447)		79,135				1,095	04/01/2038
31415T-UL-2	FN 988987 - RMBS		12/01/2019	Paydown		4,299	4,299	4,346	4,343		(43)		(43)		4,299				234	09/01/2038
31415Y-XT-1	FN 993590 - RMBS		12/01/2019	Paydown		141,605	141,606	145,655	145,502		(3,896)		(3,896)		141,605				4,822	05/01/2039
31416H-UN-3	FN AA0588 - RMBS		12/01/2019	Paydown		1,121	1,121	1,155	1,149		(29)		(29)		1,121				38	02/01/2039
31416L-SJ-6	FN AA3220 - RMBS		12/01/2019	Paydown		115,251	115,251	118,978	118,723		(3,472)		(3,472)		115,251				3,452	04/01/2039
31416L-ZX-7	FN AA3457 - RMBS		12/01/2019	Paydown		51,635	51,635	52,845	52,882		(1,247)		(1,247)		51,635				1,123	03/01/2039
31416M-KD-5	FN AA3891 - RMBS		12/01/2019	Paydown		581	581	596	591		(10)		(10)		581				18	03/01/2039
31416R-GU-1	FN AA7410 - RMBS		12/01/2019	Paydown		73,810	73,810	75,679	75,481		(1,671)		(1,671)		73,810				2,011	05/01/2039
31416R-PC-1	FN AA7618 - RMBS		12/01/2019	Paydown		624	624	643	637		(13)		(13)		624				19	05/01/2039
31416X-LV-0	FN AB2139 - RMBS		12/01/2019	Paydown		279,100	279,100	272,428	274,546		4,554		4,554		279,100				5,279	01/01/2026
31417C-3W-3	FN AB6212 - RMBS		12/01/2019	Paydown		909,150	909,150	952,619	948,396		(39,246)		(39,246)		909,150				18,159	09/01/2042
31417C-7K-5	FN AB6297 - RMBS		12/01/2019	Paydown		647,835	647,835	653,503	652,264		(4,429)		(4,429)		647,835				10,473	09/01/2042
31417C-F8-3	FN AB5590 - RMBS		12/01/2019	Paydown		132,634	132,634	131,204	131,206		1,428		1,428		132,634				2,170	07/01/2042
31417E-UN-9	FN AB7788 - RMBS		12/01/2019	Paydown		712,817	712,817	711,090	710,971		1,846		1,846		712,817				11,770	02/01/2043
31417K-SQ-1	FN AC1426 - RMBS		12/01/2019	Paydown		64,198	64,198	65,773	65,566		(1,369)		(1,369)		64,198				2,178	08/01/2039
31417S-7M-6	FN AC6299 - RMBS		12/01/2019	Paydown		779,623	779,623	815,924	813,134		(33,511)		(33,511)		779,623				25,733	12/01/2039
31417U-CB-9	FN AC7265 - RMBS		12/01/2019	Paydown		173,204	173,204	179,049	179,021		(5,817)		(5,817)		173,204				6,201	11/01/2039
31417V-PR-8	FN AC8531 - RMBS		12/01/2019	Paydown		1,797,102	1,797,102	1,864,385	1,859,615		(62,510)		(62,510)		1,797,102				60,676	12/01/2039
31417V-Q3-0	FN AC8573 - RMBS		12/01/2019	Paydown		157,899	157,899	163,849	163,493		(5,594)		(5,594)		157,899				5,457	01/01/2040
31418A-ZS-0	FN MA1652 - RMBS		12/01/2019	Paydown		690,716	690,716	714,891	711,312		(20,596)		(20,596)		690,716				16,261	11/01/2033
31418Q-FN-8	FN AD2872 - RMBS		12/01/2019	Paydown		101,084	101,084	108,318	105,317		(4,233)		(4,233)		101,084				3,020	03/01/2025
31419J-N5-3	FN AE7611 - RMBS		12/01/2019	Paydown		351,631	351,631	353,719	352,545		(914)		(914)		351,631				6,620	11/01/2025
31419K-VW-2	FN AE8728 - RMBS		12/01/2019	Paydown		477,957	477,957	481,392	479,997		(2,040)		(2,040)		477,957				8,746	11/01/2025
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		03/25/2019	Call @ 100.00		55,000	55,000	54,830	54,922		3		3		54,925		75	75	96	05/01/2026
3199999. Subtotal - Bonds - U.S. Special Revenues						68,434,289	68,445,771	66,162,166	67,749,940		587,887		587,887		68,337,835		96,454	96,454	1,502,502	XXX
00287Y-AL-3	ABBVIE INC		04/16/2019	MUFG SECURITIES AMERICAS INC.		995,250	1,000,000	1,010,051	1,004,515		(330)		(330)		1,004,185		(8,935)	(8,935)	13,050	11/06/2022
05550M-AV-6	BBCMS 19C3 XA - CMBS		12/01/2019	Direct				2,683			(28,748)		(28,748)							05/17/2052
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T		09/01/2019	Paydown		95,000	95,000	95,000	95,000						95,000				5,329	08/15/2030
61769J-BB-6	MSC 19H6 XA - CMBS		12/01/2019	Direct				5,199			(27,566)		(27,566)							06/17/2052
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		12/15/2019	Paydown		45,315	45,315	45,634	45,617		(302)		(302)		45,315				1,839	12/15/2029
827304-AA-4	SLVRR 191 A - ABS	C	12/15/2019	Paydown		64,103	64,103	64,102							64,103				594	07/15/2044
02376A-AA-7	AMERICAN AIRLINES INC - ABS		11/01/2019	Paydown		106,675	106,675	106,771	106,772		(98)		(98)		106,675				3,574	04/15/2031
037411-AP-0	APACHE CORP		07/01/2019	Maturity @ 100.00		4,500,000	4,500,000	4,300,370	4,490,149		9,851		9,851		4,500,000				343,125	07/01/2019
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC	C	06/01/2019	Maturity @ 100.00		3,000,000	3,000,000	3,429,900	3,025,867		(25,867)		(25,867)		3,000,000				95,625	06/01/2019
05565Q-BJ-6	BP CAPITAL MARKETS PLC	C	12/01/2019	Maturity @ 100.00		15,900,000	15,900,000	15,857,388	15,899,180		820		820		15,900,000				377,625	03/10/2019
06406H-BM-0	BANK OF NEW YORK COMPANY, INC. (THE)		05/15/2019	Maturity @ 100.00		4,190,000	4,190,000	4,891,406	4,224,510		(34,510)		(34,510)		4,190,000				114,178	05/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
075887-BF-5	BECTON DICKINSON AND CO		04/16/2019	MUFG SECURITIES AMERICAS INC.		911,979	900,000	905,661	903,549		(164)		(164)		903,385		8,594	8,594	11,482	12/15/2024
081437-AK-1	BEMIS COMPANY INC	C	08/01/2019	Maturity @ 100.00		5,000,000	5,000,000	5,418,650	5,031,613		(31,613)		(31,613)		5,000,000				345,000	08/01/2019
097023-BK-0	BOEING CO		03/28/2019	NATIONAL FINANCIAL SERVICES CO		8,507,288	9,192,000	8,842,400	8,853,413		3,780		3,780		8,857,193		(349,905)	(349,905)	176,946	03/01/2035
12189T-BC-7	BURLINGTON NORTHERN SANTA FE CORP		10/01/2019	Maturity @ 100.00		5,000,000	5,000,000	4,991,250	4,999,355		645		645		5,000,000				235,000	10/01/2019
12624K-AD-8	COMM 12CRE2 A4 - CMBS		04/16/2019	SOCIETE GENERALE		784,144	780,000	800,505	787,299		(689)		(689)		786,610		(2,466)	(2,466)	9,341	08/15/2045
126650-AW-0	CVSPAS 041 CTF - ABS		12/10/2019	Paydown		790,910	790,910	768,400	779,898		11,012		11,012		790,910				26,017	01/11/2027
126694-HK-7	CWHL 0525 A6 - CMO/RMBS		12/01/2019	Paydown		457,397	538,176	477,821	426,808		30,589		30,589		457,397				15,722	11/25/2035
126694-TX-6	CWHL 0530 A8 - CMO/RMBS		12/01/2019	Paydown		336,615	420,063	392,870	361,754		(23,860)		(23,860)		336,615				9,062	01/25/2036
12669F-F3-2	CWHL 04J5 A5 - CMO/RMBS		12/01/2019	Paydown		55,988	55,988	53,941	54,937		1,051		1,051		55,988				2,553	07/25/2034
12669G-2V-2	CWHL 0516 A3 - CMO/RMBS		12/01/2019	Paydown		145,061	145,061	139,811	133,654		11,407		11,407		145,061				6,742	09/25/2035
136375-BD-3	CANADIAN NATIONAL RAILWAY CO	C	04/16/2019	PERSHING LLC		937,228	735,000	791,335	766,724		(739)		(739)		765,986		171,242	171,242	38,459	07/15/2028
14041N-FC-0	COMET 161 A - ABS		04/15/2019	VARIOUS		2,000,000	2,000,000	2,002,891	2,001,163		(1,163)		(1,163)		2,000,000				19,400	02/15/2022
144141-CV-8	DUKE ENERGY PROGRESS LLC		04/16/2019	PERSHING LLC		948,520	809,000	981,463	969,052		(2,063)		(2,063)		966,990		(18,469)	(18,469)	25,234	04/01/2035
14912L-4E-8	CATERPILLAR FINANCIAL SERVICES CORP		02/15/2019	Maturity @ 100.00		2,500,000	2,500,000	2,916,425	2,506,691		(6,691)		(6,691)		2,500,000				89,375	02/15/2019
166764-AH-3	CHEVRON CORP		04/16/2019	MUFG SECURITIES AMERICAS INC.		914,427	900,000	900,000	900,000						900,000		14,427	14,427	9,094	06/24/2023
17322M-AV-8	CGCMT 14GC21 A4 - CMBS		12/01/2019	Paydown		793,244	793,244	826,678	816,468		(23,224)		(23,224)		793,244				11,886	05/10/2047
20030N-AZ-4	COMCAST CORP		12/01/2019	Maturity @ 100.00		6,000,000	6,000,000	5,985,780	5,999,097		903		903		6,000,000				342,000	07/01/2019
207597-EL-5	CONNECTICUT LIGHT AND POWER CO		04/16/2019	MERRILL LYNCH PIERCE FENNER		1,559,526	1,525,000	1,490,062	1,490,507		180		180		1,490,687		68,839	68,839	33,381	04/01/2048
219350-AU-9	CORNING INC		12/18/2019	VARIOUS		6,094,336	6,000,000	6,198,120	6,038,056		(21,760)		(21,760)		6,016,297		(9,296)	(9,296)	418,411	08/15/2020
22546Q-AF-4	CREDIT SUISSE (NEW YORK BRANCH)	C	04/16/2019	DAIWA SECURITIES AMERICA INC.		916,794	900,000	898,848	899,802		36		36		899,837		16,957	16,957	27,672	08/05/2020
25468P-CK-0	WALT DISNEY CO		03/15/2019	Maturity @ 100.00		5,000,000	5,000,000	5,173,850	5,004,526		(4,526)		(4,526)		5,000,000				137,500	03/15/2019
25468P-CR-5	WALT DISNEY CO		04/16/2019	Stifel Nicolaus & Co.		887,154	850,000	893,835	890,827		(332)		(332)		890,495		(3,342)	(3,342)	13,343	12/01/2041
263534-BG-3	E I DU PONT DE NEMOURS AND CO		04/22/2019	VARIOUS		1,811,803	1,400,000	1,532,048	1,471,229		(1,869)		(1,869)		1,469,361		(69,361)	(69,361)	481,822	01/15/2028
263534-CE-7	E I DU PONT DE NEMOURS AND CO		04/22/2019	VARIOUS		15,582,710	15,100,000	15,068,139	15,092,278		1,003		1,003		15,093,280		6,720	6,720	841,021	04/01/2021
268317-AB-0	ELECTRICITE DE FRANCE SA	C	01/26/2019	Maturity @ 100.00		3,240,000	3,240,000	3,971,495	3,246,726		(6,726)		(6,726)		3,240,000				105,300	01/26/2019
278058-DH-2	EATON CORP	C	03/20/2019	Maturity @ 100.00		10,000,000	10,000,000	11,688,950	10,048,084		(48,084)		(48,084)		10,000,000				347,500	03/20/2019
278062-AC-8	EATON CORP	C	04/16/2019	MUFG SECURITIES AMERICAS INC.		597,750	600,000	599,567	599,813		14		14		599,827		(2,077)	(2,077)	7,608	11/02/2022
30219G-AK-4	EXPRESS SCRIPTS HOLDING CO		04/16/2019	PERSHING LLC		802,616	800,000	792,856	795,769		208		208		795,978		6,638	6,638	9,567	06/15/2024
31331F-AP-6	FEDERAL EXPRESS CORPORATION - ABS		08/01/2019	VARIOUS		245,141	245,141	266,509	246,582		(46)		(46)		246,536		(1,395)	(1,395)	9,586	07/02/2019
370334-BH-6	GENERAL MILLS INC		02/15/2019	Maturity @ 100.00		5,000,000	5,000,000	5,439,650	5,007,316		(7,316)		(7,316)		5,000,000				141,250	02/15/2019
377373-AD-7	GLAXOSMITHKLINE CAPITAL PLC	C	04/16/2019	MUFG SECURITIES AMERICAS INC.		701,176	700,000	701,134	700,432		(36)		(36)		700,395		781	781	8,867	05/08/2022
46637W-AC-7	JPMCC 12CIBX A3 - CMBS		09/01/2019	Paydown		1,530,399	1,530,399	1,561,007	1,536,889		(6,490)		(6,490)		1,530,399				21,461	06/16/2045
487836-BD-9	KELLOGG CO		04/16/2019	DAIWA SECURITIES AMERICA INC.		407,484	400,000	396,548	399,217		114		114		399,331		8,153	8,153	5,467	12/15/2020
539830-AT-6	LOCKHEED MARTIN CORP		11/15/2019	Maturity @ 100.00		5,000,000	5,000,000	5,376,450	5,041,383		(41,383)		(41,383)		5,000,000				212,500	11/15/2019
577081-AT-9	MATTEL INC		12/20/2019	VARIOUS		3,130,492	3,070,000	3,104,941	3,077,739		(4,213)		(4,213)		3,073,526		(3,526)	(3,526)	223,343	10/01/2020
585055-AZ-9	MEDTRONIC INC	C	04/16/2019	MUFG SECURITIES AMERICAS INC.		1,000,400	1,000,000	994,350	997,433		168		168		997,600		2,800	2,800	15,049	04/01/2023
60689L-AE-5	MMAF 13A A5 - ABS		12/09/2019	Paydown		1,021,161	1,021,161	1,021,097	1,021,155		6		6		1,021,161				17,371	06/09/2033
635405-AM-5	PNC FINANCIAL SERVICES GROUP INC		05/15/2019	Maturity @ 100.00		4,950,000	4,950,000	4,637,880	4,938,829		11,171		11,171		4,950,000				170,156	05/15/2019
637432-BS-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN		10/01/2019	Call @ 100.00		25,000	25,000	25,268	25,093		(8)		(8)		25,085		(85)	(85)	2,756	11/01/2026
63946B-AD-2	NBCUNIVERSAL MEDIA LLC		08/28/2019	VARIOUS		24,479,040	24,000,000	23,966,647	23,995,298		2,341		2,341		23,997,639		2,361	2,361	1,519,340	04/30/2020
655664-AP-5	NORDSTROM INC		04/16/2019	MUFG SECURITIES AMERICAS INC.		255,640	250,000	277,630	258,363		(938)		(938)		257,425		(1,785)	(1,785)	5,083	10/15/2021
665228-CA-8	NORTHERN ILLINOIS GAS COMPANY		04/16/2019	PERSHING LLC		219,948	200,000	199,036	199,664		18		18		199,682		20,266	20,266	4,414	12/01/2023
669771-AS-6	NOVA GAS TRANSMISSION LTD	C	04/16/2019	PERSHING LLC		202,323	175,000	216,589	188,489		(829)		(829)		187,660		14,662	14,662	7,541	04/01/2023
67077M-AA-6	NUTRIEN LTD	C	05/15/2019	Maturity @ 100.00		590,000	590,000	702,731	595,714		(5,714)		(5,714)		590,000				19,175	05/15/2019
68784A-AD-8	OSCAR 172 A3 - ABS	D	12/10/2019	Paydown		415,160	415,160	415,094	415,128		32		32		415,160				9,462	12/10/2021
717081-EC-3	PFIZER INC		04/16/2019	GOLDMAN		1,027,340	1,000,000	995,190	995,617		49		49		995,666		31,674	31,674	13,667	12/15/2036
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC		12/31/2019	Paydown		30,761	30,761	30,761							30,761					05/01/2039
742741-AA-9	PROCTER & GAMBLE PROFIT SHARING TRUST AN		08/01/2019	Paydown		517,800	517,800	604,117	533,696		(8,137)		(8,137)		525,559		(7,759)	(7,759)	57,085	01/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
755111-BT-7	RAYTHEON CO		04/16/2019	DAIWA SECURITIES AMERICA INC.		604,080	600,000	548,916	589,043		1,742		1,742		590,786		13,294	13,294	9,531	10/15/2020
774341-AL-5	ROCKWELL COLLINS INC		04/16/2019	Stifel Nicolaus & Co.		558,038	562,000	593,489	592,699		(178)		(178)		592,521		(34,483)	(34,483)	12,427	04/15/2047
822582-AJ-1	SHELL INTERNATIONAL FINANCE BV	C	09/22/2019	Maturity @ 100.00		72,950,000	72,950,000	72,697,593	72,929,838		20,162		20,162		72,950,000				3,136,850	09/22/2019
832696-AB-4	J M SMUCKER CO		04/16/2019	US BANCORP INVESTMENTS INC.		1,011,100	1,000,000	1,039,720	1,012,924		(1,310)		(1,310)		1,011,614		(514)	(514)	17,792	10/15/2021
87971M-BH-5	TELUS CORP	C	10/22/2019	Unknown		395,086	337,000	395,089			(3)		(3)		395,086				6,718	11/16/2048
87971M-BK-8	TELUS CORP	C	07/26/2019	Unknown		198,504	185,000	198,505							198,505		(1)	(1)	1,282	06/15/2049
88031R-AA-6	TENASKA ALABAMA II PARTNERS, L.P.		12/30/2019	Paydown		185,576	185,651	185,651	185,666						185,651		(75)	(75)	9,438	03/30/2023
882384-AE-0	TEXAS EASTERN TRANSMISSION LP		04/16/2019	MUFG SECURITIES AMERICAS INC.		479,349	504,000	500,144	500,214		20		20		500,234		(20,884)	(20,884)	15,861	01/15/2048
883556-AZ-5	THERMO FISHER SCIENTIFIC INC		10/10/2019	VARIOUS		21,035,795	20,350,000	20,653,067	20,432,490		(26,820)		(26,820)		20,405,670		(55,670)	(55,670)	1,540,495	08/15/2021
893526-8Y-2	TRANSCANADA PIPELINES LTD	C	01/15/2019	Maturity @ 100.00		7,000,000	7,000,000	8,321,300	7,006,714		(6,714)		(6,714)		7,000,000				249,375	01/15/2019
907818-EB-0	UNION PACIFIC CORP		04/16/2019	US BANCORP INVESTMENTS INC.		1,018,692	1,090,000	1,000,380	1,011,500		1,036		1,036		1,012,536		6,156	6,156	26,262	02/01/2035
913017-AR-0	UNITED TECHNOLOGIES CORPORATION		11/15/2019	Maturity @ 100.00		505,000	505,000	653,854	516,550		(11,550)		(11,550)		505,000				44,819	11/15/2019
92826C-AF-9	VISA INC		04/16/2019	MUFG SECURITIES AMERICAS INC.		1,025,286	943,000	992,272	991,923		(311)		(311)		991,612		33,674	33,674	13,967	12/14/2045
92857W-AV-2	VODAFONE GROUP PLC	C	07/12/2019	VARIOUS		1,555,830	1,500,000	1,553,550	1,514,113		(3,339)		(3,339)		1,510,774		(10,774)	(10,774)	110,700	03/16/2021
92890K-BB-0	WFRBS 14C22 ASB - CMBS		12/01/2019	Paydown		49,375	49,375	51,782	50,461		(1,085)		(1,085)		49,375				1,568	09/17/2057
92903P-AA-7	VNO 10VNO A1 - CMBS		12/10/2019	Paydown		150,040	150,040	151,634	150,324		(284)		(284)		150,040				2,690	09/13/2028
929227-2X-3	WAMU 03S5 119 - CMO/RMBS		12/01/2019	Paydown		61,069	61,069	58,371	60,121		948		948		61,069				2,666	06/25/2033
92922F-RE-0	WAMU 04CB1 3A3 - CMO/RMBS		12/01/2019	Paydown		419,975	419,975	390,316	391,125		28,850		28,850		419,975				13,427	06/25/2034
961548-AQ-7	WESTVACO CORPORATION		04/01/2019	Call @ 100.00		137,000	137,000	148,951	142,142		(292)		(292)		141,851		(4,851)	(4,851)	5,240	03/15/2027
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						271,560,892	269,525,068	276,379,365	269,012,589		(279,764)		(279,764)		269,476,303		(178,416)	(178,416)	12,436,056	XXX
302570-AW-6	NEXTERA ENERGY CAPITAL HOLDINGS INC		12/06/2019	BAIRD ROBERT W & CO		9,882,574	11,151,000	11,339,443	11,151,000						11,151,000		(1,268,426)	(1,268,426)	609,344	10/01/2066
4899999. Subtotal - Bonds - Hybrid Securities						9,882,574	11,151,000	11,339,443	11,151,000						11,151,000		(1,268,426)	(1,268,426)	609,344	XXX
8399997. Total - Bonds - Part 4						452,694,018	450,971,152	458,804,196	432,802,681		(186,483)		(186,483)		451,576,556		(1,145,543)	(1,145,543)	16,956,130	XXX
8399998. Total - Bonds - Part 5																				XXX
8399999. Total - Bonds						452,694,018	450,971,152	458,804,196	432,802,681		(186,483)		(186,483)		451,576,556		(1,145,543)	(1,145,543)	16,956,130	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		12/31/2019	Financial Investors Variable Ins Trust	1,112.000	12,049		12,771	11,671	1,100			1,100		12,771		(722)	(722)	13	
00162T-40-7	Morningstar Conservative ETF AstAlc Cl II		12/31/2019	Financial Investors Variable Ins Trust	7,563.000	82,470		86,005	79,035	6,971			6,971		86,006		(3,536)	(3,536)	83	
00162T-50-6	Morningstar Inc & Grwth ETF AstAlc Cl I		12/31/2019	Financial Investors Variable Ins Trust	1,584.000	15,581		14,342	14,560	(218)			(218)		14,342		1,239	1,239	54	
00162T-60-5	Morningstar Inc & Grwth ETF AstAlc Cl II		12/31/2019	Financial Investors Variable Ins Trust	18,083.000	184,546		203,303	175,582	27,722			27,722		203,304		(18,758)	(18,758)	25	
00162T-70-4	Morningstar Balanced ETF AstAlc Class I		12/31/2019	Financial Investors Variable Ins Trust	18,960.000	189,794		209,016	178,413	30,603			30,603		209,016		(19,222)	(19,222)	48	
00162T-80-3	Morningstar Balanced ETF AstAlc Class II		12/31/2019	Financial Investors Variable Ins Trust	134,392.000	1,396,021		1,486,874	1,279,410	207,465			207,465		1,486,875		(90,854)	(90,854)	2,486	
00162T-82-9	ALPS ALPS Energy Infra - Class 1		12/31/2019	Alps Variable Insurance Trust	8,602.000	74,392		70,238	65,205	5,033			5,033		70,238		4,154	4,154	4	
00162T-85-2	Morningstar Aggr Grwth ETF AstAlc Class II		12/31/2019	Financial Investors Variable Ins Trust	19,770.000	232,641		212,832	208,178	4,654			4,654		212,832		19,809	19,809	114	
00162T-86-0	Morningstar Aggr Grwth ETF AstAlc Class I		12/31/2019	Financial Investors Variable Ins Trust	4,880.000	59,996		55,929	51,879	4,051			4,051		55,930		4,066	4,066	24	
00162T-87-8	Morningstar Growth ETF AstAlc Class II		12/31/2019	Financial Investors Variable Ins Trust	72,603.000	784,645		803,664	704,979	98,685			98,685		803,664		(19,019)	(19,019)	615	
00162T-88-6	Morningstar Growth ETF AstAlc Class I		12/31/2019	Financial Investors Variable Ins Trust	351.000	3,863		4,084	3,469	615			615		4,084		(221)	(221)	12	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
00888X-58-3	AIM Invesco INVESCO VI Mid Cap Grow II		12/31/2019	Invesco Variable Insurance Funds, Inc.	20,692.000	111,839		111,803	96,630	15,172			15,172		111,802		37	37	5,026	
00888X-59-1	AIM Invesco INVESCO VI Mid Cap Growth I		12/31/2019	Invesco Variable Insurance Funds, Inc.	3,701.000	21,364		11,635	17,653	(6,018)			(6,018)		11,635		9,729	9,729	388	
00888X-77-3	AIM Invesco INVESCO VI Comstock I		12/31/2019	Invesco Variable Insurance Funds, Inc.	8,270.000	147,277		137,777	133,310	4,466			4,466		137,776		9,501	9,501	7,577	
00888X-78-1	AIM Invesco INVESCO VI Am Franchise II		12/31/2019	Invesco Variable Insurance Funds, Inc.	5,788.000	370,379		316,065	317,738	(1,673)			(1,673)		316,065		54,314	54,314	9,605	
00888X-79-9	AIM Invesco INVESCO VI Am Franchise I		12/31/2019	Invesco Variable Insurance Funds, Inc.	14,443.000	942,675		514,601	825,389	(310,789)			(310,789)		514,600		428,075	428,075	46,475	
008892-41-6	Invesco VI INVESCO VI Health Care Ser I		12/27/2019	Invesco Variable Insurance Funds, Inc.	662.000	17,331		12,257	15,497	(3,240)			(3,240)		12,257		5,074	5,074	163	
008892-50-7	Invesco VI INVESCO VI Internationl Grth I		12/31/2019	Invesco Variable Insurance Funds, Inc.	10,107.000	380,441		308,834	333,329	(24,495)			(24,495)		308,834		71,607	71,607	8,761	
008892-52-3	Invesco VI INVESCO VI Glob Real Est Ser I		12/31/2019	Invesco Variable Insurance Funds, Inc.	70,343.000	1,246,831		1,046,665	1,091,723	(45,058)			(45,058)		1,046,665		200,166	200,166	10,375	
008892-53-1	Invesco VI INVESCO VI Sm Cap Eq Fd Ser II		12/31/2019	Invesco Variable Insurance Funds, Inc.	8,266.000	140,523		167,934	124,566	43,368			43,368		167,934		(27,411)	(27,411)	694	
008892-54-9	Invesco VI INVESCO VI SmCap Equity Fund I		12/31/2019	Invesco Variable Insurance Funds, Inc.	1,469.000	26,904		28,708	23,400	5,308			5,308		28,708		(1,804)	(1,804)	5	
008892-58-0	Invesco VI INVESCO VI MidCap Core Eq Sr I		12/31/2019	Invesco Variable Insurance Funds, Inc.	531.000	5,828		6,253	5,823	430			430		6,253		(425)	(425)		
008892-65-5	Invesco VI INVESCO VI Internatl Growth II		12/31/2019	Invesco Variable Insurance Funds, Inc.	76,355.000	2,833,567		2,643,666	2,482,311	161,356			161,356		2,643,667		189,900	189,900	58,336	
018792-53-1	Alliance AB VPS Sm/Mid Cap Val A		12/31/2019	AllianceBernstein VPF Series	23,087.000	422,995		423,453	390,868	32,585			32,585		423,453		(458)	(458)	2,425	
018792-78-8	Alliance AB VPS Real Estate Inv A		01/02/2019	AllianceBernstein VPF Series	42,566.000	391,399		379,177	350,321	28,857			28,857		379,178		12,221	12,221		
024936-10-6	American Century American Century VP Value		12/31/2019	American Century Variable Portfolios, Inc.	112,991.000	1,206,921		991,708	1,131,035	(139,327)			(139,327)		991,708		215,213	215,213	69,412	
024936-20-5	American Century Am Century VP International 1		12/31/2019	American Century Variable Portfolios, Inc.	144,977.000	1,514,851		1,380,713	1,383,084	(2,371)			(2,371)		1,380,713		134,138	134,138	79,453	
024936-40-3	American Century American Century VP Balanced		04/18/2019	American Century Variable Portfolios, Inc.	361,251.000	2,789,011		2,735,504	2,561,271	174,233			174,233		2,735,504		53,507	53,507	57,259	
024936-74-2	American Century Am Cent VP Mid Cap Value I		12/31/2019	American Century Variable Portfolios, Inc.	5,216.000	105,302		90,421	95,506	(5,086)			(5,086)		90,420		14,882	14,882	3,511	
024936-75-9	American Century Am Century VP Large Co Val II		12/31/2019	American Century Variable Portfolios, Inc.	8,711.000	132,101		131,810	118,385	13,425			13,425		131,810		291	291	3,833	
024936-85-8	American Century American Century VP Ultra II		12/31/2019	American Century Variable Portfolios, Inc.	14,849.000	274,390		226,778	253,628	(26,850)			(26,850)		226,778		47,612	47,612	24,916	
024936-88-2	American Century American Century VP Ultra I		12/31/2019	American Century Variable Portfolios, Inc.	3,731.000	71,141		45,267	64,920	(19,652)			(19,652)		45,268		25,873	25,873	4,817	
02507T-20-9	American Century Am Cent VP Inflation Protect 2		12/31/2019	American Century Variable Portfolios, Inc.	135,071.000	1,362,120		1,409,479	1,302,080	107,398			107,398		1,409,478		(47,358)	(47,358)	12,123	
02507T-30-8	American Century Am Cent VP Inflation Protect 1		12/31/2019	American Century Variable Portfolios, Inc.	93,596.000	946,619		973,695	904,135	69,560			69,560		973,695		(27,076)	(27,076)	8,931	
030372-30-4	American Funds IS Growth Income Class 1		12/31/2019	American Funds	4,210.000	210,220		208,510	191,112	17,397			17,397		208,509		1,711	1,711	8,464	
030372-40-3	American Funds IS Growth Class 1		12/31/2019	American Funds	444.000	34,519		31,729	31,062	667			667		31,729		2,790	2,790	734	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
030372-59-3	American Funds IS Global Growth & Income CL 2		12/27/2019	American Funds	7,605.000	115,771		107,951	98,792	9,159			9,159		107,951		7,820	7,820	5,192	
030372-61-9	American Funds IS Global Growth & Income Cl 1		12/31/2019	American Funds	3,500.000	51,250		56,338	45,569	10,769			10,769		56,338		(5,088)	(5,088)	1,433	
030372-70-0	American Funds IS International Class 1		12/31/2019	American Funds	60,196.000	1,160,653		1,062,273	1,063,059	(786)			(786)		1,062,273		98,380	98,380	10,176	
030372-77-5	American Funds IS International Class 2		12/16/2019	American Funds	10,015.000	194,988		191,931	176,261	15,670			15,670		191,931		3,057	3,057	1,854	
030372-78-3	American Funds ISNew World Class 2		12/31/2019	American Funds	6,595.000	159,731		138,988	137,108	1,879			1,879		138,987		20,744	20,744	4,392	
030372-86-6	American Funds IS New World Class 1		12/31/2019	American Funds	22,817.000	532,620		556,807	478,706	78,101			78,101		556,807		(24,187)	(24,187)	13,163	
05587P-20-3	BNY Mellon IP Midcap Stk Inital Shrs		12/27/2019	BNY Mellon	123,488.000	2,179,799		2,183,798	2,074,602	109,197			109,197		2,183,799		(4,000)	(4,000)	151,234	
05587P-30-2	BNY Mellon IP Small Cap Stock Indx Serv		12/27/2019	BNY Mellon	46,160.000	837,114		776,208	792,575	(16,367)			(16,367)		776,208		60,906	60,906	43,380	
05587P-60-9	BNY Mellon IP Technology Growth Initial		12/31/2019	BNY Mellon	43,675.000	1,063,515		664,956	985,297	(320,342)			(320,342)		664,955		398,560	398,560	94,249	
05588H-10-1	BNY Mellon Sustainable US Equity Port Inc		12/31/2019	BNY Mellon	20,347.000	705,455		849,438	625,257	224,181			224,181		849,438		(143,983)	(143,983)	25,409	
05589U-40-8	BNY Mellon VIF Quality Bond Inital		12/26/2019	BNY Mellon	60,168.000	705,775		728,371	682,305	46,066			46,066		728,371		(22,596)	(22,596)	7,014	
05589U-86-1	BNY Mellon VIF Appreciation Init		12/31/2019	BNY Mellon	12,046.000	476,664		482,890	431,722	51,169			51,169		482,891		(6,227)	(6,227)	44,687	
09253L-77-7	Blackrock BlackRock Glob Alloc VI Cl 1		12/31/2019	BlackRock Variable Series Funds, Inc.	3,983.000	65,188		66,291	60,507	5,784			5,784		66,291		(1,103)	(1,103)	30	
09253L-84-3	Blackrock BlackRock Capital Appr VI Cl 1		12/31/2019	BlackRock Variable Series Funds, Inc.	11.000	93		102	78	23			23		101		(8)	(8)	1	
09258X-10-7	Blackrock BlackRock High Yield VI Cl 1		12/31/2019	BlackRock Variable Series Funds, Inc.	141,978.000	1,019,285		1,038,127	965,453	72,674			72,674		1,038,127		(18,842)	(18,842)	20,505	
09661P-20-4	BNY Mellon Stock Index Svc Shrs		12/31/2019	BNY Mellon	70,264.000	3,861,205		2,914,752	3,446,454	(531,702)			(531,702)		2,914,752		946,453	946,453	171,920	
131647-20-8	Calvert VP SRI Balanced Port		12/31/2019	Calvert Mutual Funds, Inc.	16,653.000	37,220		35,245	32,308	2,937			2,937		35,245		1,975	1,975	1,291	
19765R-30-3	Columbia VP Small Cap Val Cl 1		12/31/2019	Columbia Funds Variable Insurance Trust	135.000	2,032		2,738	1,920	818			818		2,738		(706)	(706)	94	
19766E-41-8	Columbia VP Overseas Core Fund Cl 1		12/31/2019	Columbia Funds Variable Insurance Trust	42.000	578		619	535	84			84		619		(41)	(41)		
19766E-58-2	Columbia Col VP Sel MidCap Val Fund CL1		12/31/2019	Columbia Funds Variable Insurance Trust	3.000	62		26	52	(26)			(26)		26		36	36		
19766E-62-4	Columbia Columb VP Mid Cap Grow Fd - C1		12/23/2019	Columbia Funds Variable Insurance Trust	22.000	647		321	528	(207)			(207)		321		326	326		
19766E-66-5	Columbia VP Income Opprtnts Fnd CL 2		02/08/2019	Columbia Funds Variable Insurance Trust	5,506.000	40,630		41,830	37,828	4,002			4,002		41,830		(1,200)	(1,200)	1,552	
19766E-67-3	Columbia Columbia VP Income Opport Cl 1		12/31/2019	Columbia Funds Variable Insurance Trust	1,434.000	10,509		10,425	9,911	514			514		10,425		84	84	178	
233203-67-8	DFA DFA VA Short-Term Fixed		12/31/2019	Dimensional Fund Advisors LP	23,857.000	245,380		243,575	242,859	716			716		243,575		1,805	1,805	7	
233203-68-6	DFA DFA VA Intl Sm Port		12/16/2019	Dimensional Fund Advisors LP	37,978.000	431,137		440,662	398,388	42,274			42,274		440,662		(9,525)	(9,525)	14	
233203-69-4	DFA DFA VA Intl Val Port		12/31/2019	Dimensional Fund Advisors LP	14,156.000	165,581		174,060	155,011	19,048			19,048		174,059		(8,478)	(8,478)	11	
233203-71-0	DFA DFA VA US Targeted Val		12/31/2019	Dimensional Fund Advisors LP	15,195.000	256,671		291,502	231,875	59,627			59,627		291,502		(34,831)	(34,831)	285	
233203-72-8	DFA DFA VA Global Bd Port		12/31/2019	Dimensional Fund Advisors LP	2,833.000	29,768		30,407	29,238	1,170			1,170		30,408		(640)	(640)	9	
233203-77-7	DFA DFA VA US Large Val		12/31/2019	Dimensional Fund Advisors LP	29,913.000	754,268		680,489	673,349	7,140			7,140		680,489		73,779	73,779	27	
246493-67-0	Delaware Delaware VIP SmCap Val Std		12/31/2019	Delaware VIP Trust	19,478.000	729,438		771,033	638,094	132,940			132,940		771,034		(41,596)	(41,596)	23,963	
246493-83-7	Delaware VIP Smid Cap Core Std		12/31/2019	Delaware VIP Trust	10,092.000	220,231		285,269	190,949	94,320			94,320		285,269		(65,038)	(65,038)	2,666	
246493-87-8	Delaware Delaware VIP Emrg Mkts Std		12/31/2019	Delaware VIP Trust	7,957.000	178,467		156,341	161,999	(5,657)			(5,657)		156,342		22,125	22,125	1,698	
25155X-40-4	DWS Small Cap Index VIP A		12/31/2019	DWS Variable Series I and II	13,913.000	230,258		221,705	208,281	13,424			13,424		221,705		8,553	8,553	8,178	
25159C-30-7	DWS Captial Growth VIP B		12/31/2019	DWS Variable Series I and II	16,114.000	495,429		430,819	437,662	(6,843)			(6,843)		430,819		64,610	64,610	39,633	
25159C-50-5	DWS Global Small Cap VIP B		12/31/2019	DWS Variable Series I and II	2,934.000	25,920		35,654	25,144	10,509			10,509		35,653		(9,733)	(9,733)	1,541	
25159C-80-2	DWS CROCI International VIP B		12/31/2019	DWS Variable Series I and II	56.000	372		430	346	83			83		429		(57)	(57)	7	

