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HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2014
OF THE CONDITION AND AFFAIRS OF THE

Community Insurance Company

NAIC Group Code 0671 (Current) 0671 (Prior) NAIC Company Code 10345 Employer's ID Number 31-1440175

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

Country of Domicile United States of America

Licensed as business type: Property/Casualty

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 07/08/1995 Commenced Business 10/01/1995

Statutory Home Office 4361 Irwin Simpson Road (Street and Number), Mason , OH, US 45040-9498 (City or Town, State, Country and Zip Code)

Main Administrative Office 4361 Irwin Simpson Road (Street and Number)
Mason , OH, US 45040-9498 (City or Town, State, Country and Zip Code), 513-872-8100 (Area Code) (Telephone Number)

Mail Address N17 W24340 Riverwood Drive (Street and Number or P.O. Box), Waukesha , WI, US 53188 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records N17 W24340 Riverwood Drive (Street and Number)
Waukesha , WI, US 53188 (City or Town, State, Country and Zip Code), 262-523-2439 (Area Code) (Telephone Number)

Internet Website Address www.anthem.com

Statutory Statement Contact Brenda J. Buss (Name), 262-523-2439 (Area Code) (Telephone Number)
brenda.buss@bcbswi.com (E-mail Address), 262-523-4945 (FAX Number)

OFFICERS

President/Chairperson Erin Patricia Hoeflinger
Vice President/Treasurer Robert David Kretschmer
Vice President/Secretary Kathleen Susan Kiefer
Assistant Secretary Judy Lynne Pershern

OTHER

Amy Soppel Renshaw Assistant Secretary
Eric (Rick) Kenneth Noble Assistant Treasurer
JoAnn Carol Stuckmeyer # Valuation Actuary

DIRECTORS OR TRUSTEES

Carter Allen Beck
Wayne Scott DeVeydt
Erin Patricia Hoeflinger
Catherine Irene Kelaghan
Kathleen Susan Kiefer

State of Ohio
County of Warren 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.

Erin Patricia Hoeflinger
President/Chairperson

Kathleen Susan Kiefer
Vice President/Secretary

Robert David Kretschmer
Vice President/Treasurer

Subscribed and sworn to before me this 28th day of JANUARY, 2015

Kathleen J. Fahey

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.....

NOTARIAL SEAL STATE OF OHIO

Kathleen J. Fahey
Notary Public, State of Ohio
My Commission Expires 04-12-2019

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	33,543,443	2.467	33,543,443	3,309,507	36,852,950	2.710
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies		0.000			0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	28,830,697	2.120	28,830,697	0	28,830,697	2.120
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	41,135,652	3.025	41,135,652	0	41,135,652	3.025
1.43 Revenue and assessment obligations	253,035,875	18.608	253,035,875	0	253,035,875	18.608
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	20,740,145	1.525	20,740,145	1,148,932	21,889,077	1.610
1.512 Issued or guaranteed by FNMA and FHLMC	285,606,250	21.004	285,606,250	3,249,414	288,855,664	21.243
1.513 All other	66	0.000	66	13,235,235	13,235,301	0.973
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	876,308	0.064	876,308	0	876,308	0.064
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other		0.000			0	0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	407,246,699	29.949	407,246,699	113,838,277	521,084,976	38.321
2.2 Unaffiliated non-U.S. securities (including Canada)	53,706,434	3.950	53,706,434	0	53,706,434	3.950
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated	291,247,041	21.418	291,247,041	29,277,710	320,524,751	23.571
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company	12,695,678	0.934	12,695,678		12,695,678	0.934
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities	8,208,910	0.604	8,208,910		8,208,910	0.604
9. Securities Lending (Line 10, Asset Page reinvested collateral)	164,059,075	12.065	164,059,075	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	(285,615,813)	(21.004)	(285,615,813)	0	(285,615,813)	(21.004)
11. Other invested assets	44,483,736	3.271	44,483,736		44,483,736	3.271
12. Total invested assets	1,359,800,196	100.000	1,359,800,196	164,059,075	1,359,800,196	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		28,189,323
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	1,663,975	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	1,663,975
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		15,290,630
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	914,254	
	8.2 Totals, Part 3, Column 9	952,736	1,866,990
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		12,695,678
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		12,695,678

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		36,736,602
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	13,432,438	13,432,438
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	6,673,374	
	5.2 Totals, Part 3, Column 9	1,970,118	8,643,492
6.	Total gain (loss) on disposals, Part 3, Column 19		(368,493)
7.	Deduct amounts received on disposals, Part 3, Column 16		13,960,303
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		44,483,736
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		44,483,736

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,479,853,118
2.	Cost of bonds and stocks acquired, Part 3, Column 7		998,982,507
3.	Accrual of discount		613,397
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(6,804,201)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	23,566,340	
	4.4. Part 4, Column 11	(19,410,298)	(2,648,159)
5.	Total gain (loss) on disposals, Part 4, Column 19		17,332,530
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,070,420,449
7.	Deduct amortization of premium		7,352,275
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	315,843	
	9.4. Part 4, Column 13	76,217	392,060
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		1,415,968,609
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		1,415,968,609

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	54,283,584	54,834,452	54,308,369	53,337,898
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	54,283,584	54,834,452	54,308,369	53,337,898
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	28,830,696	30,679,832	29,820,943	27,310,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	41,135,654	43,292,216	42,975,230	37,625,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	538,642,194	565,079,158	545,941,200	515,442,328
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	408,123,006	410,216,844	414,972,868	411,478,148
	9.	Canada	12,435,076	12,488,991	12,912,156	12,588,000
	10.	Other Countries	41,271,358	41,389,445	42,628,369	42,093,000
	11.	Totals	461,829,440	464,095,280	470,513,393	466,159,148
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	1,124,721,568	1,157,980,938	1,143,559,135	1,099,874,374
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	283,182,650	283,182,650	174,104,805	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	552,308	552,308	303,957	
	22.	Other Countries	7,512,083	7,512,083	6,724,354	
	23.	Totals	291,247,041	291,247,041	181,133,116	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	291,247,041	291,247,041	181,133,116	
	26.	Total Stocks	291,247,041	291,247,041	181,133,116	
	27.	Total Bonds and Stocks	1,415,968,609	1,449,227,979	1,324,692,251	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	15,168,850	32,063,225	11,627,743	4,690,978	3,132,651	66,683,447	5.7	44,310,403	3.7	66,683,447	0
1.2 NAIC 2						0	0.0		0.0		0
1.3 NAIC 3						0	0.0		0.0		0
1.4 NAIC 4						0	0.0		0.0		0
1.5 NAIC 5						0	0.0		0.0		0
1.6 NAIC 6						0	0.0		0.0		0
1.7 Totals	15,168,850	32,063,225	11,627,743	4,690,978	3,132,651	66,683,447	5.7	44,310,403	3.7	66,683,447	0
2. All Other Governments											
2.1 NAIC 1						0	0.0		0.0		0
2.2 NAIC 2						0	0.0		0.0		0
2.3 NAIC 3						0	0.0		0.0		0
2.4 NAIC 4						0	0.0		0.0		0
2.5 NAIC 5						0	0.0		0.0		0
2.6 NAIC 6						0	0.0		0.0		0
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	4,011,619	13,171,633	11,647,445	0	0	28,830,697	2.5	31,539,939	2.6	28,830,697	0
3.2 NAIC 2						0	0.0		0.0		0
3.3 NAIC 3						0	0.0		0.0		0
3.4 NAIC 4						0	0.0		0.0		0
3.5 NAIC 5						0	0.0		0.0		0
3.6 NAIC 6						0	0.0		0.0		0
3.7 Totals	4,011,619	13,171,633	11,647,445	0	0	28,830,697	2.5	31,539,939	2.6	28,830,697	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	7,436,113	11,195,545	17,391,424	5,112,570	0	41,135,652	3.5	53,233,936	4.4	41,135,652	0
4.2 NAIC 2						0	0.0		0.0		0
4.3 NAIC 3						0	0.0		0.0		0
4.4 NAIC 4						0	0.0		0.0		0
4.5 NAIC 5						0	0.0		0.0		0
4.6 NAIC 6						0	0.0		0.0		0
4.7 Totals	7,436,113	11,195,545	17,391,424	5,112,570	0	41,135,652	3.5	53,233,936	4.4	41,135,652	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	48,286,984	177,022,901	206,009,987	78,842,376	30,855,008	541,017,256	46.3	552,624,539	45.7	541,017,256	0
5.2 NAIC 2						0	0.0	0	0.0		0
5.3 NAIC 3						0	0.0		0.0		0
5.4 NAIC 4						0	0.0		0.0		0
5.5 NAIC 5						0	0.0		0.0		0
5.6 NAIC 6						0	0.0		0.0		0
5.7 Totals	48,286,984	177,022,901	206,009,987	78,842,376	30,855,008	541,017,256	46.3	552,624,539	45.7	541,017,256	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	30,077,861	61,191,071	2,202,331	0	0	93,471,263	8.0	116,369,571	9.6	67,704,038	25,767,225
6.2 NAIC 2	12,515,417	63,371,948	6,697,114	0	0	82,584,479	7.1	115,529,634	9.5	65,711,169	16,873,310
6.3 NAIC 3	795,499	79,719,919	146,645,062	6,442,947	0	233,603,427	20.0	203,695,196	16.8	176,940,378	56,663,049
6.4 NAIC 4	776,925	30,094,969	48,769,909	0	0	79,641,803	6.8	81,945,338	6.8	65,374,787	14,267,016
6.5 NAIC 5	1,245,000	91,300	751,390	0	0	2,087,690	0.2	10,035,785	0.8	2,087,690	0
6.6 NAIC 6						0	0.0	665,595	0.1		0
6.7 Totals	45,410,702	234,469,207	205,065,806	6,442,947	0	491,388,662	42.0	528,241,119	43.7	377,818,062	113,570,600
7. Hybrid Securities											
7.1 NAIC 1						0	0.0	0	0.0		0
7.2 NAIC 2						0	0.0		0.0		0
7.3 NAIC 3						0	0.0		0.0		0
7.4 NAIC 4						0	0.0		0.0		0
7.5 NAIC 5						0	0.0		0.0		0
7.6 NAIC 6						0	0.0		0.0		0
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1						0	0.0		0.0		0
8.2 NAIC 2						0	0.0		0.0		0
8.3 NAIC 3						0	0.0		0.0		0
8.4 NAIC 4						0	0.0		0.0		0
8.5 NAIC 5						0	0.0		0.0		0
8.6 NAIC 6						0	0.0		0.0		0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 104,981,427	294,644,375	248,878,930	88,645,924	33,987,659	771,138,315	66.0	XXX	XXX	745,371,090	25,767,225
9.2 NAIC 2	(d) 12,515,417	63,371,948	6,697,114	0	0	82,584,479	7.1	XXX	XXX	65,711,169	16,873,310
9.3 NAIC 3	(d) 795,499	79,719,919	146,645,062	6,442,947	0	233,603,427	20.0	XXX	XXX	176,940,378	56,663,049
9.4 NAIC 4	(d) 776,925	30,094,969	48,769,909	0	0	79,641,803	6.8	XXX	XXX	65,374,787	14,267,016
9.5 NAIC 5	(d) 1,245,000	91,300	751,390	0	0	(c) 2,087,690	0.2	XXX	XXX	2,087,690	0
9.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	120,314,268	467,922,511	451,742,405	95,088,871	33,987,659	(b) 1,169,055,714	100.0	XXX	XXX	1,055,485,114	113,570,600
9.8 Line 9.7 as a % of Col. 6	10.3	40.0	38.6	8.1	2.9	100.0	XXX	XXX	XXX	90.3	9.7
10. Total Bonds Prior Year											
10.1 NAIC 1	138,264,256	311,808,721	231,032,372	78,973,276	37,999,763	XXX	XXX	798,078,388	66.0	781,905,179	16,173,209
10.2 NAIC 2	4,411,670	99,390,699	11,727,265	0	0	XXX	XXX	115,529,634	9.5	100,198,689	15,330,945
10.3 NAIC 3	802,726	63,449,387	137,660,955	1,782,128	0	XXX	XXX	203,695,196	16.8	176,131,628	27,563,568
10.4 NAIC 4	826,656	41,255,136	39,863,546	0	0	XXX	XXX	81,945,338	6.8	63,181,430	18,763,908
10.5 NAIC 5	0	2,142,159	7,893,626	0	0	XXX	XXX	(c) 10,035,785	0.8	10,035,785	0
10.6 NAIC 6	0	665,595	0	0	0	XXX	XXX	(c) 665,595	0.1	665,595	0
10.7 Totals	144,305,308	518,711,697	428,177,764	80,755,404	37,999,763	XXX	XXX	(b) 1,209,949,936	100.0	1,132,118,306	77,831,630
10.8 Line 10.7 as a % of Col. 8	11.9	42.9	35.4	6.7	3.1	XXX	XXX	100.0	XXX	93.6	6.4
11. Total Publicly Traded Bonds											
11.1 NAIC 1	104,741,786	270,790,309	247,205,412	88,645,924	33,987,659	745,371,090	63.8	781,905,179	64.6	745,371,090	XXX
11.2 NAIC 2	12,515,417	48,540,783	4,654,969	0	0	65,711,169	5.6	100,198,689	8.3	65,711,169	XXX
11.3 NAIC 3	12,964	64,033,572	110,159,645	2,734,197	0	176,940,378	15.1	176,131,628	14.6	176,940,378	XXX
11.4 NAIC 4	776,925	23,096,394	41,501,469	0	0	65,374,788	5.6	63,181,430	5.2	65,374,788	XXX
11.5 NAIC 5	1,245,000	91,300	751,390	0	0	2,087,690	0.2	10,035,785	0.8	2,087,690	XXX
11.6 NAIC 6						0	0.0	665,595	0.1	0	XXX
11.7 Totals	119,292,092	406,552,358	404,272,885	91,380,121	33,987,659	1,055,485,115	90.3	1,132,118,306	93.6	1,055,485,115	XXX
11.8 Line 11.7 as a % of Col. 6	11.3	38.5	38.3	8.7	3.2	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	10.2	34.8	34.6	7.8	2.9	90.3	XXX	XXX	XXX	90.3	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	239,641	23,854,066	1,673,518	0	0	25,767,225	2.2	16,173,209	1.3	XXX	25,767,225
12.2 NAIC 2	0	14,831,165	2,042,145	0	0	16,873,310	1.4	15,330,945	1.3	XXX	16,873,310
12.3 NAIC 3	782,535	15,686,347	36,485,417	3,708,750	0	56,663,049	4.8	27,563,568	2.3	XXX	56,663,049
12.4 NAIC 4	0	6,998,575	7,268,440	0	0	14,267,015	1.2	18,763,908	1.6	XXX	14,267,015
12.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	1,022,176	61,370,153	47,469,520	3,708,750	0	113,570,599	9.7	77,831,630	6.4	XXX	113,570,599
12.8 Line 12.7 as a % of Col. 6	0.9	54.0	41.8	3.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.1	5.2	4.1	0.3	0.0	9.7	XXX	XXX	XXX	XXX	9.7

(a) Includes $ 113,020,602 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 2,375,058 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	12,800,079	25,775,796	7,367,427	0	0	45,943,302	3.9	14,351,002	1.2	45,943,302	0
1.2 Residential Mortgage-Backed Securities	2,368,771	6,287,430	4,260,313	4,690,978	3,132,651	20,740,143	1.8	29,959,400	2.5	20,740,143	0
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
1.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
1.5 Totals	15,168,850	32,063,226	11,627,740	4,690,978	3,132,651	66,683,445	5.7	44,310,402	3.7	66,683,445	0
2. All Other Governments											
2.1 Issuer Obligations						0	0.0		0.0		0
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	4,011,619	13,171,633	11,647,448	0	0	28,830,700	2.5	31,539,939	2.6	28,830,700	0
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
3.5 Totals	4,011,619	13,171,633	11,647,448	0	0	28,830,700	2.5	31,539,939	2.6	28,830,700	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	7,436,113	11,195,545	17,391,424	5,112,570	0	41,135,652	3.5	53,233,936	4.4	41,135,652	0
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
4.5 Totals	7,436,113	11,195,545	17,391,424	5,112,570	0	41,135,652	3.5	53,233,936	4.4	41,135,652	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	14,593,443	81,400,895	137,721,952	13,653,485	5,030,393	252,400,168	21.6	241,308,656	19.9	252,400,168	0
5.2 Residential Mortgage-Backed Securities	33,693,538	93,969,583	68,288,036	65,188,889	24,466,268	285,606,314	24.4	307,008,352	25.4	285,606,314	0
5.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
5.4 Other Loan-Backed and Structured Securities	0	1,652,423	0	0	1,358,350	3,010,773	0.3	4,307,533	0.4	3,010,773	0
5.5 Totals	48,286,981	177,022,901	206,009,988	78,842,374	30,855,011	541,017,255	46.3	552,624,541	45.7	541,017,255	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	45,171,062	233,887,687	205,010,661	6,442,947	0	490,512,357	42.0	527,167,089	43.6	377,818,063	112,694,294
6.2 Residential Mortgage-Backed Securities	239,640	581,520	55,148	0	0	876,308	0.1	1,074,030	0.1	0	876,308
6.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
6.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
6.5 Totals	45,410,702	234,469,207	205,065,809	6,442,947	0	491,388,665	42.0	528,241,119	43.7	377,818,063	113,570,602
7. Hybrid Securities											
7.1 Issuer Obligations						0	0.0	0	0.0		0
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
7.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations						0	0.0		0.0		0
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		0
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		0
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	84,012,316	365,431,556	379,138,912	25,209,002	5,030,393	858,822,179	73.5	XXX	XXX	746,127,885	112,694,294
9.2 Residential Mortgage-Backed Securities	36,301,949	100,838,533	72,603,497	69,879,867	27,598,919	307,222,765	26.3	XXX	XXX	306,346,457	876,308
9.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities	0	1,652,423	0	0	1,358,350	3,010,773	0.3	XXX	XXX	3,010,773	0
9.5 Totals	120,314,265	467,922,512	451,742,409	95,088,869	33,987,662	1,169,055,717	100.0	XXX	XXX	1,055,485,115	113,570,602
9.6 Line 9.5 as a % of Col. 6	10.3	40.0	38.6	8.1	2.9	100.0	XXX	XXX	XXX	90.3	9.7
10. Total Bonds Prior Year											
10.1 Issuer Obligations	79,025,090	388,488,932	368,096,563	26,852,394	5,137,643	XXX	XXX	867,600,622	71.7	790,843,022	76,757,600
10.2 Residential Mortgage-Backed Securities	65,280,217	127,756,134	60,081,203	53,903,010	31,021,218	XXX	XXX	338,041,782	27.9	336,967,752	1,074,030
10.3 Commercial Mortgage-Backed Securities						XXX	XXX	0	0.0		0
10.4 Other Loan-Backed and Structured Securities	0	2,466,630	0	0	1,840,903	XXX	XXX	4,307,533	0.4	4,307,533	0
10.5 Totals	144,305,307	518,711,696	428,177,766	80,755,404	37,999,764	XXX	XXX	1,209,949,937	100.0	1,132,118,307	77,831,630
10.6 Line 10.5 as a % of Col. 8	11.9	42.9	35.4	6.7	3.1	XXX	XXX	100.0	XXX	93.6	6.4
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	83,229,782	304,642,923	331,724,536	21,500,255	5,030,393	746,127,889	63.8	790,843,022	65.4	746,127,889	XXX
11.2 Residential Mortgage-Backed Securities	36,062,311	100,257,012	72,548,349	69,879,867	27,598,919	306,346,458	26.2	336,967,752	27.8	306,346,458	XXX
11.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities	0	1,652,423	0	0	1,358,350	3,010,773	0.3	4,307,533	0.4	3,010,773	XXX
11.5 Totals	119,292,093	406,552,358	404,272,885	91,380,122	33,987,662	1,055,485,120	90.3	1,132,118,307	93.6	1,055,485,120	XXX
11.6 Line 11.5 as a % of Col. 6	11.3	38.5	38.3	8.7	3.2	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	10.2	34.8	34.6	7.8	2.9	90.3	XXX	XXX	XXX	90.3	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	782,534	60,788,633	47,414,376	3,708,747	0	112,694,290	9.6	76,757,600	6.3	XXX	112,694,290
12.2 Residential Mortgage-Backed Securities	239,638	581,521	55,148	0	0	876,307	0.1	1,074,030	0.1	XXX	876,307
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 Totals	1,022,172	61,370,154	47,469,524	3,708,747	0	113,570,597	9.7	77,831,630	6.4	XXX	113,570,597
12.6 Line 12.5 as a % of Col. 6	0.9	54.0	41.8	3.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.1	5.2	4.1	0.3	0.0	9.7	XXX	XXX	XXX	XXX	9.7