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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
25159C-88-5	DWS CROCI International VIP A		12/31/2019	DWS Variable Series I and II	56,892.000	385,307		431,070	353,868	77,202			77,202		431,070		(45,763)	(45,763)	8,035	
25159W-40-2	DWS Deut Alt Asset Allocate VIP A		12/31/2019	DWS Variable Series I and II	49.000	629		624	591	32			32		623		6	6	17	
25159W-70-9	DWS Global Income Builder VIP A		12/31/2019	DWS Variable Series I and II	52,077.000	1,222,542		1,106,981	1,110,809	(3,828)			(3,828)		1,106,981		115,561	115,561	33,949	
25159W-83-2	DWS International Growth VIP Cks B		12/31/2019	DWS Variable Series I and II	424.000	5,718		4,775	4,870	(95)			(95)		4,775		943	943	121	
27827E-30-1	Eaton Vance VT Floating Rate Inc Fd Adv Sh		12/31/2019	Eaton Vance	24,951.000	227,663		232,381	222,560	9,821			9,821		232,381		(4,718)	(4,718)	4,238	
313916-10-8	Federated Managed Volatilty II Primary		12/31/2019	Federated Insurance Series	12,962.000	136,702		124,436	124,432	4			4		124,436		12,266	12,266	2,737	
313916-30-6	Federated Federated High Income Bond		12/31/2019	Federated Insurance Series	66,889.000	421,831		455,516	406,014	49,502			49,502		455,516		(33,685)	(33,685)	22,089	
315802-20-7	Fidelity VIP III Growth Oppor		12/31/2019	Fidelity Variable Insurance Products	64,193.000	2,769,708		1,111,235	2,439,989	(1,328,754)			(1,328,754)		1,111,235		1,658,473	1,658,473	208,587	
315802-50-4	Fidelity VIP III Balanced		12/31/2019	Fidelity Variable Insurance Products	1,013.000	18,208		16,320	17,006	(685)			(685)		16,321		1,887	1,887	930	
315802-70-2	Fidelity VIP III Growth & Inc		12/31/2019	Fidelity Variable Insurance Products	55,214.000	1,118,218		923,284	1,070,056	(146,772)			(146,772)		923,284		194,934	194,934	115,048	
315917-81-5	Fidelity Fidelity Technology		12/31/2019	Fidelity Variable Insurance Products	0.000															
315917-82-3	Fidelity Fidelity Energy		12/31/2019	Fidelity Variable Insurance Products	51.000	817		1,104	756	348			348		1,104		(287)	(287)	4	
315917-84-9	Fidelity Fidelity Financial Services		12/31/2019	Fidelity Variable Insurance Products	1,505.000	17,428		18,096	16,786	1,310			1,310		18,096		(668)	(668)	1,370	
355150-22-8	Franklin Templeton Frank Alloc VIP Fund Cl 2		12/09/2019	Franklin Templeton Variable Insurance Products Trust	9,303.000	62,574		69,425	58,797	10,628			10,628		69,425		(6,851)	(6,851)	3,010	
355150-23-6	Franklin Templeton Frank Alloc VIP Fund CL 1		12/31/2019	Franklin Templeton Variable Insurance Products Trust	180.000	1,201		1,204	1,148	56			56		1,204		(3)	(3)	87	
355150-26-9	Franklin Templeton FVIP Flex Cap Growth FD CL 2		12/31/2019	Franklin Templeton Variable Insurance Products Trust	7,863.000	59,717		56,469	50,796	5,673			5,673		56,469		3,248	3,248	1,306	
355150-33-5	Franklin Templeton FVIP Strategic Income Fd Cl 1		12/31/2019	Franklin Templeton Variable Insurance Products Trust	884.000	9,623		10,508	9,413	1,095			1,095		10,508		(885)	(885)	286	
355150-41-8	Franklin Templeton FVIP Income Fd CL 2		12/19/2019	Franklin Templeton Variable Insurance Products Trust	81,877.000	1,275,956		1,280,952	1,206,863	74,090			74,090		1,280,953		(4,997)	(4,997)	57,670	
355150-42-6	Franklin Templeton FVIP US Govt Sec Fd CL 2		12/31/2019	Franklin Templeton Variable Insurance Products Trust	244,931.000	2,933,459		3,128,214	2,887,734	240,480			240,480		3,128,214		(194,755)	(194,755)	41,338	
355150-48-3	Franklin Templeton FTVIP Dev Mkts Fd CL 2		12/31/2019	Franklin Templeton Variable Insurance Products Trust	70,716.000	681,764		613,849	603,912	9,937			9,937		613,849		67,915	67,915	4,269	
355150-49-1	Franklin Templeton FTVIP Growth Fd CL 2		12/31/2019	Franklin Templeton Variable Insurance Products Trust	76,431.000	858,188		1,107,365	933,226	174,139			174,139		1,107,365		(249,177)	(249,177)	135,756	
355150-52-5	Franklin Templeton FVIP Sm Mid Cap Grow Fd Cl 2		12/31/2019	Franklin Templeton Variable Insurance Products Trust	71,768.000	1,219,899		1,521,370	1,092,304	429,066			429,066		1,521,370		(301,471)	(301,471)	115,649	
355150-55-8	Franklin Templeton FVIP Mutual Shares CL 2		12/31/2019	Franklin Templeton Variable Insurance Products Trust	45,489.000	870,842		957,119	791,515	165,604			165,604		957,119		(86,277)	(86,277)	14,151	
355150-56-6	Franklin Templeton FTVIP Global Bond Fd CL 2		12/31/2019	Franklin Templeton Variable Insurance Products Trust	96,136.000	1,585,817		1,677,561	1,617,975	59,586			59,586		1,677,561		(91,744)	(91,744)	63,386	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
355150-59-0	Franklin Templeton FVIP Sm Cap Val Fd CL 2		12/31/2019	Franklin Templeton Variable Insurance Products Trust	114,897.000	1,704,840		2,164,090	1,677,500	486,591			486,591		2,164,091		(459,251)	(459,251)	208,989	
355150-67-3	Franklin Templeton FVIP Small Cap Value Fd CL 1		12/31/2019	Franklin Templeton Variable Insurance Products Trust	68.000	1,043		769	1,027	(258)			(258)		769		274	274	128	
355150-69-9	Franklin Templeton FVIP Mutual Glbl Disc Fd Cl 1		12/31/2019	Franklin Templeton Variable Insurance Products Trust	4,367.000	85,282		89,502	76,250	13,252			13,252		89,502		(4,220)	(4,220)	812	
355150-70-7	Franklin Templeton FTVIP Global Bond Fd CL 1		12/31/2019	Franklin Templeton Variable Insurance Products Trust	23,497.000	409,195		407,495	412,142	(4,647)			(4,647)		407,495		1,700	1,700	10,100	
355150-71-5	Franklin Templeton FVIP Mutual Shares Fd Cl 1		12/30/2019	Franklin Templeton Variable Insurance Products Trust	117.000	2,263		2,089	2,070	20			20		2,090		173	173	68	
355150-76-4	Franklin Templeton FTVIP Growth Fd CL 1		12/31/2019	Franklin Templeton Variable Insurance Products Trust	132.000	1,524		1,360	1,643	(283)			(283)		1,360		164	164	234	
355150-77-2	Franklin Templeton FTVIP Devlpg Mkts Fd CL 1		12/31/2019	Franklin Templeton Variable Insurance Products Trust	225.000	2,169		2,160	1,936	224			224		2,160		9	9	14	
355150-79-8	Franklin Templeton FTVIP Foreign Fd Cl 1		12/31/2019	Franklin Templeton Variable Insurance Products Trust	4,125.000	57,422		63,789	53,671	10,118			10,118		63,789		(6,367)	(6,367)	673	
355150-81-4	Franklin Templeton FVIP Rising Div Fd Sec Cl 1		12/24/2019	Franklin Templeton Variable Insurance Products Trust	1,906.000	50,774		49,465	49,074	391			391		49,465		1,309	1,309	8,295	
355150-87-1	Franklin Templeton FVIP US Govt Sec Fd CL 1		12/31/2019	Franklin Templeton Variable Insurance Products Trust	66.000	808		894	797	97			97		894		(86)	(86)	17	
355150-88-9	Franklin Templeton FVIP Income Fd CL 1		12/31/2019	Franklin Templeton Variable Insurance Products Trust	202.000	3,258		3,282	3,084	198			198		3,282		(24)	(24)	123	
471021-20-4	Janus Henderson Enterprise port Shr Inst		12/31/2019	Janus Capital Management, LLC	16,856.000	1,341,593		1,053,784	1,129,680	(75,896)			(75,896)		1,053,784		287,809	287,809	12,588	
471021-43-6	Janus Henderson MidCap Val Inst shr		12/31/2019	Janus Capital Management, LLC	6,159.000	94,377		96,368	86,714	9,653			9,653		96,367		(1,990)	(1,990)	7,648	
471021-50-1	Janus Henderson Flexible Bond Inst shr		12/31/2019	Janus Capital Management, LLC	638,626.000	7,266,317		7,531,084	7,159,000	372,084			372,084		7,531,084		(264,767)	(264,767)	2,313	
480906-10-6	JP Morgan IT US Equlty Port Cl 1		12/31/2019	JP Morgan Series Trust	21,339.000	626,242		341,803	568,269	(226,466)			(226,466)		341,803		284,439	284,439	41,009	
480906-60-1	JP Morgan IT MidCap Val 1 Cl I		12/31/2019	JP Morgan Series Trust	314,600.000	3,534,993		3,335,247	3,196,333	138,914			138,914		3,335,247		199,746	199,746	105,008	
480906-70-0	JP Morgan IT Core Bond Port CL 1		12/31/2019	JP Morgan Series Trust	522,128.000	5,623,232		5,697,097	5,565,880	131,218			131,218		5,697,098		(73,866)	(73,866)	5	
480906-78-3	JP Morgan IT Small Cap Core CL 1 Shares		12/31/2019	JP Morgan Series Trust	873.000	19,096		21,183	18,423	2,759			2,759		21,182		(2,086)	(2,086)	1,612	
480906-87-4	JP Morgan IT Core Bnd Port CL 2		12/31/2019	JP Morgan Series Trust	5,694.000	61,398		61,930	59,952	1,977			1,977		61,929		(531)	(531)	637	
55273F-10-0	MFS VIT Growth Series C I		11/06/2019	Massachusetts Financial Services Company	42,332.000	2,119,636		2,159,799	1,990,035	169,764			169,764		2,159,799		(40,163)	(40,163)	6,182	
55273F-60-5	MFS VIT Utility SI cls		12/02/2019	Massachusetts Financial Services Company	167.000	5,531		4,634	4,896	(262)			(262)		4,634		897	897	65	
55273F-65-4	MFS Value Series		12/31/2019	Massachusetts Financial Services Company	53,354.000	1,054,126		1,077,218	923,025	154,193			154,193		1,077,218		(23,092)	(23,092)	48,201	
55273F-84-5	MFS New Discovery Series		12/31/2019	Massachusetts Financial Services Company	2.000	52		42	44	(2)			(2)		42		10	10	5	
55273F-87-8	MFS Total Return Bond Series		12/31/2019	Massachusetts Financial Services Company	54,079.000	715,574		715,332	684,099	31,233			31,233		715,332		242	242	3,855	
55274F-45-5	MFS MFS VIT II Intl Value Init Cl		12/30/2019	Massachusetts Financial Services Company	61,098.000	1,730,382		1,450,098	1,528,684	(78,586)			(78,586)		1,450,098		280,284	280,284	17,045	
55274F-46-3	MFS MFS VIT II Intl Growth Init Cl		12/31/2019	Massachusetts Financial Services Company	28,987.000	424,683		408,767	370,451	38,315			38,315		408,766		15,917	15,917	1,854	