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	28,741,330	28,741,330	0	0	0
2. Cost of short-term investments acquired	581,270,492	581,270,492	0	0	0
3. Accrual of discount	1,386	1,386	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	2,057	2,057	0	0	0
6. Deduct consideration received on disposals	575,653,252	575,653,252	0	0	0
7. Deduct amortization of premium	27,869	27,869	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	34,334,144	34,334,144	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	34,334,144	34,334,144	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	11,005,657	11,005,657	0
2. Cost of cash equivalents acquired	10,000,000	10,000,000	0
3. Accrual of discount	0		
4. Unrealized valuation increase (decrease)	(5,657)	(5,657)	0
5. Total gain (loss) on disposals	0		
6. Deduct consideration received on disposals	11,000,000	11,000,000	0
7. Deduct amortization of premium	0		
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other than temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,000,000	10,000,000	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	10,000,000	10,000,000	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
1351 William Howard Taft Road		Cincinnati	OH	07/01/1972	01/01/2009	24,377,182		6,140,473	4,950,000	394,043			(394,043)		3,088,205	1,502,370
1340 E. McMillan		Cincinnati	OH	07/01/1972	08/26/2002	391,704		125,190	600,000	6,236			(6,236)		250,879	122,049
2400 Market Street		Youngstown	OH	02/01/1983	10/19/2002	4,031,615		1,095,204	1,060,000	62,098			(62,098)		424,148	170,384
6740 North High Street		Worthington	OH	07/01/1995	01/01/2002	24,185,689		5,334,814	8,860,000	451,877			(451,877)		3,845,984	1,871,019
0299999. Property occupied by the reporting entity - Administrative						52,986,190	0	12,695,681	15,470,000	914,254	0	0	(914,254)	0	7,609,216	3,665,822
0399999. Total Property occupied by the reporting entity						52,986,190	0	12,695,681	15,470,000	914,254	0	0	(914,254)	0	7,609,216	3,665,822
0699999 - Totals						52,986,190	0	12,695,681	15,470,000	914,254	0	0	(914,254)	0	7,609,216	3,665,822

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
UPS Caps & Fans	Youngstown	OH	01/02/2014	DC Group, Inc.	3,829		3,765	
Boiler Replacement	Mason	OH	01/02/2014	Midwest Mechanical	28,475		28,001	
Cooling Tower Replacement	Cincinnati	OH	01/02/2014	DeBra Kuempel	131,431		129,240	
Chiller Upgrade and Install	Mason	OH	01/02/2014	DeBra Kuempel	180,824		177,810	
Carpet	Worthington	OH	01/01/2014	Modular Designs	11,625		11,367	
Carpet	Worthington	OH	01/01/2014	Milliken Carpet	17,526		17,137	
Carpet	Worthington	OH	01/01/2014	Modular Designs	19,375		18,944	
Carpet	Worthington	OH	01/01/2014	Modular Designs	21,700		21,218	
Carpet	Worthington	OH	01/01/2014	Madular Designs	33,927		33,173	
Carpet	Worthington	OH	01/01/2014	Milliken Carpet	113,809		111,280	
Painting	Worthington	OH	01/01/2014	Cushman & Wakefield	4,194		4,101	
Con Ceiling 1st Floor	Worthington	OH	01/01/2014	Solar Tint	6,395		6,253	
Painting	Worthington	OH	01/01/2014	Connor Fine Painting	144,300		141,093	
Interior Upgrade	Mason	OH	01/01/2014	Perkins/Carmack Construction	79,477		77,711	
Interior Upgrade	Mason	OH	01/01/2014	Perkins/Carmack Construction	58,777		57,471	
Carpet	Youngstown	OH	01/01/2014	Modular Designs	30,209		29,538	
Electric Upgrade	Mason	OH	01/01/2014	Banta Electrical Construction	17,589		17,198	
DT Center Monitor	Worthington	OH	01/01/2014	Automatic Controls	9,960		9,738	
Carpet	Youngstown	OH	01/01/2014	Modular Designs	9,061		8,859	
Security Upgrade	Worthington	OH	01/01/2014	Koorsen Security	53,256		52,073	
Security Upgrade	Cincinnati	OH	04/01/2014	Koorsen Security	11,567		11,182	
Boiler	Cincinnati	OH	04/01/2014	Midwest Mechanical	51,969		50,237	
Garage Roof	Worthington	OH	04/01/2014	Dalton Roofing Co.	10,817		10,456	
Boiler	Cincinnati	OH	04/01/2014	Midwest Mechanical	50,155		48,483	
Boiler	Mason	OH	04/01/2014	Midwest Mechanical	75,183		72,677	
Garage Roof	Worthington	OH	04/01/2014	Complete Restoration	3,100		2,997	
Electric Data Power Outlet	Mason	OH	04/01/2014	Banta Electric	14,606		14,119	
Security Split	Mason	OH	04/01/2014	DeBra Kuempel	15,504		14,987	
Lighting Retrofit	Mason	OH	06/01/2014	Facility Solutions	38,635		38,420	
HVAC RTU Replacement	Youngstown	OH	07/01/2014	Deem LLC	34,625		32,894	
Boiler Replacement	Mason	OH	07/01/2014	Midwest Mechanical	39,216		37,255	
Fan Motors	Worthington	OH	07/01/2014	Siemens Industry	76,000		72,200	
Fan and Caps	Mason	OH	07/01/2014	DC Group, Inc.	15,932		15,490	
Parking Lot Paving	Mason	OH	08/01/2014	Camargo Construction	113,682		112,419	
Parking Lot Paving	Mason	OH	07/01/2014	Camargo Construction	113,682		111,156	
Install CSB UPS Batteries	Worthingon	OH	10/01/2014	DC Group, Inc.	23,563		21,991	
0199999. Acquired by Purchase					1,663,975	0	1,622,933	0
0399999 - Totals					1,663,975	0	1,622,933	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
4361 Irwin Simpson Road	Mason	OH	11/07/2014	the GC Net Lease (Mason 1) Investors, LLC	38,889,309	791,583	15,451,783	952,736			(952,736)		15,290,630	15,290,630			0	3,554,583	1,466,266
0199999. Property Disposed					38,889,309	791,583	15,451,783	952,736	0	0	(952,736)	0	15,290,630	15,290,630	0	0	0	3,554,583	1,466,266
0399999 - Totals					38,889,309	791,583	15,451,783	952,736	0	0	(952,736)	0	15,290,630	15,290,630	0	0	0	3,554,583	1,466,266

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

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	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
	ArcLight Energy Partners V		Boston	MA	ArcLight Capital Partners		12/01/2011	1	10,899,054		15,574,693	3,663,760						5,874,107	0.800
	Pathway Private Equity fund XXII, LLC		Irvine	CA	Pathway Capital Management		01/16/2007	1	12,389,957		21,377,474	3,487,177						3,005,426	20.500
	Pathway Private Equity Fund 7, LLC		Irvine	CA	Pathway Capital Management		04/24/2013	1	8,327,494		7,531,569	(477,563)						41,296,481	16.200
2199999. Joint Venture Interests - Other - Unaffiliated									31,616,505	0	44,483,736	6,673,374	0	0	0	0	0	50,176,014	XXX
4499999. Total - Unaffiliated									31,616,505	0	44,483,736	6,673,374	0	0	0	0	0	50,176,014	XXX
4599999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 - Totals									31,616,505	0	44,483,736	6,673,374	0	0	0	0	0	50,176,014	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
	ArcLight Energy Partners V	Boston	MA	ArcLight Capital Partners	12/01/2011	1		5,304,076		0.800
	Pathway Private Equity fund XXII, LLC	Irvine	CA	Pathway Capital Management	01/16/2007	1		1,680,655		20.500
	Pathway Private Equity Fund 7, LLC	Irvine	CA	Pathway Capital Management	04/24/2013	1		6,447,707		16.200
2199999. Joint Venture Interests - Other - Unaffiliated							0	13,432,438	0	XXX
4499999. Total - Unaffiliated							0	13,432,438	0	XXX
4599999. Total - Affiliated							0	0	0	XXX
4699999 - Totals							0	13,432,438	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	ArcLight Energy Partners V	Boston	MA	ArcLight Capital Partners	12/01/2011	10/31/2014						0			5,864,253			0	
	Pathway Private Equity fund XXII, LLC	Irvine	CA	Pathway Capital Management	01/16/2007	12/31/2014						0			5,087,517			0	
	Pathway Private Equity Fund 7, LLC	Irvine	CA	Pathway Capital Management	04/24/2013	11/30/2014						0			376,025			0	
2199999. Joint Venture Interests - Other - Unaffiliated							0	0	0	0	0	0	0	0	11,327,795	0	0	0	0
	Radiant Company, LLC	Indianapolis	IN	Accenture LLP	12/21/2010	02/13/2014	1,030,882	1,970,118				1,970,118			2,632,508		(368,493)	(368,493)	
2299999. Joint Venture Interests - Other - Affiliated							1,030,882	1,970,118	0	0	0	1,970,118	0	0	2,632,508	0	(368,493)	(368,493)	0
4499999. Total - Unaffiliated							0	0	0	0	0	0	0	0	11,327,795	0	0	0	0
4599999. Total - Affiliated							1,030,882	1,970,118	0	0	0	1,970,118	0	0	2,632,508	0	(368,493)	(368,493)	0
4699999 - Totals							1,030,882	1,970,118	0	0	0	1,970,118	0	0	13,960,303	0	(368,493)	(368,493)	0