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-84-4	MFS VIT II INTL Val Port Ser Class		12/20/2019	Massachusetts Financial Services Company	2,888.000	81,609		67,018	71,044	(4,027)			(4,027)		67,017		14,592	14,592	285	
589512-10-2	Merger Merger VL		12/31/2019	Merger Fund VL	15.000	173		158	167	(9)			(9)		158		15	15		
641222-50-0	NeuberBerm AMT Mid Cap Growt I		12/31/2019	Neuberger Berman Advisers Management Trust	402.000	11,605		9,074	9,677	(603)			(603)		9,074		2,531	2,531	186	
641222-70-8	NeuBer AMT MC Intrinsic Val I		12/30/2019	Neuberger Berman Advisers Management Trust	40.000	679		779	624	155			155		779		(100)	(100)	22	
641222-83-1	NeuBer AMT MC Intrinsic Val S		12/31/2019	Neuberger Berman Advisers Management Trust	902.000	18,365		18,779	16,184	2,595			2,595		18,779		(414)	(414)	10	
641222-85-6	NeuberBerm AMT Mid Cap Grow S		12/23/2019	Neuberger Berman Advisers Management Trust	4,540.000	121,842		111,469	100,604	10,865			10,865		111,469		10,373	10,373	1,753	
641222-87-2	NeuberBerm AMT Guardian Port S		12/23/2019	Neuberger Berman Advisers Management Trust	7,945.000	108,225		119,972	105,352	14,619			14,619		119,971		(11,746)	(11,746)	40,592	
693394-33-0	PIMCO VIT Dynamic Bd port Inst		12/30/2019	PIMCO Variable Insurance Trust	34,095.000	353,891		357,808	352,886	4,922			4,922		357,808		(3,917)	(3,917)	9,375	
693394-40-5	PIMCO VIT Total Return Admin		12/31/2019	PIMCO Variable Insurance Trust	105,622.000	1,146,564		1,153,609	1,106,917	46,692			46,692		1,153,609		(7,045)	(7,045)	15,826	
693394-58-7	PIMCO VIT PVIT Emrging Mkts Bd Inst		04/30/2019	PIMCO Variable Insurance Trust	19,097.000	247,819		243,181	229,351	13,830			13,830		243,181		4,638	4,638	5,475	
693394-59-5	PIMCO VIT PVIT Com RL Rt Strat Adm		12/31/2019	PIMCO Variable Insurance Trust	88,169.000	560,041		658,983	530,777	128,206			128,206		658,983		(98,942)	(98,942)	10,676	
693394-61-1	PIMCO VIT Commodity Real Ret Strat Inst		12/26/2019	PIMCO Variable Insurance Trust	5,071.000	31,846		35,879	30,426	5,453			5,453		35,879		(4,033)	(4,033)	478	
693394-63-7	PIMCO VIT PVIT All Asset Fd Advsr Srs		12/31/2019	PIMCO Variable Insurance Trust	29,794.000	315,935		319,598	299,429	20,169			20,169		319,598		(3,663)	(3,663)	3,334	
693394-64-5	PIMCO VIT PVIT All Asset Fund Inst		12/31/2019	PIMCO Variable Insurance Trust	24,366.000	255,577		277,846	244,875	32,970			32,970		277,845		(22,268)	(22,268)	2,220	
693394-65-2	PIMCO VIT PVIT All Asset Fd Admn		12/31/2019	PIMCO Variable Insurance Trust	112.000	1,171		1,163	1,113	50			50		1,163		8	8	12	
693394-67-8	PIMCO VIT Glb Bd Opp Unh Inst		12/31/2019	PIMCO Variable Insurance Trust	176.000	1,967		2,134	1,927	206			206		2,133		(166)	(166)	6	
693394-71-0	PIMCO VIT PIMCO LT US Govt Inst		12/31/2019	PIMCO Variable Insurance Trust	273,759.000	3,484,795		3,621,834	3,181,082	440,752			440,752		3,621,834		(137,039)	(137,039)	41,584	
693394-74-4	PIMCO VIT PVIT Real Return Inst		12/30/2019	PIMCO Variable Insurance Trust	96,274.000	1,163,432		1,182,992	1,140,844	42,148			42,148		1,182,992		(19,560)	(19,560)	1,165	
693394-75-1	PIMCO VIT Low Duration Inst		12/31/2019	PIMCO Variable Insurance Trust	7,415.000	75,374		76,353	74,745	1,608			1,608		76,353		(979)	(979)	925	
693394-78-5	PIMCO VIT Total Return Inst		10/15/2019	PIMCO Variable Insurance Trust	549,636.000	5,858,098		6,008,138	5,760,181	247,957			247,957		6,008,138		(150,040)	(150,040)	44,665	
693394-81-9	PIMCO VIT Real Return Port Admin Class		12/31/2019	PIMCO Variable Insurance Trust	2,160.000	26,586		26,118	25,600	518			518		26,118		468	468	205	
72201V-10-7	Pimco Global Dividend Port Inst Clas		12/31/2019	PIMCO Variable Insurance Trust	3.000	24		26	21	5			5		26		(2)	(2)		
724027-18-0	Pioneer Bond VCT CL 1		12/31/2019	Pioneer Variable Contracts Trust	143,057.000	1,567,175		1,673,383	1,510,678	162,705			162,705		1,673,383		(106,208)	(106,208)	24,316	
724027-20-6	Pioneer Mid Cap Value VCT CL 1		12/20/2019	Pioneer Variable Contracts Trust	108,302.000	1,910,399		1,641,101	1,681,934	(40,833)			(40,833)		1,641,101		269,298	269,298	78,277	
724027-23-0	Pioneer Select MCap Gr VCT CL1		12/31/2019	Pioneer Variable Contracts Trust	302,944.000	8,562,287		5,999,124	7,519,083	(1,519,959)			(1,519,959)		5,999,124		2,563,163	2,563,163	586,261	
724027-30-5	Pioneer Real Estate VCT CL 1		12/31/2019	Pioneer Variable Contracts Trust	862.000	10,619		16,056	10,824	5,232			5,232		16,056		(5,437)	(5,437)	2,391	
724027-40-4	Pioneer Equity Income VCT CL 1		12/31/2019	Pioneer Variable Contracts Trust	975.000	18,531		20,211	22,824	(2,613)			(2,613)		20,211		(1,680)	(1,680)	7,447	