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 Des.	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-F6-2	US TREASURY N/B	LS			1	7,636,701	99.3910	7,603,412	7,650,000	7,636,776	0	75	0	0	1.500	1.537	AO	19,653	0	12/18/2014	10/31/2019
912828-F8-8	US TREASURY N/B	LS			1	149,575	99.5860	149,379	150,000	149,617	0	42	0	0	0.375	0.616	AO	96	0	11/14/2014	10/31/2016
912828-G5-3	US TREASURY N/B	LS			1	2,489,165	99.4140	2,485,350	2,500,000	2,489,243	0	77	0	0	1.875	1.942	MN	4,121	0	12/11/2014	11/30/2021
912828-G6-1	US TREASURY N/B	LS			1	14,996,538	99.3670	14,924,923	15,020,000	14,996,699	0	160	0	0	1.500	1.533	MN	19,807	0	12/16/2014	11/30/2019
912828-G7-9	US TREASURY N/B	LS			1	2,992,622	99.7660	2,992,980	3,000,000	2,992,703	0	81	0	0	1.000	1.084	JD	1,401	0	12/18/2014	12/15/2017
912828-G8-7	US TREASURY N/B				1	3,224,335	100.9690	3,225,960	3,195,000	3,224,325	0	(11)	0	0	2.125	1.984	JD	188	0	12/30/2014	12/31/2021
912828-ND-8	US TREASURY N/B				1	1,656,639	109.0940	1,800,051	1,650,000	1,653,863	0	(644)	0	0	3.500	3.452	MN	7,498	57,750	05/14/2010	05/15/2020
912828-NL-0	US TREASURY N/B	SD			1	401,766	100.8590	403,436	400,000	400,218	0	(432)	0	0	1.875	1.765	JD	21	7,500	04/21/2011	06/30/2015
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						33,547,341	XXX	33,585,491	33,565,000	33,543,444	0	(652)	0	0	XXX	XXX	XXX	52,785	65,250	XXX	XXX
36176A-FG-9	GNMA POOL 760067			2	1	70,501	107.3790	71,095	66,210	70,342	0	(53)	0	0	4.000	2.775	MON	221	2,648	10/06/2011	04/15/2041
36176C-K2-0	GNMA POOL 762013			2	1	160,168	107.5200	172,092	160,056	160,133	0	(27)	0	0	4.000	4.014	MON	534	6,402	02/28/2011	03/15/2041
36176M-UY-7	GNMA POOL 770399			2	1	86,791	109.5570	89,413	81,613	86,647	0	(42)	0	0	4.500	2.808	MON	306	3,673	07/15/2011	06/15/2041
36177T-AG-2	GNMA POOL 798106			2	1	148,575	105.1250	148,874	141,616	148,022	0	(417)	0	0	3.500	3.121	MON	413	4,956	02/29/2012	03/15/2042
36177X-RU-4	GNMA POOL AA1399			2	1	404,733	105.1630	397,726	378,200	403,034	0	(1,231)	0	0	3.500	2.904	MON	1,103	13,237	07/02/2012	07/15/2042
36178D-7H-8	GNMA POOL AA6296			2	1	430,195	102.5150	421,456	411,116	429,484	0	(349)	0	0	3.000	2.517	MON	1,028	12,333	04/01/2013	04/15/2043
36179Q-L5-8	GNMA II POOL MA2148			2	1	8,928,223	105.1090	9,042,449	8,602,925	8,925,533	0	(2,690)	0	0	3.500	3.152	MON	25,092	75,276	08/25/2014	08/20/2044
36200M-2Y-8	GNMA POOL 604791			2	1	72,664	112.8360	84,595	74,972	72,828	0	75	0	0	5.500	6.357	MON	344	4,124	06/11/2007	11/15/2033
36200M-C3-5	GNMA POOL 604090			2	1	47,492	114.8250	55,075	47,964	47,516	0	5	0	0	6.000	6.320	MON	240	2,878	06/12/2007	03/15/2033
36200N-SL-6	GNMA POOL 605423			2	1	50,420	110.7090	58,008	52,397	50,595	0	72	0	0	5.000	5.903	MON	218	2,620	05/31/2007	05/15/2034
3620A2-TX-4	GNMA POOL 717066			2	1	74,005	109.3290	74,249	67,914	73,877	0	29	0	0	4.500	1.648	MON	255	3,056	02/12/2013	05/15/2039
3620A2-W3-6	GNMA POOL 717166			2	1	91,835	109.3290	96,396	88,171	91,717	0	(30)	0	0	4.500	3.158	MON	331	3,968	07/01/2010	06/15/2039
3620A6-B4-8	GNMA POOL 720159			2	1	64,228	109.3430	66,835	61,124	64,123	0	(29)	0	0	4.500	3.060	MON	229	2,751	11/30/2010	07/15/2039
3620A9-YX-3	GNMA POOL 723526			2	1	80,784	110.5370	87,922	79,541	80,714	0	(30)	0	0	4.500	4.206	MON	298	3,579	04/30/2010	12/15/2039
3620A9-ZE-4	GNMA POOL 723541			2	1	164,274	110.5830	174,411	157,719	164,017	0	(81)	0	0	5.000	3.899	MON	657	7,886	02/26/2010	12/15/2039
3620AA-R2-6	GNMA POOL 724205			2	1	72,433	107.3790	79,543	74,077	72,514	0	40	0	0	4.000	4.458	MON	247	2,963	08/31/2009	08/15/2039
3620AB-4P-8	GNMA POOL 725430			2	1	193,253	109.9970	209,625	190,573	193,135	0	0	0	0	4.500	4.121	MON	715	8,576	10/30/2009	11/15/2039
3620AC-6V-1	GNMA POOL 726384			2	1	51,655	111.0630	55,320	49,810	51,596	0	(4)	0	0	5.000	3.742	MON	208	2,490	04/01/2010	10/15/2039
3620AC-V8-4	GNMA POOL 726139			2	1	75,822	109.6500	82,893	75,597	75,802	0	(11)	0	0	4.500	4.455	MON	283	3,402	01/04/2010	01/15/2040
3620AD-6J-6	GNMA POOL 727273			2	1	51,675	109.3870	55,006	50,286	51,611	0	(25)	0	0	4.500	3.861	MON	189	2,263	11/30/2009	12/15/2039
3620AE-EG-1	GNMA POOL 727435			2	1	58,004	109.6380	62,727	57,213	57,971	0	(7)	0	0	4.500	4.109	MON	215	2,575	01/29/2010	02/15/2040
3620AF-4W-4	GNMA POOL 729037			2	1	161,505	110.6110	167,850	151,748	161,185	0	(97)	0	0	5.000	3.204	MON	632	7,587	10/01/2010	02/15/2040
3620AJ-XX-2	GNMA POOL 731594			2	1	160,149	107.4130	167,697	156,124	159,728	0	(107)	0	0	4.000	3.782	MON	520	6,245	11/30/2010	11/15/2040
3620AM-VR-0	GNMA POOL 734224			2	1	89,866	109.6720	94,159	85,855	89,676	0	(98)	0	0	4.500	3.730	MON	322	3,863	04/29/2011	02/15/2041
3620AR-HU-8	GNMA POOL 737443			2	1	143,340	110.5420	153,069	138,472	143,178	0	(92)	0	0	4.500	3.792	MON	519	6,231	03/28/2011	09/15/2040
3620AS-AL-3	GNMA POOL 738111			2	1	74,437	107.3790	74,966	69,815	74,289	0	(58)	0	0	4.000	2.579	MON	233	2,793	11/30/2011	03/15/2041
3620AT-EB-9	GNMA POOL 739130			2	1	43,576	111.8230	45,909	41,055	43,251	0	(261)	0	0	5.500	4.991	MON	188	2,258	04/30/2010	01/15/2039
3620AV-X2-3	GNMA POOL 741497			2	1	215,751	108.7340	233,428	214,678	215,678	0	12	0	0	4.000	3.928	MON	716	8,587	01/31/2011	12/15/2040
3620C0-Z9-2	GNMA POOL 745168			2	1	74,237	110.5830	77,347	69,945	74,114	0	(18)	0	0	5.000	2.549	MON	291	3,497	01/31/2011	06/15/2040
3620C0-ZL-5	GNMA POOL 745147			2	1	89,728	109.5290	89,730	81,923	89,543	0	(41)	0	0	4.500	1.277	MON	307	3,686	04/09/2012	06/15/2040
3620C1-AZ-9	GNMA POOL 745324			2	1	33,328	109.3980	34,576	31,606	33,225	0	(50)	0	0	4.500	3.649	MON	119	1,422	07/30/2010	07/15/2040
3620C6-DE-2	GNMA POOL 749901			2	1	87,585	110.0930	92,982	84,458	87,395	0	(120)	0	0	4.500	3.971	MON	317	3,801	01/03/2011	09/15/2040
3620C6-FZ-3	GNMA POOL 749984			2	1	28,074	107.3790	28,988	26,996	27,949	0	(99)	0	0	4.000	3.676	MON	90	1,080	08/31/2010	09/15/2040
36210B-4H-5	GNMA POOL 487824			2	1	44,433	109.3290	47,387	43,343	44,402	0	(5)	0	0	4.500	3.349	MON	163	1,951	05/28/2010	04/15/2039
36210B-YF-6	GNMA POOL 487710			2	1	53,708	109.3290	57,374	52,478	53,660	0	(13)	0	0	4.500	3.712	MON	197	2,361	04/01/2009	03/15/2039
36211S-FB-8	GNMA POOL 521362			2	1	74,550	114.4060	88,613	77,455	74,804	0	145	0	0	5.500	6.291	MON	355	4,260	06/12/2007	06/15/2035
36215Y-RB-8	GNMA II POOL 149082			2	1	10,251	100.3590	9,931	9,895	9,885	0	(24)	0	0	8.000	7.604	MON	66	792	11/30/1995	03/20/2016
36216X-CH-2	GNMA II POOL 177472			2	1	5,118	100.3810	4,855	4,837	4,855	0	(16)	0	0	9.000	8.184	MON	36	435	10/16/1996	10/20/2016
362178-PY-5	GNMA POOL 215639			2	1	179	100.4370	191	190	187	0	5	0	0	8.500	9.369	MON	1	16	10/01/1995	07/15/2017
362201-PR-0	GNMA POOL 293932			2	1	8,728	100.5180	8,126	8,084	8,262	0	(33)	0	0	9.500	8.670	MON	64	768	10/01/1995	08/15/2020
36220Y-FX-6	GNMA POOL 291882			2	1	2,399	101.3450	2,252	2,222	2,275	0	(9)	0	0	9.500	8.680	MON	18	211	10/01/1995	02/15/2021
36224T-Z5-2	GNMA POOL 338364			2	1	372	101.4850	374	369	369	0	0	0	0	7.500	7.500	MON	2	27	10/01/1995	12/15/2022
36225A-ZL-7	GNMA POOL 780747			2	1	64,365	114.9970	72,400	62,958	64,141	0	(52)	0	0	6.500	5.901	MON	341	4,092	07/02/2007	03/15/2028
36225B-X2-9	GNMA POOL 781597			2	1	69,554	111.2400	81,410	73,184	69,830	0	115	0	0	5.000	6.402	MON	305	3,659	07/02/2007	05/15/2033
36230M-VF-1	GNMA POOL 753314			2	1	163,609	108.2050	176,812	163,405	163,602	0	(11)	0	0	4.000	3.988	MON	545	6,536	12/30/2010	12/15/2040
36230N-US-2	GNMA POOL 754193			2	1	38,268	109.3290	38,644	35,346	38,204	0	(1)	0	0	4.500	1.161	MON	133	1,591	08/31/2011	08/15/2041
36241K-BR-8	GNMA POOL 781848			2	1	82,606	115.6820	95,620	82,657	82,596	0	(3)	0	0	6.000	6.029	MON	413	4,959	07/02/2007	10/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36241K-DZ-8	GNMA POOL 781920			2	1	71,314	112.8540	82,518	73,119	71,422	0	41	0	0	5.500	6.194	MON	335	4,022	07/02/2007	05/15/2035
36241K-GU-6	GNMA POOL 782011			2	1	95,576	110.6990	112,052	101,222	95,920	0	139	0	0	5.000	6.548	MON	422	5,061	06/11/2007	12/15/2035
36241K-TS-7	GNMA POOL 782361			2	1	6,088	111.6850	6,621	5,928	6,082	0	(1)	0	0	5.500	4.278	MON	27	326	01/23/2009	07/15/2038
36241K-XW-3	GNMA POOL 782493			2	1	96,416	110.6360	104,925	94,838	96,356	0	(15)	0	0	5.000	4.412	MON	395	4,742	07/01/2009	12/15/2038
36241K-Z4-3	GNMA POOL 782563			2	1	55,716	110.6940	59,841	54,060	55,659	0	(15)	0	0	5.000	3.966	MON	225	2,703	01/04/2010	02/15/2039
36241L-4U-7	GNMA POOL 783535			2	1	284,181	107.3790	283,573	264,086	283,681	0	(292)	0	0	4.000	2.470	MON	880	10,563	03/28/2012	02/15/2042
36241L-7B-6	GNMA POOL 783590			2	1	5,260,449	109.6270	5,264,297	4,802,007	5,251,772	0	(3,374)	0	0	4.500	2.345	MON	18,008	216,090	04/15/2013	06/20/2041
36241L-L3-8	GNMA POOL 783046			2	1	147,793	107.5150	148,895	138,488	147,424	0	(179)	0	0	4.000	2.787	MON	462	5,540	10/31/2011	08/15/2040
36241L-P4-2	GNMA POOL 783143			2	1	51,105	107.4980	54,817	50,993	51,104	0	(4)	0	0	4.000	3.955	MON	170	2,040	03/28/2011	10/15/2040
36241L-TT-3	GNMA POOL 783262			2	1	63,816	109.5410	65,581	59,869	63,694	0	(38)	0	0	4.500	2.888	MON	225	2,694	07/29/2011	03/15/2041
36290V-JX-3	GNMA POOL 618678			2	1	26,956	115.4880	30,986	26,831	26,936	0	(14)	0	0	6.000	5.961	MON	134	1,610	05/31/2007	10/15/2036
36291D-4G-5	GNMA POOL 625523			2	1	104,730	109.3300	113,631	103,934	104,694	0	(10)	0	0	4.500	4.272	MON	390	4,677	08/31/2009	07/15/2039
36292C-3R-3	GNMA POOL 645308			2	1	25,187	111.6850	28,356	25,389	25,191	0	1	0	0	5.500	5.975	MON	116	1,396	07/31/2008	06/15/2038
36292D-XW-7	GNMA POOL 646093			2	1	19,967	110.1730	20,537	18,640	19,923	0	(11)	0	0	5.000	(1.021)	MON	78	932	11/30/2010	01/15/2038
36292G-R2-3	GNMA POOL 648605			2	1	7,862	114.1100	8,772	7,687	7,853	0	23	0	0	6.500	3.253	MON	42	500	05/31/2007	11/15/2035
36294U-UM-2	GNMA POOL 660388			2	1	29,594	105.3290	30,431	28,891	29,581	0	(5)	0	0	3.500	3.028	MON	84	1,011	07/17/2013	02/15/2042
36295E-SA-6	GNMA POOL 668413			2	1	22,922	113.0030	25,782	22,815	22,917	0	0	0	0	6.000	5.671	MON	114	1,369	05/31/2007	04/15/2037
36295H-JT-8	GNMA POOL 670874			2	1	74,305	107.3790	75,411	70,229	74,165	0	(66)	0	0	4.000	2.842	MON	234	2,809	08/31/2011	08/15/2041
36295K-4D-2	GNMA POOL 673220			2	1	29,039	113.0410	32,089	28,387	29,014	0	(4)	0	0	6.000	5.098	MON	142	1,703	11/26/2008	10/15/2038
36295P-5U-2	GNMA POOL 676859			2	1	22,729	110.2310	24,141	21,900	22,697	0	(6)	0	0	5.000	3.660	MON	91	1,095	04/01/2009	05/15/2038
36295P-QP-0	GNMA POOL 676462			2	1	34,039	113.1320	37,473	33,123	34,005	0	(4)	0	0	6.000	4.783	MON	166	1,987	04/30/2008	11/15/2037
36295Q-N7-1	GNMA POOL 677314			2	1	16,343	111.6840	18,289	16,376	16,342	0	0	0	0	5.500	5.561	MON	75	901	08/29/2008	09/15/2038
36296A-JR-6	GNMA POOL 685272			2	1	46,524	110.1650	47,642	43,246	46,423	0	(7)	0	0	5.000	0.974	MON	180	2,162	07/30/2010	04/15/2038
36296D-GP-7	GNMA POOL 687906			2	1	185,196	111.8110	201,650	180,349	185,002	0	23	0	0	5.500	4.594	MON	827	9,919	01/23/2009	09/15/2038
36296F-GT-4	GNMA POOL 689710			2	1	24,223	118.1350	27,894	23,612	24,185	0	(16)	0	0	6.500	5.973	MON	128	1,535	11/26/2008	07/15/2038
36296M-VR-6	GNMA POOL 695524			2	1	19,350	114.1100	21,830	19,131	19,341	0	(1)	0	0	6.500	5.535	MON	104	1,243	10/31/2008	09/15/2038
36296Q-LQ-0	GNMA POOL 697935			2	1	45,909	109.3610	47,351	43,298	45,817	0	(26)	0	0	4.500	2.809	MON	162	1,949	08/31/2010	03/15/2039
36296U-3V-0	GNMA POOL 702012			2	1	47,329	110.6140	51,146	46,238	47,289	0	(6)	0	0	5.000	4.067	MON	193	2,312	02/24/2009	03/15/2039
36296U-Z2-9	GNMA POOL 701961			2	1	35,539	109.3510	36,641	33,507	35,464	0	(23)	0	0	4.500	2.868	MON	126	1,508	10/29/2010	06/15/2039
36296U-Z3-7	GNMA POOL 701962			2	1	117,757	109.3290	127,913	116,998	117,712	0	(17)	0	0	4.500	4.341	MON	439	5,265	05/29/2009	06/15/2039
36296X-GS-7	GNMA POOL 704109			2	1	47,758	113.0430	52,193	46,171	47,701	0	(8)	0	0	6.000	4.659	MON	231	2,770	02/24/2009	12/15/2038