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
724027-61-0	Pioneer High Yield VCT CL 1		12/31/2019	Pioneer Variable Contracts Trust	73.000	676		686	638	49			49		687		(11)	(11)	13	
724027-62-8	Pioneer High Yield VCT CL 2		12/24/2019	Pioneer Variable Contracts Trust	58,642.000	538,242		553,327	509,015	44,312			44,312		553,327		(15,085)	(15,085)	11,195	
724027-63-6	Pioneer Strategic Inc VCT CL 1		12/23/2019	Pioneer Variable Contracts Trust	429,859.000	4,243,995		4,285,533	4,173,935	111,599			111,599		4,285,534		(41,539)	(41,539)	21,107	
724027-64-4	Pioneer Strategic Inc VCT CL 2		07/09/2019	Pioneer Variable Contracts Trust	192,769.000	1,938,529		1,974,915	1,869,861	105,054			105,054		1,974,915		(36,386)	(36,386)	30,098	
724027-81-8	Pioneer Real Est VCT Prt CL 2		12/31/2019	Pioneer Variable Contracts Trust	68,008.000	814,821		1,221,832	855,540	366,292			366,292		1,221,832		(407,011)	(407,011)	216,504	
724027-82-6	Pioneer Eqty Income VCT CL 2		12/31/2019	Pioneer Variable Contracts Trust	141,201.000	2,765,902		4,084,638	3,335,165	749,473			749,473		4,084,638		(1,318,736)	(1,318,736)	1,035,406	
724027-87-5	Pioneer Fund VCT CL 1		12/31/2019	Pioneer Variable Contracts Trust	681,294.000	9,790,994		15,062,901	9,211,101	5,851,800			5,851,800		15,062,901		(5,271,907)	(5,271,907)	977,499	
77954T-10-0	T-Rowe TR price Equity Income port		12/31/2019	T. Rowe Price Associates, Inc.	8,001.000	206,251		231,856	186,893	44,963			44,963		231,856		(25,605)	(25,605)	1,094	
77954T-20-9	T-Rowe TR Price New Am Growth		12/31/2019	T. Rowe Price Associates, Inc.	3,886.000	117,159		92,620	99,835	(7,216)			(7,216)		92,619		24,540	24,540	22	
77954T-50-6	T-Rowe TR Price Blue Chip Growth		12/31/2019	T. Rowe Price Associates, Inc.	108,056.000	4,023,420		2,481,601	3,327,039	(845,438)			(845,438)		2,481,601		1,541,819	1,541,819	630	
77954T-60-5	T-Rowe TR Price Health Sciences		12/31/2019	T. Rowe Price Associates, Inc.	9,086.000	409,630		370,825	366,549	4,276			4,276		370,825		38,805	38,805	29	
77955H-10-5	T-Rowe TR Price International Stock		12/31/2019	T. Rowe Price Associates, Inc.	155.000	2,301		2,415	2,016	399			399		2,415		(114)	(114)	7	
78080T-10-5	Royce Small Cap Annuity Invest CL		12/31/2019	Royce & Associates, LLC	3,133.000	28,506		26,370	24,659	1,710			1,710		26,369		2,137	2,137	1	
78080T-30-3	Royce Micro Cap Annuity IC		12/31/2019	Royce & Associates, LLC	1.000	11		7	6	1			1		7		4	4		
78411M-69-6	SEI VP SEI VP Mkt Grow Strat Fd - C2		12/31/2019	SEI Funds	17.000	181		165	165						165		16	16	1	
78411M-72-0	SEI VP SEI VP Mkt Plus Strat Fd - C2		12/31/2019	SEI Funds	62.000	705		717	637	80			80		717		(12)	(12)	11	
78411M-73-8	SEI VP SEI VP Mod Strat Fd - C2		12/31/2019	SEI Funds	368.000	3,874		3,983	3,625	357			357		3,982		(108)	(108)	54	
78411M-74-6	SEI VP SEI VP Conserv Strat Fd - C2		12/31/2019	SEI Funds	6.000	60		57	58	(1)			(1)		57		3	3		
78411M-75-3	SEI VP SEI VP Def Strat Fd - C2		12/31/2019	SEI Funds	161.000	1,625		1,609	1,576	33			33		1,609		16	16	10	
866167-50-5	Calvert VP Investment Grade Bd Index		12/31/2019	Calvert Mutual Funds, Inc.	15,219.000	840,765		840,672	806,764	33,908			33,908		840,672		93	93	8,760	
866167-54-7	Calvert VP EFA International Index CL F		12/31/2019	Calvert Mutual Funds, Inc.	172.000	14,525		13,670	13,165	505			505		13,670		855	855	131	
866167-55-4	Calvert VP S&P Mid Cap 400 Index CL F		12/31/2019	Calvert Mutual Funds, Inc.	2,389.000	265,308		240,275	233,391	6,885			6,885		240,276		25,032	25,032	4,228	
866167-68-7	Calvert VP CalvertVP Rusl 2000 SmCap Id F		12/31/2019	Calvert Mutual Funds, Inc.	2,628.000	206,209		203,212	186,759	16,454			16,454		203,213		2,996	2,996	3,463	
866167-69-5	Calvert VP EAFE International Index		12/31/2019	Calvert Mutual Funds, Inc.	722.000	60,820		65,674	55,071	10,602			10,602		65,673		(4,853)	(4,853)	22	
866167-79-4	Calvert VP Russell 2000 SmCap Id portfol		12/31/2019	Calvert Mutual Funds, Inc.	3,818.000	315,277		295,485	271,208	24,278			24,278		295,486		19,791	19,791	348	
866167-81-0	Calvert VP Nasdaq 100 Index Portfolio		12/31/2019	Calvert Mutual Funds, Inc.	8,935.000	689,273		429,970	571,671	(141,701)			(141,701)		429,970		259,303	259,303	4,209	
86664T-30-0	MFS VIT III Global Real Estate		12/18/2019	Massachusetts Financial Services Company	634.000	9,715		8,893	8,307	586			586		8,893		822	822	345	
86664T-53-2	MFS VIT III Mid Cap Value Port		12/23/2019	Massachusetts Financial Services Company	912.000	7,803		7,541	6,767	775			775		7,542		261	261	31	
89154T-73-1	Touchstone VP Common Stock		12/31/2019	Touchstone Variable Products Trust	35.000	291		671	252	419			419		671		(380)	(380)		
89154T-74-9	Touchstone VP Bond		12/20/2019	Touchstone Variable Products Trust	23.000	228		237	214	23			23		237		(9)	(9)		
921082-30-1	VanEck VIP Glbl Hard Asst Init		12/02/2019	Van Eck Variable Insurance Products Trust	1,474.000	27,174		35,640	25,092	10,548			10,548		35,640		(8,466)	(8,466)		

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
921925-20-2	Vanguard VIF Tot Bond Mkt Index		12/31/2019	Vanguard Variable Insurance Fund Portfolios	758,569.000	8,896,923		8,912,921	8,753,881	159,039			159,039		8,912,920		(15,997)	(15,997)	172,085	
921925-30-1	Vanguard VIF Equity Index Port		12/31/2019	Vanguard Variable Insurance Fund Portfolios	41,884.000	1,804,754		1,459,722	1,592,859	(133,137)			(133,137)		1,459,722		345,032	345,032	54,694	
921925-40-0	Vanguard VIF Balance Port Investor 1		12/31/2019	Vanguard Variable Insurance Fund Portfolios	36,900.000	858,696		825,318	819,172	6,146			6,146		825,318		33,378	33,378	64,086	
921925-60-8	Vanguard VIF Equity Income Portfolio		12/31/2019	Vanguard Variable Insurance Fund Portfolios	255,075.000	5,786,640		5,708,927	5,417,782	291,144			291,144		5,708,926		77,714	77,714	466,483	
921925-70-7	Vanguard VIF International Port Inv CL		12/31/2019	Vanguard Variable Insurance Fund Portfolios	87,196.000	2,273,409		1,854,425	2,017,718	(163,292)			(163,292)		1,854,426		418,983	418,983	72,578	
921925-80-6	Vanguard VIF High Yield Bond Port I		12/31/2019	Vanguard Variable Insurance Fund Portfolios	147,955.000	1,149,581		1,191,809	1,114,098	77,711			77,711		1,191,809		(42,228)	(42,228)	13,242	
921925-81-4	Vanguard VIF Total Stock Mkt Index Inv		12/31/2019	Vanguard Variable Insurance Fund Portfolios	136,311.000	5,199,068		4,675,038	4,670,011	5,027			5,027		4,675,038		524,030	524,030	126,517	
921925-82-2	Vanguard VIF Capital Growth Port		12/31/2019	Vanguard Variable Insurance Fund Portfolios	67,822.000	2,445,642		2,046,499	2,271,367	(224,867)			(224,867)		2,046,500		399,142	399,142	73,576	
921925-84-8	Vanguard VIF Real Estate Index Portfolo		12/31/2019	Vanguard Variable Insurance Fund Portfolios	78,290.000	1,001,247		1,000,383	905,813	94,571			94,571		1,000,384		863	863	50,552	
921925-85-5	Vanguard VIF Mid Cap Idx Inv Cl		12/31/2019	Vanguard Variable Insurance Fund Portfolios	100,333.000	2,239,158		2,149,234	2,029,740	119,494			119,494		2,149,234		89,924	89,924	125,318	
921925-86-3	Vanguard VIF ST Investmentt Grade		12/31/2019	Vanguard Variable Insurance Fund Portfolios	82,185.000	869,921		865,903	866,233	(330)			(330)		865,903		4,018	4,018	14,689	
921925-87-1	Vanguard VIF Diversified Value Port		12/31/2019	Vanguard Variable Insurance Fund Portfolios	10,140.000	158,329		160,657	145,306	15,351			15,351		160,657		(2,328)	(2,328)	3,790	
921925-88-9	Vanguard VIF Small Com Growth		12/31/2019	Vanguard Variable Insurance Fund Portfolios	40,336.000	884,925		838,812	818,410	20,402			20,402		838,812		46,113	46,113	92,989	
922174-10-7	Fidelity VIP Fidelity VIP Gov Money Market		12/31/2019	Fidelity Variable Insurance Products	12,253,460.000	12,253,460		12,253,460	12,253,460						12,253,460				84,269	
922174-20-6	Fidelity VIP Fidelity VIP High Income Initl		12/27/2019	Fidelity Variable Insurance Products	11,956.000	63,899		65,883	59,422	6,461			6,461		65,883		(1,984)	(1,984)	598	
922174-30-5	Fidelity VIP Equity Income Initial		12/31/2019	Fidelity Variable Insurance Products	97,455.000	2,132,542		2,188,373	1,985,167	203,206			203,206		2,188,373		(55,831)	(55,831)	129,286	
922174-40-4	Fidelity VIP Fidelity Growth		12/31/2019	Fidelity Variable Insurance Products	63,022.000	4,477,740		2,690,172	3,977,945	(1,287,772)			(1,287,772)		2,690,173		1,787,567	1,787,567	262,898	
922174-46-1	Fidelity VIP Fidelity VIP Freedm 2030 Ser 2		12/31/2019	Fidelity Variable Insurance Products	44,598.000	613,208		613,615	575,758	37,857			37,857		613,615		(407)	(407)	17,124	
922174-49-5	Fidelity VIP Fidelity Vip Freedm 2025 Ser 2		12/31/2019	Fidelity Variable Insurance Products	39,382.000	553,851		566,377	516,301	50,076			50,076		566,377		(12,526)	(12,526)	10,419	
922174-50-3	Fidelity VIP Fidelity VIP Overseas Inital		12/31/2019	Fidelity Variable Insurance Products	14,214.000	299,245		241,076	271,908	(30,833)			(30,833)		241,075		58,170	58,170	9,599	
922174-53-7	Fidelity VIP Fidelity VIP Freedm 2020 Ser 2		12/31/2019	Fidelity Variable Insurance Products	50,392.000	651,035		665,019	629,906	35,113			35,113		665,019		(13,984)	(13,984)	27,024	
922174-56-0	Fidelity VIP Fidelity VIP Freedm 2015 Ser 2		12/31/2019	Fidelity Variable Insurance Products	1,621.000	20,178		20,317	19,771	546			546		20,317		(139)	(139)	1,103	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
922174-59-4	Fidelity VIP Fidelity VIP Freedm 2010 Ser 2		12/31/2019	Fidelity Variable Insurance Products	57.000	756		737	697	40			40		737		19	19	40	
922174-66-9	Fidelity VIP Fidelity VIP Freedom Inc Ser 2		12/31/2019	Fidelity Variable Insurance Products	11,322.000	130,095		129,168	124,885	4,284			4,284		129,168		926	926	2,658	
922174-83-4	Fidelity VIP Fidelity VIP Gov MMkt Serv Cl		12/31/2019	Fidelity Variable Insurance Products	17,580,281.000	17,580,281		17,580,281	17,580,281						17,580,281				118,051	
922174-87-5	Fidelity VIP Fidelity VIP Overseas Ser 2		12/31/2019	Fidelity Variable Insurance Products	4,871.000	97,996		95,587	92,298	3,289			3,289		95,587		2,409	2,409	3,596	
922175-10-4	Fidelity VIP II Inv Grade Bond		12/31/2019	Fidelity Variable Insurance Products	69,984.000	900,562		921,140	863,603	57,537			57,537		921,140		(20,578)	(20,578)	9,294	
922175-20-3	Fidelity VIP II Asset Manager		12/31/2019	Fidelity Variable Insurance Products	27,789.000	403,662		399,049	380,152	18,897			18,897		399,049		4,613	4,613	15,028	
922175-30-2	Fidelity VIP II Index 500		12/31/2019	Fidelity Variable Insurance Products	19,544.000	5,553,434		4,503,406	4,934,095	(430,690)			(430,690)		4,503,406		1,050,029	1,050,029	88,166	
922175-40-1	Fidelity VIP II Asset Manager: Growth		12/31/2019	Fidelity Variable Insurance Products	2,946.000	52,557		38,698	49,382	(10,684)			(10,684)		38,698		13,859	13,859	2,619	
922175-50-0	Fidelity VIP II Contra fund		12/31/2019	Fidelity Variable Insurance Products	213,383.000	7,213,213		7,072,460	6,855,993	216,467			216,467		7,072,460		140,753	140,753	813,067	
922175-84-9	Fidelity VIP II Contra Port Service C 2		12/31/2019	Fidelity Variable Insurance Products	29,780.000	1,011,991		1,013,682	932,411	81,271			81,271		1,013,682		(1,691)	(1,691)	122,446	
922175-88-0	Fidelity VIP II Invest Grd Bnd Srv Cl 2		12/31/2019	Fidelity Variable Insurance Products	7.000	90		89	83	6			6		89		1	1		
922176-40-9	Fidelity VIP Mid Cap Initial		12/31/2019	Fidelity Variable Insurance Products	2,223.000	69,382		82,069	67,122	14,947			14,947		82,069		(12,687)	(12,687)	6,195	
922176-80-5	Fidelity Mid-Cap Port SC2		12/31/2019	Fidelity Variable Insurance Products	44,813.000	1,352,095		1,546,584	1,309,450	237,134			237,134		1,546,584		(194,489)	(194,489)	140,540	
922177-10-0	Fidelity VIP Real Estate Port Initial		11/12/2019	Fidelity Variable Insurance Products	192.000	3,571		3,792	3,211	582			582		3,792		(222)	(222)	68	
922177-85-2	Fidelity VIP Strategic Income		12/30/2019	Fidelity Variable Insurance Products	85.000	980		945	917	28			28		945		35	35	2	
922178-60-3	Fidelity VIP Freedom Funds 2035 SC2		12/31/2019	Fidelity Variable Insurance Products	29,115.000	638,358		652,687	580,554	72,133			72,133		652,687		(14,329)	(14,329)	13,130	
922178-82-7	Fidelity VIP Freedom Fnds 2050 SC2		12/31/2019	Fidelity Variable Insurance Products	10,938.000	207,129		213,328	183,756	29,572			29,572		213,328		(6,199)	(6,199)	4,695	
922178-85-0	Fidelity VIP Freedom Fnds 2045 SC2		12/31/2019	Fidelity Variable Insurance Products	6,043.000	125,141		130,616	113,606	17,009			17,009		130,616		(5,474)	(5,474)	3,506	
922178-88-4	Fidelity VIP Freedom Fnds 2040 SC2		12/23/2019	Fidelity Variable Insurance Products	4,623.000	96,602		98,637	87,103	11,534			11,534		98,637		(2,035)	(2,035)	2,507	
92829L-70-3	Virtus Duff&Phelps Real Estate Cl A		12/31/2019	Virtus Variable Insurance Trust	3,492.000	67,014		71,071	57,273	13,799			13,799		71,071		(4,058)	(4,058)	311	
92829L-83-6	Virtus KAR SmallCap Growth Ser Cl I		12/19/2019	Virtus Variable Insurance Trust	35,581.000	1,172,687		981,189	969,589	11,599			11,599		981,189		191,499	191,499	19,282	
92829L-84-4	Virtus Duff&Phelps Real Estate Sec I		12/16/2019	Virtus Variable Insurance Trust	5,120.000	100,462		95,998	83,716	12,282			12,282		95,998		4,464	4,464	602	
92829L-86-9	Virtus Newfleet Multi Sec Int Cl I		12/31/2019	Virtus Variable Insurance Trust	5,268.000	47,938		49,178	45,832	3,346			3,346		49,178		(1,240)	(1,240)		
92913T-46-3	VOYA Global Equity Portfolio		12/31/2019	Voya Investors Trust	8,782.000	91,880		88,612	84,831	3,781			3,781		88,612		3,268	3,268	3,948	
92914F-66-0	VOYA JP Morgan Emerg Mkt Eq 2		12/31/2019	Voya Investors Trust	5,684.000	115,018		110,298	101,179	9,120			9,120		110,298		4,719	4,719	3,120	
933702-10-2	Columbia Wanger Small Cap		03/29/2019	Columbia Funds Variable Insurance Trust	1,679.000	36,987		60,813	34,755	26,057			26,057		60,813		(23,825)	(23,825)	3,318	
9499999. Subtotal - Common Stocks - Mutual Funds						223,508,102	XXX	217,869,847	210,568,223	7,301,623			7,301,623		217,869,846		5,638,256	5,638,256	8,855,879	XXX
9799997. Total - Common Stocks - Part 4						223,508,102	XXX	217,869,847	210,568,223	7,301,623			7,301,623		217,869,846		5,638,256	5,638,256	8,855,879	XXX
9799998. Total - Common Stocks - Part 5						35,661,524	XXX	35,637,927							35,637,925		23,599	23,599	385,525	XXX
9799999. Total - Common Stocks						259,169,626	XXX	253,507,774	210,568,223	7,301,623			7,301,623		253,507,771		5,661,855	5,661,855	9,241,404	XXX
9899999. Total - Preferred and Common Stocks						259,169,626	XXX	253,507,774	210,568,223	7,301,623			7,301,623		253,507,771		5,661,855	5,661,855	9,241,404	XXX
9999999 - Totals						711,863,644	XXX	712,311,970	643,370,904	7,301,623	(186,483)		7,115,140		705,084,327		4,516,312	4,516,312	26,197,534	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
8399998. Total - Bonds																				
8999998. Total - Preferred Stocks																				
00162T-50-6	Morningstar Inc & Grwth ETF AstAlc Cl I		12/09/2019	Financial Investors Variable Ins Trust	12/31/2019	Financial Investors Variable Ins Trust	0.000													
00162T-86-0	Morningstar Aggr Grwth ETF AstAlc Class I		10/29/2019	Financial Investors Variable Ins Trust	12/24/2019	Financial Investors Variable Ins Trust	9.000	112	112	112									2	
00888X-57-5	AIM Invesco VI American Value Fd Ser I		09/13/2019	Invesco Variable Insurance Funds, Inc.	08/20/2019	Invesco Variable Insurance Funds, Inc.	1.000	20	18	20							(2)	(2)	2	
008892-50-7	Invesco VI INVESCO VI Internationl Grth I		09/12/2019	Invesco Variable Insurance Funds, Inc.	10/11/2019	Invesco Variable Insurance Funds, Inc.	1.000	50	48	50							(2)	(2)	2	
008892-58-0	Invesco VI INVESCO VI MidCap Core Eq Sr I		12/09/2019	Invesco Variable Insurance Funds, Inc.	12/09/2019	Invesco Variable Insurance Funds, Inc.	0.000													
018792-78-8	Alliance AB VPS Real Estate Inv A		04/17/2019	AllianceBernstein VPF Series	12/11/2019	AllianceBernstein VPF Series	316.000	2,757	3,092	2,757							335	335		
030372-60-1	American Funds Ins Ser Asset Allocation Cl 1		09/13/2019	American Funds	10/11/2019	American Funds	166.000	3,833	3,904	3,832							72	72	14	
030372-88-2	American Funds Ins Ser Global Growth Fd Cl 1		09/13/2019	American Funds	12/13/2019	American Funds	4.000	108	105	107							(2)	(2)		
19766E-41-8	Columbia VP Overseas Core Fund Cl 1		01/02/2019	Columbia Funds Variable Insurance Trust	10/22/2019	Columbia Funds Variable Insurance Trust	242.000	3,081	3,341	3,080							261	261		
25155X-40-4	DWS Small Cap Index VIP A		04/25/2019	DWS Variable Series I and II	12/30/2019	DWS Variable Series I and II	341.000	5,422	5,501	5,422							79	79		
25159C-50-5	DWS Global Small Cap VIP B		04/25/2019	DWS Variable Series I and II	04/30/2019	DWS Variable Series I and II	25.000	236	223	236							(13)	(13)		
25239Y-54-3	DFA VIT Inflation-Prote Securities		09/13/2019	Dimensional Fund Advisors LP	01/30/2019	Dimensional Fund Advisors LP	8.000	80	80	80										
315917-81-5	Fidelity Fidelity Technology		12/09/2019	Fidelity Variable Insurance Products	11/13/2019	Fidelity Variable Insurance Products	0.000													
380987-69-3	GOLDMAN SACHS VIT GOVERNMENT MMKT SERVICE CLASS		09/13/2019	Goldman Sachs Investments	10/11/2019	Goldman Sachs Investments	62,926.000	62,926	62,926	62,926									159	
55274F-35-6	MFS RESEARCH INTL INTIAL CL		09/13/2019	Massachusetts Financial Services Company	12/31/2019	Massachusetts Financial Services Company	6.000	87	86	87							(1)	(1)		
55274F-48-9	MFS MFS VIT II Govt Sec Init		10/07/2019	Massachusetts Financial Services Company	12/30/2019	Massachusetts Financial Services Company	24,064.000	291,004	296,257	291,004							5,253	5,253	1,339	
55274F-49-7	MFS Global Tactical Alloc Initial		09/13/2019	Massachusetts Financial Services Company	12/30/2019	Massachusetts Financial Services Company	33.000	513	511	513							(2)	(2)		
641222-82-3	AMT SUSTAINABLE EQUITY CL S		10/15/2019	Neuberger Berman Advisers Management Trust	01/30/2019	Neuberger Berman Advisers Management Trust	846.000	28,141	21,691	28,142							(6,451)	(6,451)	711	
641222-87-2	NeuberBerm AMT Guardian Port S		04/26/2019	Neuberger Berman Advisers Management Trust	10/11/2019	Neuberger Berman Advisers Management Trust	3,872.000	41,344	52,698	41,345							11,353	11,353	198	
66537U-72-6	Tops Managed Risk Moderate Grwth		01/29/2019	Tops Funds	06/28/2019	Tops Funds	269.000	3,056	3,083	3,056							27	27		
693394-30-6	PIMCO VIT Low Duration Port Admin Cl		09/13/2019	PIMCO Variable Insurance Trust	07/09/2019	PIMCO Variable Insurance Trust	91.000	924	926	924							2	2	2	
693394-50-4	PIMCO VIT High Yield Fund Admin		09/13/2019	PIMCO Variable Insurance Trust	10/11/2019	PIMCO Variable Insurance Trust	3.000	23	23	23										
693394-53-8	PIMCO VIT PVIT Total Return Advsr		04/29/2019	PIMCO Variable Insurance Trust	10/14/2019	PIMCO Variable Insurance Trust	553.000	5,910	6,098	5,909							189	189	60	
693394-58-7	PIMCO VIT PVIT Emrging Mkts Bd Inst		01/16/2019	PIMCO Variable Insurance Trust	10/11/2019	PIMCO Variable Insurance Trust	25.000	302	326	302							24	24	12	
693394-63-7	PIMCO VIT PVIT All Asset Fd Advsr Srs		12/30/2019	PIMCO Variable Insurance Trust	12/31/2019	PIMCO Variable Insurance Trust	17.000	186	190	186							4	4	2	
693394-64-5	PIMCO VIT PVIT All Asset Fund Inst		01/29/2019	PIMCO Variable Insurance Trust	12/16/2019	PIMCO Variable Insurance Trust	18.000	190	191	190							1	1		
693394-67-8	PIMCO VIT Glb Bd Opp Unh Inst		07/08/2019	PIMCO Variable Insurance Trust	01/30/2019	PIMCO Variable Insurance Trust	10.000	115	114	115							(1)	(1)	1	