36296X-YS-7	GNMA POOL 704621			2	1	42,176	109.3830	43,852	40,090	42,096	0	(21)	0	0	4.500	3.191	MON	150	1,804	10/01/2010	07/15/2039
36297D-NG-8	GNMA POOL 708791			2	1	51,097	110.3680	54,080	49,000	50,975	0	(70)	0	0	5.000	4.235	MON	204	2,450	04/30/2010	05/15/2039
36297G-BH-2	GNMA POOL 711140			2	1	113,769	109.5410	122,631	111,950	113,698	0	(16)	0	0	4.500	4.032	MON	420	5,038	02/26/2010	02/15/2040
36297H-RQ-3	GNMA POOL 712495			2	1	113,499	109.3290	123,245	112,729	113,461	0	(13)	0	0	4.500	4.306	MON	423	5,073	07/31/2009	06/15/2039
36297K-KZ-3	GNMA POOL 714112			2	1	57,933	110.6260	61,698	55,772	57,848	0	(26)	0	0	5.000	3.903	MON	232	2,789	10/30/2009	08/15/2039
36297K-ZU-8	GNMA POOL 714555			2	1	69,396	109.3630	69,777	63,803	69,202	0	(84)	0	0	4.500	2.558	MON	239	2,871	10/31/2011	06/15/2039
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						20,761,028	XXX	21,248,961	19,772,898	20,740,140	0	(9,881)	0	0	XXX	XXX	XXX	66,892	576,823	XXX	XXX
0599999. Total - U.S. Government Bonds						54,308,369	XXX	54,834,452	53,337,898	54,283,584	0	(10,533)	0	0	XXX	XXX	XXX	119,677	642,073	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
20772G-C7-1	CONNECTICUT ST REF				1FE	4,364,480	100.9920	4,039,680	4,000,000	4,011,619	0	(55,626)	0	0	5.000	3.562	MS	58,889	200,000	12/14/2007	03/15/2015
419791-U2-2	HAWAII ST			1	1FE	4,680,720	120.4010	4,816,040	4,000,000	4,621,148	0	(59,572)	0	0	5.000	2.780	MN	33,333	200,000	02/20/2014	11/01/2024
57582N-UT-0	MASSACHUSETTS ST REF-SERIES A				1FE	1,809,864	119.9620	1,889,402	1,575,000	1,678,308	0	(16,249)	0	0	5.250	3.930	FA	34,453	82,688	06/29/2005	08/01/2020
641461-EG-9	NEVADA ST CAP IMPT & CULTURAL AFFAIRS-B			1	1FE	5,153,603	111.7140	5,557,772	4,975,000	5,037,515	0	(19,625)	0	0	5.000	4.535	JD	20,729	248,750	04/09/2008	12/01/2026
70914P-TV-4	PENNSYLVANIA ST			1	1FE	2,251,740	119.5590	2,391,180	2,000,000	2,220,895	0	(22,786)	0	0	5.000	3.450	AO	25,000	100,000	08/15/2013	04/01/2025
882723-KW-8	TEXAS STATE			1	1FE	278,181	113.0850	299,675	265,000	276,205	0	(1,976)	0	0	5.000	3.609	AO	3,313	6,625	05/19/2014	04/01/2023
882723-LQ-0	TEXAS STATE			1	1FE	2,842,355	112.6760	3,081,689	2,735,000	2,826,367	0	(15,989)	0	0	5.000	3.895	AO	34,188	68,375	05/19/2014	04/01/2023
93974B-QY-1	WASHINGTON ST VAR PURP-SERIES 2007A			1	1FE	5,158,250	106.7940	5,339,700	5,000,000	5,031,546	0	(19,876)	0	0	5.000	4.560	JJ	125,000	250,000	08/24/2007	07/01/2020
97705L-Q4-2	WISCONSIN ST			1	1FE	3,281,750	118.2860	3,264,694	2,760,000	3,127,093	0	(52,477)	0	0	5.000	2.701	MN	23,000	138,000	12/08/2011	05/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						29,820,943	XXX	30,679,832	27,310,000	28,830,696	0	(264,176)	0	0	XXX	XXX	XXX	357,905	1,294,438	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						29,820,943	XXX	30,679,832	27,310,000	28,830,696	0	(264,176)	0	0	XXX	XXX	XXX	357,905	1,294,438	XXX	XXX
033161-VU-1	ANCHORAGE ALASKA			1	1FE	2,289,720	111.3050	2,226,100	2,000,000	2,110,943	0	(40,888)	0	0	5.000	2.760	FA	41,667	100,000	05/25/2010	08/01/2018
100853-MW-7	BOSTON MASS SERIAL A				1FE	1,911,894	120.3110	1,864,821	1,550,000	1,794,259	0	(35,973)	0	0	5.000	2.280	AO	19,375	77,500	08/17/2011	04/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
144783-CM-7	CARROLL CNTY GA SCH				1FE	2,066,530	121.7770	2,173,719	1,785,000	1,992,889	0	(21,525)	0	0	5.000	3.371	AO	22,313	89,250	05/13/2011	04/01/2023
160069-TD-2	CHARLESTON COUNTY SC			1	1FE	1,779,450	118.4360	1,776,540	1,500,000	1,695,877	0	(25,590)	0	0	5.000	2.881	MN	12,500	75,000	08/11/2011	11/01/2025
346766-QL-5	FORT BEND CNTY TX			1	1FE	4,701,600	117.0700	4,682,800	4,000,000	4,540,045	0	(66,889)	0	0	5.000	2.900	MS	66,667	200,000	06/06/2012	03/01/2028
358802-F3-5	FRISCO TEX INDPT SCH DIST REF-SCH BLDG-SERIES C				1FE	983,624	103.0310	911,824	885,000	892,172	0	(11,206)	0	0	5.000	3.669	FA	16,717	44,250	06/07/2005	08/15/2015
49474E-S5-3	KING CNTY WASH			1	1FE	3,036,660	114.2500	3,427,500	3,000,000	3,017,052	0	(3,777)	0	0	5.000	4.842	JJ	75,000	150,000	03/18/2009	01/01/2026
495033-BS-0	KING COUNTY WASH SCH DIST 401			1	1FE	4,571,160	115.9990	4,639,960	4,000,000	4,306,152	0	(56,469)	0	0	5.000	3.301	JD	16,667	200,000	12/10/2009	12/01/2020
515300-NF-4	LANE COUNTY OREGON SCHOOL DIST NO 4 J EUGENE				1FE	1,913,930	106.9190	1,839,007	1,720,000	1,761,398	0	(26,477)	0	0	5.000	3.342	JJ	43,000	86,000	09/05/2008	07/01/2016
584002-RW-1	MECKLENBURG CNTY N C				1FE	2,673,420	128.4310	2,568,620	2,000,000	2,591,403	0	(43,053)	0	0	5.000	2.170	JD	8,333	100,000	01/11/2013	12/01/2026
584002-RX-9	MECKLENBURG CNTY N C				1FE	2,579,840	129.4150	2,588,300	2,000,000	2,521,167	0	(33,532)	0	0	5.000	2.610	JD	8,333	100,000	03/20/2013	12/01/2027
64966K-YX-5	NEW YORK NY			1	1FE	3,410,400	121.5210	3,645,630	3,000,000	3,361,811	0	(35,789)	0	0	5.000	3.370	FA	62,500	150,000	08/14/2013	08/01/2024
718814-WL-6	PHOENIX ARIZ SER B			1	1FE	5,445,800	102.1480	5,107,400	5,000,000	5,043,153	0	(84,558)	0	0	4.500	2.750	JJ	112,500	225,000	12/16/2009	07/01/2017
735371-LX-2	PORT SEATTLE WASH			1	1FE	1,313,988	119.2270	1,490,338	1,250,000	1,293,506	0	(5,653)	0	0	5.500	4.862	JD	5,729	68,750	02/10/2011	12/01/2023
763261-MS-0	RICHARDSON TEX INDPT SCH DIST			1	1FE	1,542,045	100.5900	1,508,850	1,500,000	1,500,789	0	(6,349)	0	0	5.000	4.634	FA	28,333	75,000	05/04/2005	02/15/2026
830218-FL-2	SKAGIT CNTY WA PUBLIC HOSP DIS			1	1FE	1,133,490	114.9860	1,149,860	1,000,000	1,105,101	0	(11,354)	0	0	5.000	3.470	JD	4,167	50,000	05/22/2012	12/01/2028
840550-EV-8	S TX CMNTY CLG DIST			1	1FE	1,621,679	117.8360	1,690,947	1,435,000	1,607,937	0	(13,742)	0	0	5.000	3.376	FA	60,788	0	02/26/2014	08/15/2029
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						42,975,230	XXX	43,292,216	37,625,000	41,135,654	0	(522,824)	0	0	XXX	XXX	XXX	604,589	1,790,750	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						42,975,230	XXX	43,292,216	37,625,000	41,135,654	0	(522,824)	0	0	XXX	XXX	XXX	604,589	1,790,750	XXX	XXX
040688-HP-1	AZ WTR INFRASTRUCTURE FIN AUTH REV WTR QUALITY SERIES A			1	1FE	1,035,340	114.2270	1,142,270	1,000,000	1,015,346	0	(3,675)	0	0	5.000	4.550	AO	12,500	50,000	11/20/2008	10/01/2021
117569-GM-9	BRYAN TX ELEC SYS REVENUE			1	1FE	1,092,560	112.6280	1,126,280	1,000,000	1,071,519	0	(8,068)	0	0	5.000	3.891	JJ	25,000	50,000	04/05/2012	07/01/2030
120525-DS-6	BUNCOMBE CNTY NC LTD OBLIG			1	1FE	1,117,340	119.4690	1,194,690	1,000,000	1,109,173	0	(8,167)	0	0	5.000	3.621	JD	4,167	38,056	02/14/2014	06/01/2030
130795-E2-9	CALIFORNIA STATEWIDE CMNTYS				1FE	4,407,113	115.5870	4,970,241	4,300,000	4,352,183	0	(10,861)	0	0	5.000	4.682	AO	53,750	215,000	05/22/2009	04/01/2019
136542-KD-8	CANADIAN RIVER TX MUNI WTR ATH			1	1FE	3,037,367	115.0350	2,962,151	2,575,000	2,901,075	0	(48,294)	0	0	5.000	2.739	FA	48,639	128,750	02/02/2012	02/15/2026
167562-NT-0	CHICAGO ILL MIDWAY ARPT REV			1	1FE	4,861,755	111.7410	5,028,345	4,500,000	4,844,372	0	(17,383)	0	0	5.000	3.980	JJ	125,000	0	05/29/2014	01/01/2030
167593-HE-5	CHICAGO ILL OHARE INTL ARPT			1	1FE	4,894,076	112.0740	4,931,256	4,400,000	4,786,302	0	(47,780)	0	0	5.000	3.571	JJ	110,000	220,000	08/09/2012	01/01/2027
196632-MA-8	COLORADO SPRINGS CO UTILS			1	1FE	2,043,380	116.9050	2,338,100	2,000,000	2,028,328	0	(4,098)	0	0	5.000	4.721	MN	12,778	100,000	01/25/2011	11/15/2027
20774Y-MY-0	CONNECTICUT ST HLTH & EDUCTN			1	1FE	2,143,625	115.4760	2,113,211	1,830,000	2,093,837	0	(26,796)	0	0	5.000	3.061	JJ	45,750	91,500	02/01/2013	07/01/2030
246428-WZ-5	DELAWARE TRANSN AUTH TRANSN SYS REV			1	1FE	3,076,710	115.6450	3,469,350	3,000,000	3,037,344	0	(7,293)	0	0	5.000	4.690	JJ	75,000	150,000	11/21/2008	07/01/2022
249182-AU-0	DENVER COLO CITY & CNTY ARPT				1FE	1,118,090	111.8410	1,118,410	1,000,000	1,047,627	0	(15,578)	0	0	5.000	3.249	MN	6,389	50,000	03/03/2010	11/15/2017
249182-FQ-4	DENVER COLO CITY & CNTY ARPT			1	1FE	1,350,475	115.1010	1,352,437	1,175,000	1,316,753	0	(15,567)	0	0	5.000	3.251	MN	7,507	58,750	10/11/2012	11/15/2026
25477G-EC-5	DISTRICT COLUMBIA INCOME TAX			1	1FE	5,523,310	116.0140	5,800,700	5,000,000	5,344,358	0	(56,762)	0	0	5.000	3.588	JD	20,833	250,000	12/07/2011	12/01/2027
271371-VB-9	EAST CAROLINA NC UNIV			1	1FE	2,215,978	116.7950	2,365,099	2,025,000	2,201,114	0	(14,864)	0	0	5.000	3.821	AO	25,313	64,125	01/29/2014	10/01/2032
302716-AN-5	FYI PROPERTIES WASH LEASE REV			1	1FE	4,643,193	113.9630	5,156,826	4,525,000	4,586,011	0	(12,095)	0	0	5.250	4.907	JD	19,797	237,563	08/05/2009	06/01/2024
343136-ZZ-3	FLORIDA ST TPK AUTH REV SERIES A			1	1FE	1,979,000	107.7920	2,155,840	2,000,000	1,987,656	0	1,565	0	0	5.000	5.113	JJ	50,000	100,000	10/23/2008	07/01/2021
387883-VV-0	GRANT CNTY WA PUBLIC UTIL SERIES B			1	1FE	2,958,332	116.4260	2,974,684	2,555,000	2,953,931	0	(4,401)	0	0	5.000	3.091	JJ	15,259	0	10/22/2014	01/01/2030
396080-JL-8	GREENVILLE SC HOSP SYS BRD HOS			1	1FE	4,368,640	112.6530	4,506,120	4,000,000	4,285,910	0	(33,130)	0	0	5.000	3.871	MN	33,333	200,000	05/23/2012	05/01/2030
442042-DE-4	HOUSTON CNTY GA HOSP AUTH REV ANTIC CTFS-HOUSTON HLTHCARE			1	1FE	2,002,328	108.0430	2,128,447	1,970,000	1,980,423	0	(3,452)	0	0	5.250	5.041	AO	25,856	103,425	08/09/2007	10/01/2025
442348-4Q-8	HOUSTON TEX ARPT SYS REV				1FE	1,103,760	115.3680	1,153,680	1,000,000	1,095,400	0	(8,360)	0	0	5.000	3.683	JJ	25,000	25,000	02/05/2014	07/01/2023
442435-2L-6	HOUSTON TEX UTIL SYS REV			1	1FE	2,963,975	118.2950	2,957,375	2,500,000	2,901,677	0	(39,114)	0	0	5.000	2.930	MN	15,972	125,000	05/08/2013	11/15/2031
45200F-GJ-2	ILLINOIS ST FIN AUTH REV CHILDRENS MEM HOSP-SERIES B			1	1FE	3,896,097	113.3600	4,228,328	3,730,000	3,798,232	0	(16,813)	0	0	5.500	4.942	FA	77,501	205,150	04/30/2008	08/15/2020
452024-DE-9	ILLINOIS MUN ELEC AGY PWR SUPP SERIES A			1	1FE	3,110,700	109.0950	3,272,850	3,000,000	3,030,414	0	(13,584)	0	0	5.250	4.759	FA	65,625	157,500	08/24/2007	02/01/2021
45203H-A5-1	ILLINOIS FIN AUTH SERIES A			1	1FE	4,675,520	119.2650	4,770,600	4,000,000	4,653,395	0	(22,125)	0	0	5.000	3.050	AO	77,222	0	08/06/2014	10/01/2028
45479R-BB-2	INDIANA HEALTH & EDL FAC FING REF-CLARIAN HLTH OBLIG GROUP-B			1	1FE	1,013,230	104.9420	1,049,420	1,000,000	1,002,050	0	(1,739)	0	0	5.000	4.824	FA	18,889	50,000	08/25/2006	02/15/2020
45506D-CY-9	INDIANA ST FIN			1	1FE	3,324,600	110.6990	3,320,970	3,000,000	3,258,995	0	(31,133)	0	0	5.000	3.621	MS	50,000	150,000	11/02/2012	03/01/2030
455141-PV-7	INDIANA TRANS FIN AUTH HWY REF-SERIES C				1FE	1,355,345	104.8650	1,300,326	1,240,000	1,254,587	0	(15,307)	0	0	5.500	4.450	JD	5,683	68,200	07/07/2004	12/01/2015
455141-PZ-8	INDIANA TRANS FIN AUTH HWY REF-SERIES C				1FE	798,672	121.2220	860,676	710,000	749,502	0	(5,725)	0	0	5.500	4.421	JD	3,254	39,050	07/07/2004	12/01/2020
455167-T3-0	INDIANA UNIV REVS				1FE	4,148,326	110.3320	4,016,085	3,640,000	3,786,776	0	(57,481)	0	0	5.000	3.251	JD	15,167	182,000	01/25/2008	06/01/2017
48542A-CE-9	KANSAS ST DEV FIN AUTH HOSP				1FE	3,561,504	111.6440	3,851,718	3,450,000	3,493,038	0	(13,736)	0	0	5.000	4.532	MN	22,042	172,500	06/11/2009	11/15/2017
48542A-DK-4	KANSAS ST DEV FIN AUTH HOSP			1	1FE	1,134,880	113.6320	1,136,320	1,000,000	1,106,218	0	(12,502)	0	0	5.000	3.361	MN	6,389	50,000	08/01/2012	11/15/2032
54240T-CS-0	LONG BEACH CA BOND FIN AUTH			1	1FE	3,013,119	113.3150	3,059,505	2,700,000	2,933,848	0	(29,738)	0	0	5.000	3.561	MN	22,500	135,000	03/15/2012	11/01/2026
544552-WC-2	LOS ANGELES CA HBR DEP REV			1	1FE	3,354,498	117.3670	3,438,853	2,930,000	3,343,910	0	(10,589)	0	0	5.000	3.271	FA	41,915	0	09/04/2014	08/01/2031
55374S-AA-8	MSR ENERGY AUTH CALIF			2	1FE	240,000	127.8840	306,922	240,000	240,000	0	0	0	0	6.125	6.124	MN	2,450	0	11/05/2014	11/01/2029
560427-D9-4	MAINE ST HLTH HGR EDUCTNL			1	1FE	2,341,859	118.4230	2,427,672	2,050,000	2,326,896	0	(14,963)	0	0	5.000	3.330	JJ	62,924	0	05/08/2014	07/01/2032