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	12	13	14	15	16	17	18	19	20	21
											Change in Book/Adjusted Carrying Value									
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
724027-18-0	Pioneer Bond VCT CL 1		06/28/2019	Pioneer Variable Contracts Trust	09/30/2019	Pioneer Variable Contracts Trust	1,476.000	15,771	16,312	15,771							541	541	174	
724027-61-0	Pioneer High Yield VCT CL 1		07/09/2019	Pioneer Variable Contracts Trust	12/31/2019	Pioneer Variable Contracts Trust	2.000	14	15	15									1	
77954R-10-4	T. Rowe Price Limited Term Bond Port		09/13/2019	T. Rowe Price Associates, Inc.	12/02/2019	T. Rowe Price Associates, Inc.	48.000	235	236	235							1	1		
866167-68-7	Calvert VP CalvertVP Rusl 2000 SmCap Id F		09/13/2019	Calvert Mutual Funds, Inc.	12/31/2019	Calvert Mutual Funds, Inc.	19.000	1,593	1,376	1,593							(217)	(217)	136	
866167-79-4	Calvert VP Russell 2000 SmCap Id portfol		10/02/2019	Calvert Mutual Funds, Inc.	12/31/2019	Calvert Mutual Funds, Inc.	5.000	339	347	340							7	7		
86664T-30-0	MFS VIT III Global Real Estate		03/04/2019	Massachusetts Financial Services Company	12/20/2019	Massachusetts Financial Services Company	63.000	916	987	916							71	71	43	
921925-76-4	Vanguard Total Intl Stock Mkt Index		07/08/2019	Vanguard Variable Insurance Fund Portfolios	12/31/2019	Vanguard Variable Insurance Fund Portfolios	59.000	1,175	1,182	1,175							7	7		
921925-79-8	Vanguard VIF Conservative Allocation		01/29/2019	Vanguard Variable Insurance Fund Portfolios	10/14/2019	Vanguard Variable Insurance Fund Portfolios	73.000	1,799	1,810	1,798							12	12		
921925-80-6	Vanguard VIF High Yield Bond Port I		03/20/2019	Vanguard Variable Insurance Fund Portfolios	11/19/2019	Vanguard Variable Insurance Fund Portfolios	256.000	1,937	2,042	1,937							105	105		
922174-10-7	Fidelity VIP Fidelity VIP Gov Money Market		07/12/2019	Fidelity Variable Insurance Products	12/26/2019	Fidelity Variable Insurance Products	14,907,732.000	14,907,732	14,907,732	14,907,732									188,711	
922174-66-9	Fidelity VIP Fidelity VIP Freedom Inc Ser 2		01/25/2019	Fidelity Variable Insurance Products	12/02/2019	Fidelity Variable Insurance Products	8,081.000	90,664	93,138	90,664							2,474	2,474	1,907	
922174-83-4	Fidelity VIP Fidelity VIP Gov MMkt Serv Cl		06/11/2019	Fidelity Variable Insurance Products	12/31/2019	Fidelity Variable Insurance Products	19,823,318.000	19,823,318	19,823,318	19,823,318									164,958	
922175-30-2	Fidelity VIP II Index 500		12/09/2019	Fidelity Variable Insurance Products	12/31/2019	Fidelity Variable Insurance Products	2.000	608	653	607							46	46	1	
922175-84-9	Fidelity VIP II Contra Port Service C 2		02/08/2019	Fidelity Variable Insurance Products	12/20/2019	Fidelity Variable Insurance Products	3,046.000	93,055	103,703	93,054							10,649	10,649	1,430	
922176-40-9	Fidelity VIP Mid Cap Initial		01/08/2019	Fidelity Variable Insurance Products	12/31/2019	Fidelity Variable Insurance Products	6,724.000	212,229	204,030	212,230							(8,200)	(8,200)	24,805	
922177-10-0	Fidelity VIP Real Estate Port Initial		09/13/2019	Fidelity Variable Insurance Products	10/14/2019	Fidelity Variable Insurance Products	16.000	321	324	321							3	3		
922177-32-4	Fidelity VIP Emerging Mkts Port Initial		10/25/2019	Fidelity Variable Insurance Products	11/19/2019	Fidelity Variable Insurance Products	275.000	3,252	3,332	3,252							80	80		
92829L-84-4	Virtus Duff&Phelps Real Estate Sec I		01/08/2019	Virtus Variable Insurance Trust	12/26/2019	Virtus Variable Insurance Trust	1,956.000	32,549	39,443	32,549							6,894	6,894	855	
9499999. Subtotal - Common Stocks - Mutual Funds								35,637,927	35,661,524	35,637,925							23,599	23,599	385,525	
9799998. Total - Common Stocks								35,637,927	35,661,524	35,637,925							23,599	23,599	385,525	
9899999. Total - Preferred and Common Stocks								35,637,927	35,661,524	35,637,925							23,599	23,599	385,525	
9999999 - Totals								35,637,927	35,661,524	35,637,925							23,599	23,599	385,525	

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY			11/26/2019	BMO CAPITAL MARKETS CORP	02/27/2020	1,995,062		2,859			2,000,000	1,992,203			0.000	1.592	N/A		
UNITED STATES TREASURY			12/24/2019	NOMURA SECURITIES/FIXED INCOME	03/26/2020	2,989,060		772			3,000,000	2,988,288			0.000	1.576	N/A		
UNITED STATES TREASURY			11/05/2019	GOLDMAN	02/06/2020	10,983,231		25,620			11,000,000	10,957,610			0.000	1.556	N/A		
UNITED STATES TREASURY			11/14/2019	NOMURA SECURITIES/FIXED INCOME	02/20/2020	1,796,188		3,584			1,800,000	1,792,604			0.000	1.557	N/A		
UNITED STATES TREASURY			12/04/2019	NOMURA SECURITIES/FIXED INCOME	03/05/2020	3,490,483		4,015			3,500,000	3,486,468			0.000	1.561	N/A		
UNITED STATES TREASURY			12/10/2019	MORGAN STANLEY CO	03/12/2020	2,243,235		1,906			2,250,000	2,241,329			0.000	1.556	N/A		
UNITED STATES TREASURY			12/18/2019	MORGAN STANLEY CO	03/19/2020	2,990,081		1,653			3,000,000	2,988,428			0.000	1.557	N/A		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						26,487,339		40,409			26,550,000	26,446,930			XXX	XXX	XXX		
0599999. Total - U.S. Government Bonds						26,487,339		40,409			26,550,000	26,446,930			XXX	XXX	XXX		
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						26,487,339		40,409			26,550,000	26,446,930			XXX	XXX	XXX		
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						26,487,339		40,409			26,550,000	26,446,930			XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						26,487,339		40,409			XXX	26,446,930			XXX	XXX	XXX		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
.032619N SPX EUR003/09/20|.032619N| SPX EURO 03/09/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	03/09/2020	147	404,093	2748.93		25,410		47,042		47,042	21,632						0010
.032619R SPX EUR003/23/20|.032619R| SPX EURO 03/23/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	03/23/2020	164	468,200	2854.88		22,114		49,860		49,860	27,746						0010
.R040819 SPX EUR004/07/20|.R040819| SPX EURO 04/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2019	04/07/2020	753	2,180,000	2895.77		111,180		209,055		209,055	97,875						0010
.Q050719 SPX EUR005/07/20|.Q050719| SPX EURO 05/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	05/07/2019	05/07/2020	374	1,080,000	2884.05		53,352		89,963		89,963	36,611						0010
.R050719 SPX EUR005/07/20|.R050719| SPX EURO 05/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	05/07/2019	05/07/2020	534	1,540,000	2884.05		86,240		153,907		153,907	67,667						0010
.N052119 SPX EUR005/21/20|.N052119| SPX EURO 05/21/	Registered INDEXED ANNUITY	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2019	05/21/2020	569	1,630,000	2864.36		87,450		162,246		162,246	74,796						0010
.052919P SPX EUR004/21/20|.052919P| SPX EURO 04/21/	Registered INDEXED ANNUITY	N/A	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/29/2019	04/21/2020	309	898,563	2907.97		29,630		84,426		84,426	54,796						0010
.M060719 SPX EUR006/08/20|.M060719| SPX EURO 06/08/	Registered INDEXED ANNUITY	N/A	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/07/2019	06/08/2020	505	1,450,000	2873.34		73,950		139,059		139,059	65,109						0010
.K060719 SPX EUR006/08/20|.K060719| SPX EURO 06/08/	Registered INDEXED ANNUITY	N/A	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/07/2019	06/08/2020	348	1,000,000	2873.34		45,700		80,340		80,340	34,640						0010
.061219C PIMEFI EUR004/07|.061219C|PIM EFI EURO 04/	Registered INDEXED ANNUITY	N/A	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/12/2019	04/07/2020	1,698	545,398	321.2		20,970		43,575		43,575	22,604						0010
.061219G PIMEFI EUR006/08|.061219G|PIM EFI EURO 06/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/12/2019	06/08/2020	5,334	1,652,687	309.84		89,398		152,395		152,395	62,997						0010
.061219F PIMEFI EUR005/21|.061219F|PIM EFI EURO 05/	Registered INDEXED ANNUITY	N/A	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2019	05/21/2020	1,593	495,582	311.1		26,125		45,446		45,446	19,321						0010
.061219A PIMEFI EUR003/09|.061219A|PIM EFI EURO 03/	Registered INDEXED ANNUITY	N/A	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/12/2019	03/09/2020	748	227,220	303.77		13,845		25,598		25,598	11,752						0010
.061219D PIMEFI EUR004/21|.061219D|PIM EFI EURO 04/	Registered INDEXED ANNUITY	N/A	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2019	04/21/2020	1,148	369,346	321.73		14,821		29,625		29,625	14,804						0010
.061219E PIMEFI EUR005/07|.061219E|PIM EFI EURO 05/	Registered INDEXED ANNUITY	N/A	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2019	05/07/2020	4,345	1,386,229	319.04		59,918		113,951		113,951	54,034						0010
.061219B PIMEFI EUR003/23|.061219B|PIM EFI EURO 03/	Registered INDEXED ANNUITY	N/A	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	06/12/2019	03/23/2020	764	241,928	316.66		10,452		21,452		21,452	11,001						0010
.J062119 SPX EUR006/22/20|.J062119| SPX EURO 06/22/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/21/2019	06/22/2020	947	2,795,000	2950.46		139,750		241,558		241,558	101,808						0010
.J070819 SPX EUR007/07/20|.J070819| SPX EURO 07/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	07/08/2019	07/07/2020	672	2,000,000	2975.95		98,000		161,626		161,626	63,626						0010

SCHEDULE DB - PART A - SECTION 1

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

<table>
<tr><th>1</th><th>2</th><th>3</th><th>4</th><th>5</th><th>6</th><th>7</th><th>8</th><th>9</th><th>10</th><th>11</th><th>12</th><th>13</th><th>14</th><th>15</th><th>16</th><th>17</th><th>18</th><th>19</th><th>20</th><th>21</th><th>22</th><th>23</th></tr>
<tr><th>Description</th><th>Description of Item(s) Hedged, Used for Income Generation or Replicated</th><th>Schedule/ Exhibit Identifier</th><th>Type(s) of Risk(s) (a)</th><th>Exchange, Counterparty or Central Clearinghouse</th><th>Trade Date</th><th>Date of Maturity or Expiration</th><th>Number of Contracts</th><th>Notional Amount</th><th>Strike Price, Rate or Index Received (Paid)</th><th>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid</th><th>Current Year Initial Cost of Un-discounted Premium (Received) Paid</th><th>Current Year Income</th><th>Book/ Adjusted Carrying Value</th><th>Code</th><th>Fair Value</th><th>Unrealized Valuation Increase/ (Decrease)</th><th>Total Foreign Exchange Change in B./A.C.V.</th><th>Current Year's (Amorti-zation)/ Accretion</th><th>Adjustment to Carrying Value of Hedged Item</th><th>Potential Exposure</th><th>Credit Quality of Refer-ence Entity</th><th>Hedge Effectiveness at Inception and at Year-end (b)</th></tr>
<tr><td>.E072219 SPX EUR007/21/20|.E072219| SPX EURO 07/21/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78</td><td>07/22/2019</td><td>07/21/2020</td><td>635</td><td>1,895,000</td><td>2985.03</td><td></td><td>96,456</td><td></td><td>156,166</td><td></td><td>156,166</td><td>59,710</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.Q072319 PIMEFI EUR006/22|.Q072319|PIM EFI EURO 06/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Credit Suisse Intern E58DKGMJYYYJLN8C3868</td><td>07/23/2019</td><td>06/22/2020</td><td>3,694</td><td>1,180,676</td><td>319.62</td><td></td><td>63,722</td><td></td><td>94,890</td><td></td><td>94,890</td><td>31,168</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.R072319 PIMEFI EUR007/07|.R072319|PIM EFI EURO 07/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Credit Suisse Intern E58DKGMJYYYJLN8C3868</td><td>07/23/2019</td><td>07/07/2020</td><td>7,260</td><td>2,328,718</td><td>320.76</td><td></td><td>125,598</td><td></td><td>186,110</td><td></td><td>186,110</td><td>60,512</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.S072319 PIMEFI EUR007/21|.S072319|PIM EFI EURO 07/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Credit Suisse Intern E58DKGMJYYYJLN8C3868</td><td>07/23/2019</td><td>07/21/2020</td><td>2,835</td><td>912,161</td><td>321.75</td><td></td><td>48,422</td><td></td><td>71,282</td><td></td><td>71,282</td><td>22,860</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.K080719 SPX EUR008/07/20|.K080719| SPX EURO 08/07/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Truist Bank JJKC32MCHWDI71265Z06</td><td>08/07/2019</td><td>08/07/2020</td><td>1,572</td><td>4,535,000</td><td>2883.98</td><td></td><td>236,731</td><td></td><td>403,882</td><td></td><td>403,882</td><td>167,153</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.080819C MXEF EUR008/07/2|.080819C|M XEF EURO 08/07</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Barclays Bank PLC G5GSEF7VJP5I7OUK5573</td><td>08/08/2019</td><td>08/07/2020</td><td>637</td><td>619,675</td><td>972.65</td><td></td><td>37,876</td><td></td><td>64,467</td><td></td><td>64,467</td><td>26,592</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.080819H RTY EUR008/07/20|.080819H| RTY EURO 08/07/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Barclays Bank PLC G5GSEF7VJP5I7OUK5573</td><td>08/08/2019</td><td>08/07/2020</td><td>567</td><td>851,041</td><td>1500.69</td><td></td><td>48,606</td><td></td><td>71,031</td><td></td><td>71,031</td><td>22,424</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.080819E NDX EUR008/07/20|.080819E| NDX EURO 08/07/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Barclays Bank PLC G5GSEF7VJP5I7OUK5573</td><td>08/08/2019</td><td>08/07/2020</td><td>157</td><td>1,188,594</td><td>7551.9</td><td></td><td>69,478</td><td></td><td>107,666</td><td></td><td>107,666</td><td>38,188</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.F082119 SPX EUR008/21/20|.F082119| SPX EURO 08/21/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Truist Bank JJKC32MCHWDI71265Z06</td><td>08/21/2019</td><td>08/21/2020</td><td>1,464</td><td>4,280,000</td><td>2924.43</td><td></td><td>220,848</td><td></td><td>359,919</td><td></td><td>359,919</td><td>139,071</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.I090919 SPX EUR009/08/20|.I090919| SPX EURO 09/08/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Truist Bank JJKC32MCHWDI71265Z06</td><td>09/09/2019</td><td>09/08/2020</td><td>1,066</td><td>3,175,000</td><td>2978.43</td><td></td><td>160,655</td><td></td><td>242,306</td><td></td><td>242,306</td><td>81,651</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.091019C PIMEFI EUR009/08|.091019C|PIM EFI EURO 09/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653</td><td>09/10/2019</td><td>09/08/2020</td><td>11,864</td><td>3,754,956</td><td>316.5</td><td></td><td>197,536</td><td></td><td>297,709</td><td></td><td>297,709</td><td>100,174</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.091019B PIMEFI EUR008/21|.091019B|PIM EFI EURO 08/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653</td><td>09/10/2019</td><td>08/21/2020</td><td>7,704</td><td>2,395,097</td><td>310.89</td><td></td><td>138,749</td><td></td><td>203,719</td><td></td><td>203,719</td><td>64,970</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.091019A PIMEFI EUR008/07|.091019A|PIM EFI EURO 08/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653</td><td>09/10/2019</td><td>08/07/2020</td><td>7,204</td><td>2,209,971</td><td>306.77</td><td></td><td>142,423</td><td></td><td>206,702</td><td></td><td>206,702</td><td>64,279</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.N092319 SPX EUR009/21/20|.N092319| SPX EURO 09/21/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78</td><td>09/23/2019</td><td>09/21/2020</td><td>1,370</td><td>4,100,000</td><td>2991.78</td><td></td><td>209,920</td><td></td><td>304,594</td><td></td><td>304,594</td><td>94,674</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.Q100719 SPX EUR010/07/20|.Q100719| SPX EURO 10/07/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Truist Bank JJKC32MCHWDI71265Z06</td><td>10/07/2019</td><td>10/07/2020</td><td>1,438</td><td>4,225,000</td><td>2938.79</td><td></td><td>224,770</td><td></td><td>343,999</td><td></td><td>343,999</td><td>119,229</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.P102119 SPX EUR010/21/20|.P102119| SPX EURO 10/21/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Bank of America, N.A B4TYDEB6GKMZO031MB27</td><td>10/21/2019</td><td>10/21/2020</td><td>715</td><td>2,149,985</td><td>3006.72</td><td></td><td>110,725</td><td></td><td>162,501</td><td></td><td>162,501</td><td>51,776</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.W110719 SPX EUR011/09/20|.W110719| SPX EURO 11/09/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Truist Bank JJKC32MCHWDI71265Z06</td><td>11/07/2019</td><td>11/09/2020</td><td>891</td><td>2,750,000</td><td>3085.18</td><td></td><td>143,825</td><td></td><td>190,368</td><td></td><td>190,368</td><td>46,543</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.V110719 SPX EUR011/09/20|.V110719| SPX EURO 11/09/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Truist Bank JJKC32MCHWDI71265Z06</td><td>11/07/2019</td><td>11/09/2020</td><td>373</td><td>1,150,000</td><td>3085.18</td><td></td><td>51,750</td><td></td><td>66,378</td><td></td><td>66,378</td><td>14,628</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
<tr><td>.S112119 SPX EUR011/23/20|.S112119| SPX EURO 11/23/</td><td>Registered INDEXED ANNUITY</td><td>N/A</td><td>Equity/Index</td><td>Truist Bank JJKC32MCHWDI71265Z06</td><td>11/21/2019</td><td>11/23/2020</td><td>1,205</td><td>3,740,000</td><td>3103.54</td><td></td><td>194,480</td><td></td><td>243,261</td><td></td><td>243,261</td><td>48,781</td><td></td><td></td><td></td><td></td><td></td><td>0010</td></tr>
</table>

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.112619D PIMEFI EUR011/09|.112619D|PIMEFI EURO 11/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/26/2019	11/09/2020	7,424	2,464,397	331.95		131,628		157,575		157,575	25,947						0010
.112619A PIMEFI EUR009/21|.112619A|PIMEFI EURO 09/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/26/2019	09/21/2020	7,553	2,408,274	318.85		154,383		181,372		181,372	26,989						0010
.112619C PIMEFI EUR010/21|.112619C|PIMEFI EURO 10/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/26/2019	10/21/2020	6,604	2,120,016	321.02		134,061		156,268		156,268	22,207						0010
.112619E PIMEFI EUR011/23|.112619E|PIMEFI EURO 11/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/26/2019	11/23/2020	6,209	2,046,611	329.62		116,605		136,533		136,533	19,928						0010
.112619B PIMEFI EUR010/07|.112619B|PIMEFI EURO 10/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/26/2019	10/07/2020	6,387	1,985,271	310.83		147,348		167,094		167,094	19,746						0010
.R120919 SPX EUR012/07/20|.R120919|SPX EURO 12/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	394	1,235,000	3135.96		56,439		65,642		65,642	9,203						0010
.S120919 SPX EUR012/07/20|.S120919|SPX EURO 12/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	926	2,905,000	3135.96		153,965		183,802		183,802	29,837						0010
.R122319 SPX EUR012/21/20|.R122319|SPX EURO 12/21/	Registered INDEXED ANNUITY	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/23/2019	12/21/2020	512	1,650,000	3224.01		85,635		84,672		84,672	(963)						0010
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											4,510,939		6,761,032	XXX	6,761,032	2,250,096					XXX	XXX
.071919A ICF07/20/26|.071919A|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	4,000,000	4,000,000	0.016		98,000		87,056		87,056	(10,944)						0040
.091219A ICF11/20/26|.091219A|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	2,000,000	2,000,000	0.0135		53,000		35,198		35,198	(17,802)						0040
.120519I ICF01/15/27|.120519I|Interest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	12/05/2019	01/15/2027	5,000,000	5,000,000	0.0138		125,000		93,745		93,745	(31,255)						0040
0189999999. Subtotal - Purchased Options - Hedging Other - Floors											276,000		215,999	XXX	215,999	(60,001)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											4,786,939		6,977,031	XXX	6,977,031	2,190,095					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants											4,510,939		6,761,032	XXX	6,761,032	2,250,096					XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors											276,000		215,999	XXX	215,999	(60,001)					XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options											4,786,939		6,977,031	XXX	6,977,031	2,190,095					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
.N060719 SPX EUR006/08/20|.N060719|SPX EURO 06/08	Registered INDEXED ANNUITY	N/A	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/07/2019	06/08/2020	561	1,450,000	2586.01		(44,805)		(8,436)		(8,436)	36,369						0010
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(44,805)		(8,436)	XXX	(8,436)	36,369					XXX	XXX
.032619S SPX EUR003/09/20|.032619S|SPX EURO 03/09/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	03/09/2020	163	404,093	2474.04		(10,137)		(369)		(369)	9,768						0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.032619T SPX EUR003/23/20|.032619T| SPX EURO 03/23/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/26/2019	03/23/2020	182	468,200	2569.39		(14,806)		(769)		(769)	14,037						0010
.S040819 SPX EUR004/07/20|.S040819| SPX EURO 04/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2019	04/07/2020	581	1,515,000	2606.19		(40,526)		(3,803)		(3,803)	36,723						0010
.T040819 SPX EUR004/07/20|.T040819| SPX EURO 04/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2019	04/07/2020	230	665,000	2895.77		(16,791)		(3,705)		(3,705)	13,086						0010
.T050719 SPX EUR005/07/20|.T050719| SPX EURO 05/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	05/07/2019	05/07/2020	593	1,540,000	2595.65		(50,050)		(6,342)		(6,342)	43,708						0010
.S050719 SPX EUR005/07/20|.S050719| SPX EURO 05/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	05/07/2019	05/07/2020	374	1,080,000	2884.05		(29,052)		(7,651)		(7,651)	21,401						0010
.O052119 SPX EUR005/21/20|.O052119| SPX EURO 05/21/	Registered INDEXED ANNUITY	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2019	05/21/2020	576	1,485,000	2577.92		(43,659)		(6,977)		(6,977)	36,682						0010
.L060719 SPX EUR006/08/20|.L060719| SPX EURO 06/08/	Registered INDEXED ANNUITY	N/A	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	06/07/2019	06/08/2020	348	1,000,000	2873.34		(28,200)		(8,491)		(8,491)	19,709						0010
.061219I PIMEFI EUR005/21|.061219I|PIMEFI EURO 05/	Registered INDEXED ANNUITY	N/A	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2019	05/21/2020	653	203,148	311.1		(6,269)		(1,780)		(1,780)	4,489						0010
.061219J PIMEFI EUR006/08|.061219J|PIMEFI EURO 06/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/12/2019	06/08/2020	1,167	361,583	309.84		(10,795)		(3,378)		(3,378)	7,417						0010
.061219O PIMEFI EUR005/21|.061219O|PIMEFI EURO 05/	Registered INDEXED ANNUITY	N/A	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2019	05/21/2020	1,161	325,099	279.99		(9,907)		(1,619)		(1,619)	8,288						0010
.061219N PIMEFI EUR005/07|.061219N|PIMEFI EURO 05/	Registered INDEXED ANNUITY	N/A	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2019	05/07/2020	3,328	955,525	287.14		(33,125)		(4,891)		(4,891)	28,234						0010
.061219L PIMEFI EUR004/07|.061219L|PIMEFI EURO 04/	Registered INDEXED ANNUITY	N/A	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/12/2019	04/07/2020	1,532	442,935	289.08		(14,810)		(1,445)		(1,445)	13,366						0010
.061219M PIMEFI EUR004/21|.061219M|PIMEFI EURO 04/	Registered INDEXED ANNUITY	N/A	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2019	04/21/2020	1,312	379,963	289.56		(13,180)		(1,645)		(1,645)	11,535						0010
.061219K PIMEFI EUR003/09|.061219K|PIMEFI EURO 03/	Registered INDEXED ANNUITY	N/A	Equity/Index	Bank of America, N.A B4TYDEB6GKMZ0031MB27	06/12/2019	03/09/2020	923	252,433	273.39		(5,269)		(173)		(173)	5,095						0010
.061219H PIMEFI EUR005/07|.061219H|PIMEFI EURO 05/	Registered INDEXED ANNUITY	N/A	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2019	05/07/2020	1,650	526,416	319.04		(18,728)		(5,437)		(5,437)	13,291						0010
.061219P PIMEFI EUR006/08|.061219P|PIMEFI EURO 06/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	06/12/2019	06/08/2020	5,144	1,434,559	278.86		(45,698)		(8,554)		(8,554)	37,144						0010
.K062119 SPX EUR006/22/20|.K062119| SPX EURO 06/22/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/21/2019	06/22/2020	926	2,460,000	2655.41		(70,110)		(19,528)		(19,528)	50,582						0010
.K070819 SPX EUR007/07/20|.K070819| SPX EURO 07/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	07/08/2019	07/07/2020	506	1,355,000	2678.36		(37,805)		(12,844)		(12,844)	24,961						0010
.F072219 SPX EUR007/21/20|.F072219| SPX EURO 07/21/	Registered INDEXED ANNUITY	N/A	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	07/22/2019	07/21/2020	661	1,775,000	2686.53		(51,830)		(19,037)		(19,037)	32,793						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.U072319 PIMEFI EUR007/07|.U072319|PIMEFI EURO 07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern	E58DKGMJYYYJLN8C3868	07/23/2019	07/07/2020	7,682	2,217,735	288.68		(62,295)		(22,051)		(22,051)	40,244						0010
.V072319 PIMEFI EUR007/21|.V072319|PIMEFI EURO 07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern	E58DKGMJYYYJLN8C3868	07/23/2019	07/21/2020	2,834	820,784	289.58		(24,362)		(9,229)		(9,229)	15,133						0010
.T072319 PIMEFI EUR006/22|.T072319|PIMEFI EURO 06/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern	E58DKGMJYYYJLN8C3868	07/23/2019	06/22/2020	3,336	959,499	287.66		(25,427)		(8,242)		(8,242)	17,186						0010
.L080719 SPX EUR008/07/20|.L080719|SPX EURO 08/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	08/07/2019	08/07/2020	1,350	3,505,000	2595.58		(123,727)		(33,856)		(33,856)	89,871						0010
.M080719 SPX EUR008/07/20|.M080719|SPX EURO 08/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	08/07/2019	08/07/2020	357	1,030,000	2883.98		(28,943)		(11,791)		(11,791)	17,152						0010
.080819F NDX EUR008/07/20|.080819F|NDX EURO 08/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	08/08/2019	08/07/2020	125	852,609	6796.71		(30,278)		(8,281)		(8,281)	21,996						0010
.080819I RTY EUR008/07/20|.080819I|RTY EURO 08/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	08/08/2019	08/07/2020	492	664,851	1350.62		(22,501)		(7,820)		(7,820)	14,681						0010
.080819G NDX EUR008/07/20|.080819G|NDX EURO 08/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	08/08/2019	08/07/2020	44	335,909	7551.9		(9,461)		(3,532)		(3,532)	5,929						0010
.080819D MXEF EUR008/07/2|.080819D|MXEF EURO 08/07	Registered INDEXED ANNUITY	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	08/08/2019	08/07/2020	632	553,078	875.39		(20,766)		(5,269)		(5,269)	15,497						0010
.G082119 SPX EUR008/21/20|.G082119|SPX EURO 08/21/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	08/21/2019	08/21/2020	380	1,110,000	2924.43		(31,413)		(14,581)		(14,581)	16,832						0010
.H082119 SPX EUR008/21/20|.H082119|SPX EURO 08/21/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	08/21/2019	08/21/2020	1,204	3,170,000	2631.99		(109,365)		(36,351)		(36,351)	73,014						0010
.K090919 SPX EUR009/08/20|.K090919|SPX EURO 09/08/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	09/09/2019	09/08/2020	569	1,525,000	2680.59		(52,155)		(21,475)		(21,475)	30,680						0010
.J090919 SPX EUR009/08/20|.J090919|SPX EURO 09/08/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank	JJKC32MCHWDI71265Z06	09/09/2019	09/08/2020	554	1,650,000	2978.43		(45,375)		(25,343)		(25,343)	20,032						0010
.091019G PIMEFI EUR008/21|.091019G|PIMEFI EURO 08/	Registered INDEXED ANNUITY	N/A	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	09/10/2019	08/21/2020	5,147	1,440,042	279.8		(46,922)		(15,833)		(15,833)	31,089						0010
.091019H PIMEFI EUR009/08|.091019H|PIMEFI EURO 09/	Registered INDEXED ANNUITY	N/A	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	09/10/2019	09/08/2020	7,512	2,139,856	284.85		(79,239)		(28,927)		(28,927)	50,312						0010
.091019F PIMEFI EUR008/07|.091019F|PIMEFI EURO 08/	Registered INDEXED ANNUITY	N/A	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	09/10/2019	08/07/2020	7,009	1,935,105	276.09		(56,457)		(17,941)		(17,941)	38,516						0010
.091019E PIMEFI EUR009/08|.091019E|PIMEFI EURO 09/	Registered INDEXED ANNUITY	N/A	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	09/10/2019	09/08/2020	5,118	1,619,847	316.5		(52,767)		(24,933)		(24,933)	27,834						0010
.091019D PIMEFI EUR008/21|.091019D|PIMEFI EURO 08/	Registered INDEXED ANNUITY	N/A	Equity/Index	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	09/10/2019	08/21/2020	3,072	955,054	310.89		(28,140)		(12,325)		(12,325)	15,815						0010
.0092319 SPX EUR009/21/20|.0092319|SPX EURO 09/21/	Registered INDEXED ANNUITY	N/A	Equity/Index	Canadian Imperial Ba	2IGI19DL770X0HC3ZE78	09/23/2019	09/21/2020	785	2,350,000	2991.78		(66,740)		(38,194)		(38,194)	28,546						0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.P092319 SPX EUR009/21/20|.P092319| SPX EURO 09/21/	Registered INDEXED ANNUITY	N/A	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	09/23/2019	09/21/2020	650	1,750,000	2692.6		(62,125)		(26,896)		(26,896)	35,229						0010
.S100719 SPX EUR010/07/20|.S100719| SPX EURO 10/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/07/2019	10/07/2020	1,172	3,100,000	2644.91		(118,730)		(46,324)		(46,324)	72,406						0010
.R100719 SPX EUR010/07/20|.R100719| SPX EURO 10/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/07/2019	10/07/2020	383	1,125,000	2938.79		(31,725)		(17,211)		(17,211)	14,514						0010
.R102119 SPX EUR010/21/20|.R102119| SPX EURO 10/21/	Registered INDEXED ANNUITY	N/A	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	586	1,584,992	2706.05		(56,268)		(28,595)		(28,595)	27,672						0010
.Q102119 SPX EUR010/21/20|.Q102119| SPX EURO 10/21/	Registered INDEXED ANNUITY	N/A	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	188	564,993	3006.72		(15,933)		(10,050)		(10,050)	5,883						0010
.Y110719 SPX EUR011/09/20|.Y110719| SPX EURO 11/09/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/07/2019	11/09/2020	990	2,750,000	2776.66		(94,600)		(61,402)		(61,402)	33,198						0010
.X110719 SPX EUR011/09/20|.X110719| SPX EURO 11/09/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/07/2019	11/09/2020	373	1,150,000	3085.18		(30,590)		(24,206)		(24,206)	6,384						0010
.U112119 SPX EUR011/23/20|.U112119| SPX EURO 11/23/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/21/2019	11/23/2020	1,067	2,980,000	2793.19		(105,194)		(72,055)		(72,055)	33,139						0010
.T112119 SPX EUR011/23/20|.T112119| SPX EURO 11/23/	Registered INDEXED ANNUITY	N/A	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/21/2019	11/23/2020	245	760,000	3103.54		(20,900)		(16,806)		(16,806)	4,094						0010
.112619K PIMEFI EUR011/09|.112619K|PIMEFI EURO 11/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/26/2019	11/09/2020	6,745	2,015,269	298.76		(64,353)		(46,940)		(46,940)	17,413						0010
.112619I PIMEFI EUR010/07|.112619I|PIMEFI EURO 10/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/26/2019	10/07/2020	4,727	1,322,271	279.75		(25,652)		(18,539)		(18,539)	7,112						0010
.112619F PIMEFI EUR009/21|.112619F|PIMEFI EURO 09/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/26/2019	09/21/2020	4,419	1,408,998	318.85		(30,624)		(23,531)		(23,531)	7,093						0010
.112619J PIMEFI EUR010/21|.112619J|PIMEFI EURO 10/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/26/2019	10/21/2020	4,028	1,163,698	288.92		(28,855)		(20,871)		(20,871)	7,984						0010
.112619L PIMEFI EUR011/23|.112619L|PIMEFI EURO 11/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/26/2019	11/23/2020	6,064	1,799,066	296.66		(57,746)		(42,382)		(42,382)	15,363						0010
.112619H PIMEFI EUR009/21|.112619H|PIMEFI EURO 09/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/26/2019	09/21/2020	3,482	999,276	286.97		(20,998)		(15,030)		(15,030)	5,968						0010
.112619G PIMEFI EUR010/21|.112619G|PIMEFI EURO 10/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/26/2019	10/21/2020	2,979	956,319	321.02		(22,611)		(17,829)		(17,829)	4,782						0010
.T120919 SPX EUR012/07/20|.T120919| SPX EURO 12/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	394	1,235,000	3135.96		(34,827)		(29,260)		(29,260)	5,567						0010
.U120919 SPX EUR012/07/20|.U120919| SPX EURO 12/07/	Registered INDEXED ANNUITY	N/A	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	1,029	2,905,000	2822.36		(103,999)		(77,528)		(77,528)	26,471						0010
.S122319 SPX EUR012/21/20|.S122319| SPX EURO 12/21/	Registered INDEXED ANNUITY	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	217	700,000	3224.01		(19,530)		(19,208)		(19,208)	322						0010