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 Des.	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
560427-UD-6	MAINE ST HLTH HGR EDUCTNL			1	1FE	2,141,291	111.9890	2,239,780	2,000,000	2,135,232	0	(6,059)	0	0	5.000	4.424	JJ	50,000	100,000	06/15/2012	07/01/2030
560459-5V-7	MAINE MUN BD BK				1FE	3,688,230	122.4030	3,672,090	3,000,000	3,510,431	0	(44,049)	0	0	5.000	2.990	MN	25,000	150,000	09/16/2010	11/01/2024
575579-HC-4	MASSACHUSETTS BAY TRANSN AUTH MASS SALES TAX REV				1FE	3,972,920	125.9120	5,036,480	4,000,000	3,980,616	0	1,369	0	0	5.000	5.060	JJ	100,000	200,000	11/04/2008	07/01/2025
575832-VG-2	MASSACHUSETTS ST COLLEGE BLDG			1	1FE	2,347,040	114.0630	2,281,260	2,000,000	2,323,997	0	(9,922)	0	0	5.000	3.863	MN	16,667	100,000	07/25/2012	05/01/2036
57583U-QP-6	MASSACHUSETTS ST DEV FIN AGY			1	1FE	544,790	109.3200	546,600	500,000	533,853	0	(4,315)	0	0	5.000	3.851	AO	6,250	25,000	05/10/2012	10/01/2031
57583U-YZ-5	MASSACHUSETTS ST DEV FIN AGY				1FE	1,971,456	121.2650	2,061,505	1,700,000	1,934,068	0	(27,513)	0	0	5.000	2.941	JJ	42,500	73,431	08/14/2013	07/01/2022
57586C-BG-9	MASSACHUSETTS ST HLTH & EDL MASS INST OF TECH-SERIES M				1FE	1,281,841	117.5460	1,293,006	1,100,000	1,164,901	0	(12,986)	0	0	5.250	3.811	JJ	28,875	57,750	02/26/2004	07/01/2019
57586P-7K-6	MASSACHUSETTS ST HSG FIN AGY			1	1FE	3,000,000	103.5600	3,106,800	3,000,000	3,000,000	0	0	0	0	4.125	4.125	JD	10,313	123,750	06/07/2013	12/01/2036
576000-AW-3	MASSACHUSETTS ST SCH BLDG AUTH SERIES A			1	1FE	3,840,410	102.9480	3,603,180	3,500,000	3,525,120	0	(39,208)	0	0	5.000	3.820	FA	66,111	175,000	07/15/2005	08/15/2016
576000-BJ-1	MASSACHUSETTS ST SCH BLDG AUTH			1	1FE	401,175	102.9900	386,213	375,000	376,958	0	(3,049)	0	0	5.000	4.140	FA	7,083	18,750	07/15/2005	08/15/2025
576000-BK-8	MASSACHUSETTS ST SCH BLDG AUTH SERIES A			1	1FE	2,136,220	102.9900	2,059,800	2,000,000	2,010,198	0	(15,876)	0	0	5.000	4.160	FA	37,778	100,000	07/15/2005	08/15/2026
57604P-A6-1	MASSACHUSETTS ST WTR POLLUTN REF-POOL PG				1FE	2,213,260	122.1960	2,443,920	2,000,000	2,119,680	0	(15,483)	0	0	5.250	4.200	FA	43,750	105,000	03/07/2008	08/01/2021
59259N-S5-3	METRO TRANSN AUTH NY DEDICATED			1	1FE	3,586,500	117.4810	3,524,430	3,000,000	3,472,450	0	(53,046)	0	0	5.000	2.760	MN	19,167	150,000	10/17/2012	11/15/2031
592646-V2-6	METROPOLITAN WASHINGTON D C AR				1FE	3,033,443	110.6770	3,043,618	2,750,000	2,866,643	0	(39,842)	0	0	5.000	3.371	AO	34,375	137,500	07/21/2010	10/01/2017
593791-GX-8	MIAMI UNIV OH			1	1FE	1,138,240	118.7010	1,187,010	1,000,000	1,131,645	0	(6,595)	0	0	5.000	3.391	MS	16,667	11,944	05/07/2014	09/01/2032
603798-AF-6	MINNEAPOLIS ST PAUL MINN HSG MTG BKD-CITY LIVING-A-5			1	1FE	162,574	101.6550	154,641	152,123	154,046	0	(1,211)	0	0	5.450	4.620	MON	691	8,291	08/24/2006	04/01/2027
604146-AM-2	MINNESOTA ST GEN FUND REVENUE			1	1FE	2,016,158	119.5310	2,091,793	1,750,000	1,980,193	0	(28,443)	0	0	5.000	2.950	MS	29,167	87,500	09/19/2013	03/01/2024
64579F-HX-4	NJ HEALTH CARE FACS REV			1	1FE	2,102,996	105.7710	2,189,460	2,070,000	2,076,516	0	(4,095)	0	0	5.000	4.793	JJ	51,750	103,500	10/19/2006	07/01/2019
64579F-JC-8	NJ HEALTH CARE FACS REV			1	1FE	2,665,264	105.0500	2,783,825	2,650,000	2,653,029	0	(1,900)	0	0	5.000	4.925	JJ	66,250	132,500	10/19/2006	07/01/2024
64579F-Z4-8	NJ HEALTH CARE FACS REV			1	1FE	2,188,080	111.3540	2,227,080	2,000,000	2,148,491	0	(16,780)	0	0	5.000	3.851	JJ	50,000	100,000	07/20/2012	07/01/2031
646139-5B-7	NEW JERSEY ST TURNPIKE AUTH SERIES A			1	1FE	4,765,568	116.0670	4,932,848	4,250,000	4,739,697	0	(25,871)	0	0	5.000	3.560	JJ	129,271	0	05/14/2014	01/01/2032
64711R-AY-2	NEW MEXICO FIN AUTH TRANS REV			1	1FE	3,494,490	102.3330	3,069,990	3,000,000	3,043,151	0	(93,363)	0	0	5.250	2.060	JD	7,000	157,500	12/15/2009	06/15/2015
64971Q-BG-7	NEW YORK NY CITY TRANSITIONAL			1	1FE	2,248,840	116.8970	2,337,940	2,000,000	2,168,785	0	(24,539)	0	0	5.000	3.450	FA	41,667	100,000	08/03/2011	02/01/2026
64972F-K3-9	NEW YORK NY CITY MUN FIN AUTH			1	1FE	1,562,880	114.7320	1,720,980	1,500,000	1,536,658	0	(7,298)	0	0	5.000	4.390	JD	3,333	75,000	02/25/2011	06/15/2027
649838-JY-6	NEW YORK ST DORM AUTH REV				1FE	2,301,140	123.1480	2,462,960	2,000,000	2,212,853	0	(20,641)	0	0	5.500	4.010	JJ	55,000	110,000	05/25/2010	07/01/2023
64990E-DF-1	NEW YORK STATE DORM AUTH ST PE			1	1FE	3,410,700	121.3320	3,639,960	3,000,000	3,360,954	0	(39,133)	0	0	5.000	3.270	JD	6,667	150,000	09/17/2013	12/15/2024
650013-T3-9	NY STATE THY AUTH HWY & BRDG			1	1FE	4,306,225	120.1760	4,206,160	3,500,000	4,011,664	0	(90,103)	0	0	5.500	2.510	AO	48,125	192,500	08/16/2011	04/01/2020
658203-H7-2	NORTH CAROLINA MUN PWR AGY 1			1	1FE	1,052,360	110.7120	1,107,120	1,000,000	1,018,825	0	(5,729)	0	0	5.250	4.571	JJ	26,250	52,500	05/08/2008	01/01/2020
65825P-CX-6	NORTH CAROLINA CAP IMPT LTDOBL			1	1FE	3,269,880	117.5750	3,527,250	3,000,000	3,167,979	0	(27,892)	0	0	5.000	3.829	MN	25,000	150,000	02/15/2011	05/01/2022
70917R-W6-8	PENNSYLVANIA ST. HIGHER EDL				1FE	2,679,974	116.2030	2,759,821	2,375,000	2,572,125	0	(33,298)	0	0	5.000	3.290	MN	19,792	118,750	08/16/2011	05/01/2020
717893-YT-2	PHILADELPHIA WTR & WASTE WATER			1	1FE	2,257,560	118.2870	2,365,740	2,000,000	2,240,613	0	(16,947)	0	0	5.000	3.500	JJ	50,000	43,889	03/06/2014	07/01/2027
71883M-GZ-1	PHOENIX ARIZONA CIVIC IMPT COR			1	1FE	2,132,660	115.8920	2,317,840	2,000,000	2,080,693	0	(12,803)	0	0	5.000	4.171	JJ	50,000	100,000	08/11/2010	07/01/2025
71883M-JA-3	PHOENIX ARIZONA CIVIC IMPT COR			1	1FE	2,346,900	116.4170	2,328,340	2,000,000	2,293,147	0	(29,816)	0	0	5.000	3.031	JJ	50,000	100,000	02/06/2013	07/01/2027
73358T-C2-5	PORT AUTH NY & NJ CONS-ONE HUNDRED FORTY EIGHTH			1	1FE	6,217,466	111.5080	6,662,603	5,975,000	6,049,565	0	(26,237)	0	0	5.000	4.490	FA	112,861	298,750	08/15/2007	08/15/2021
735240-YS-6	PORT PORTLAND OR ARPT REV				1FE	1,111,680	106.6070	1,066,070	1,000,000	1,031,331	0	(20,160)	0	0	5.000	2.851	JJ	25,000	50,000	10/21/2010	07/01/2016
735389-EU-8	PORT SEATTLE WASH REV REF-INTERMEDIATE LIEN-SERIES A				1FE	1,059,440	100.8090	1,008,090	1,000,000	1,001,355	0	(7,992)	0	0	5.000	4.170	MS	16,667	50,000	07/19/2006	03/01/2015
735397-CQ-2	PORT SEATTLE WA SPL FAC REVENU			1	1FE	1,107,520	112.9510	1,129,510	1,000,000	1,093,249	0	(9,287)	0	0	5.000	3.700	JD	4,167	50,000	05/23/2013	06/01/2029
751073-HV-2	RALEIGH DURHAM N C ARPT AUTH			1	1FE	1,277,774	116.5720	1,334,749	1,145,000	1,223,799	0	(13,192)	0	0	5.000	3.571	MN	9,542	57,250	08/06/2010	11/01/2023
751073-HW-0	RALEIGH DURHAM N C ARPT AUTH			1	1FE	3,117,162	116.2030	3,271,114	2,815,000	2,994,666	0	(29,983)	0	0	5.000	3.671	MN	23,458	140,750	08/06/2010	11/01/2024
762197-QX-2	RHODE ISLAND HEALTH & EDL			1	1FE	1,930,880	114.7950	2,008,913	1,750,000	1,922,175	0	(8,705)	0	0	5.000	3.750	JD	7,292	43,021	05/22/2014	06/01/2033
79575D-WZ-9	SALT RIVER PROJ AZ AGRIC IMPT			1	1FE	1,442,340	111.8240	1,677,360	1,500,000	1,460,170	0	3,363	0	0	5.000	5.376	JJ	37,500	75,000	12/17/2008	01/01/2024
796253-C7-5	SAN ANTONIO TEX ELEC & GAS			1	1FE	3,246,693	109.0710	3,473,911	3,185,000	3,203,116	0	(8,094)	0	0	5.000	4.710	FA	66,354	159,250	11/14/2008	02/01/2021
79765A-3D-6	SAN FRANCISCO CALIFORNIA CITY			1	1FE	3,855,678	116.2670	4,342,572	3,735,000	3,797,013	0	(12,587)	0	0	5.250	4.821	MN	32,681	196,088	11/06/2009	05/01/2024
804833-EV-9	SAVANNAH GA HOSP AUTH			1	1FE	1,901,826	118.4700	2,132,460	1,800,000	1,892,290	0	(8,326)	0	0	5.500	4.760	JJ	49,500	62,425	11/06/2013	07/01/2029
812643-FV-1	SEATTLE WASH MUN LIGHT & POWER			1	1FE	1,640,985	116.0130	1,740,195	1,500,000	1,618,894	0	(17,219)	0	0	5.000	3.540	FA	31,250	75,000	09/11/2013	02/01/2025
835588-AP-9	SONOMA MARIN AREA RAIL TRANSPR			1	1FE	1,136,320	116.3780	1,163,780	1,000,000	1,103,603	0	(12,589)	0	0	5.000	3.361	MS	16,667	50,000	04/20/2012	03/01/2028
875124-DR-7	TAMPA BAY WTR FLA REGL WTR			1	1FE	4,005,221	116.4580	3,912,989	3,360,000	3,904,417	0	(53,962)	0	0	5.000	2.891	AO	42,000	168,000	02/06/2013	10/01/2034
875128-HN-3	TAMPA BAY WTR FLA UTIL SYS REV				1FE	2,530,680	121.5390	2,430,780	2,000,000	2,358,157	0	(57,883)	0	0	5.500	2.170	AO	27,500