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.T122319 SPX EURO12/21/20|.T122319| SPX EURO 12/21/	Registered INDEXED ANNUITY	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	327	950,000	2901.61		(30,210)		(30,460)		(30,460)	(250)						0010
0659999999. Subtotal - Written Options - Hedging Other - Put Options											(2,442,550)		(1,109,535)	XXX	(1,109,535)	1,333,012					XXX	XXX
.071919B ICF07/20/26|.071919B|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	4,000,000	4,000,000	0.021		(88,000)		(69,388)		(69,388)	18,612						0040
.091219B ICF11/20/26|.091219B|Interest Rate Cap 11	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	2,000,000	2,000,000	0.0185		(47,000)		(50,872)		(50,872)	(3,872)						0040
.120519J ICF01/15/27|.120519J|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	12/05/2019	01/15/2027	5,000,000	5,000,000	0.0188		(115,000)		(126,986)		(126,986)	(11,986)						0040
0669999999. Subtotal - Written Options - Hedging Other - Caps											(250,000)		(247,246)	XXX	(247,246)	2,754					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other											(2,737,355)		(1,365,217)	XXX	(1,365,217)	1,372,135					XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants											(44,805)		(8,436)	XXX	(8,436)	36,369					XXX	XXX
0939999999. Total Written Options - Put Options											(2,442,550)		(1,109,535)	XXX	(1,109,535)	1,333,012					XXX	XXX
0949999999. Total Written Options - Caps											(250,000)		(247,246)	XXX	(247,246)	2,754					XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options											(2,737,355)		(1,365,217)	XXX	(1,365,217)	1,372,135					XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other											2,049,584		5,611,814	XXX	5,611,814	3,562,230					XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals											2,049,584		5,611,814	XXX	5,611,814	3,562,230					XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.
0040	Provide an economic hedge on interest rate risk arising from investing in variable rate bonds

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0219999999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options																	XXX							XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options																	XXX							XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps																	XXX							XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other																	XXX							XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals																	XXX							XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH0	10	1,598,875	EMINI S&P MAR0				03/20/2020	CME:Index and Option SNZ20JLFK8MNNCLQOF39	12/24/2019	3,197.9738	3,231.1000	16,675					16,675	16,675	66,000	0010	50
MESH0	60	3,271,840	MSCI EMERG MAR0				03/20/2020	Intercontinental Exc 549300R4IG1TWPZT5U32	12/24/2019	1,090.6467	1,120.2000	88,760					88,760	88,760	156,000	0010	50
NQH0	26	4,415,554	NAS EMIN MAR0				03/20/2020	CME:Index and Option SNZ20JLFK8MNNCLQOF39	12/13/2019	8,491.4500	8,752.2500	135,616					135,616	135,616	195,000	0010	20
RTYH0	57	4,702,035	E-MINI RU MR20				03/20/2020	CME:Index and Option SNZ20JLFK8MNNCLQOF39	12/30/2019	1,649.8486	1,670.6000	59,175					59,175	59,175	182,400	0010	50
1569999999. Subtotal - Long Futures - Other												300,226					300,226	300,226	599,400	XXX	XXX
1579999999. Subtotal - Long Futures												300,226					300,226	300,226	599,400	XXX	XXX
1649999999. Subtotal - Short Futures																				XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other																				XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other												300,226					300,226	300,226	599,400	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												300,226					300,226	300,226	599,400	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Credit Suisse		943,590	943,590
Total Net Cash Deposits		943,590	943,590

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed index annuity where the customer is guaranteed a minimum return based on an index

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira-tion	9 Exchange	10 Trade Date	11 Transaction Price	12 Termina-tion Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin 16 Gain (Loss) Recognized in Current Year	 17 Gain (Loss) Used to Adjust Basis of Hedged Item	 18 Deferred	19 Hedge Effective-ness at Inception and at Termination (b)	20 Value of One (1) Point
MESM9	12	628,705	MSCI EMERG JUN9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/21/2019	Intercontinental Exc 549300R4IG1TWPZT5U32	03/11/2019	1,058.7417	06/12/2019	1,031.8000	Sale	(16,165)	(16,165)			0010	50
ESM9	11	1,292,475	EMINI S&P JUN9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/21/2019	CME:Index and Option SNZ20JLFK8MNNCLQOF39	04/22/2019	2,875.0889	06/13/2019	2,845.5889	Sale	(13,275)	(13,275)			0010	50
RTYM9	15	1,166,620	E-MINI RU JN19	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/21/2019	CME:Index and Option SNZ20JLFK8MNNCLQOF39	03/11/2019	1,555.4933	06/13/2019	1,521.6000	Sale	(25,420)	(25,420)			0010	50
NQM9	10	1,506,075	NAS EMIN JUN9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/21/2019	CME:Index and Option SNZ20JLFK8MNNCLQOF39	03/21/2019	7,531.3250	06/13/2019	7,479.3750	Sale	(10,390)	(10,390)			0010	20
ESU9	21	2,201,375	EMINI S&P SEP9	EQUITY INDEXED ANNUITY/INDEXED UL	EXH 5	Equity/Index	09/20/2019	CME:Index and Option SNZ20JLFK8MNNCLQOF39	09/03/2019	2,947.9357	09/12/2019	2,968.2571	Sale	21,338	21,338			0010	50
MEMU9	69	3,483,820	MSCI EMERG SEP9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/20/2019	Intercontinental Exc 549300R4IG1TWPZT5U32	09/06/2019	1,006.5435	09/12/2019	1,012.5261	Sale	20,640	20,640			0010	50
RTYU9	62	4,707,520	E-MINI RU SP19	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/20/2019	CME:Index and Option SNZ20JLFK8MNNCLQOF39	08/07/2019	1,523.4661	09/12/2019	1,559.4774	Sale	111,635	111,635			0010	50
NQU9	34	5,223,558	NAS EMIN SEP9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/20/2019	CME:Index and Option SNZ20JLFK8MNNCLQOF39	08/06/2019	7,684.1956	09/12/2019	7,821.8897	Sale	93,632	93,632			0010	20
ESZ9	16	2,425,005	EMINI S&P DEC9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/20/2019	CME:Index and Option SNZ20JLFK8MNNCLQOF39	11/07/2019	3,032.9375	12/13/2019	3,137.8375	Sale	83,920	83,920			0010	50
NQZ9	49	7,760,893	NAS EMIN DEC9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/20/2019	CME:Index and Option SNZ20JLFK8MNNCLQOF39	09/23/2019	8,000.6551	12/13/2019	8,365.9439	Sale	357,983	357,983			0010	20
MEMZ9	117	6,038,468	MSCI EMERG DEC9	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/20/2019	Intercontinental Exc 549300R4IG1TWPZT5U32	10/07/2019	1,033.5368	12/13/2019	1,065.4897	Sale	186,925	186,925			0010	50
RTYZ9	86	6,736,142	E-MINI RU DC19	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/20/2019	CME:Index and Option SNZ20JLFK8MNNCLQOF39	09/23/2019	1,570.0233	12/13/2019	1,633.7395	Sale	273,980	273,980			0010	50
MESH0	2	108,900	MSCI EMERG MAR0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/20/2020	Intercontinental Exc 549300R4IG1TWPZT5U32	12/13/2019	1,088.1000	12/16/2019	1,095.9000	Sale	780	780			0010	50
NQH0	3	509,487	NAS EMIN MAR0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/20/2020	CME:Index and Option SNZ20JLFK8MNNCLQOF39	12/13/2019	8,494.4500	12/16/2019	8,606.0000	Sale	6,693	6,693			0010	20
RTYH0	1	82,440	E-MINI RU MR20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/20/2020	CME:Index and Option SNZ20JLFK8MNNCLQOF39	12/13/2019	1,649.9000	12/16/2019	1,656.2000	Sale	315	315			0010	50
1539999999. Subtotal - Long Futures - Hedging Other														1,092,591	1,092,591			XXX	XXX
1579999999. Subtotal - Long Futures														1,092,591	1,092,591			XXX	XXX
1649999999. Subtotal - Short Futures																		XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														1,092,591	1,092,591			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														1,092,591	1,092,591			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed index annuity where the customer is guaranteed a minimum return based on an index

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	1,243,816		1,243,816	300,226		300,226	599,400	599,400
Bank of America, N.A B4TYDEB6GKMZ0031MB27	Y	Y	297,288	337,552	(40,263)		337,552	(40,263)			
Barclays Bank PLC G5GSEF7VJP5I70UK5573	Y	Y	610,081	699,136	(89,055)		699,136	(89,055)			
Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	Y	Y	957,765	1,085,655	(127,891)		1,085,655	(127,891)			
Credit Suisse Intern E58DKGMJYYYJLN8C3868	Y	Y	1,209,600	1,552,963	(343,363)		1,552,963	(343,363)			
Mizuho Capital Marke 0V6W8S6QX2D1J857QP30	Y	Y		93,745	(126,986)		93,745	(126,986)			
Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	Y	Y	781,823	897,153	(115,329)		897,153	(115,329)			
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y	1,993	122,254	(120,261)		122,254	(120,261)			
Truist Bank JJKC32MCHWDI71265Z06	Y	Y	1,786,505	2,188,573	(402,068)		2,188,573	(402,068)			
0299999999. Total NAIC 1 Designation			5,645,055	6,977,031	(1,365,217)	1	6,977,031	(1,365,217)	1		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)											
0999999999 - Gross Totals			5,645,055	8,220,847	(1,365,217)	1,243,817	7,277,257	(1,365,217)	300,227	599,400	599,400
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				8,220,847	(1,365,217)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Credit Suisse Securities (USA) LLC	1V8Y6QCX6YMJ2OELII46	Cash			1,243,816	1,243,816	1,243,816		IV
Mizuho	0V6W8S6QX2D1J857QP30	Cash			33,241	33,241	33,241		V
0199999999 - Total					1,277,057	1,277,057	1,277,057	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America, N.A	B4TYDEB6GKMZO031MB27	Cash			297,288	297,288	XXX		V
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Cash			610,081	610,081	XXX		V
Canadian Imperial Ba	2IGI19DL77OX0HC3ZE78	Cash			957,765	957,765	XXX		V
Credit Suisse Intern	E58DKGMJYYYJLN8C3868	Cash			1,209,600	1,209,600	XXX		V
Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	Cash			781,823	781,823	XXX		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash			1,993	1,993	XXX		V
Truist Bank	JJKC32MCHWDI71265Z06	Cash			1,786,505	1,786,505	XXX		V
0299999999 - Total					5,645,055	5,645,055	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Covina, CA		0.000			1,099,185	XXX
JPMorgan	New York, NY		0.000			1,397,580	XXX
JPMorgan	New York, NY		0.000			40,181,768	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			42,678,533	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			42,678,533	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			42,678,533	XXX

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

1. January	36,648,129	4. April	72,018,119	7. July	48,719,837	10. October	66,137,153
2. February	430,186	5. May	31,576,777	8. August	81,039,980	11. November	45,720,879
3. March	5,569,038	6. June	30,580,175	9. September	53,543,738	12. December	42,678,533

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		12/30/2019	0.000	03/26/2020	4,484,041		188
	UNITED STATES TREASURY		11/22/2019	0.000	02/20/2020	4,490,316		7,166
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,974,357		7,354
0599999. Total - U.S. Government Bonds						8,974,357		7,354
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						8,974,357		7,354
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						8,974,357		7,354
8899999 - Total Cash Equivalents						8,974,357		7,354

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	Deposits For the Benefit of All Policyholders 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	All Other Special Deposits 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX				
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

NONE

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK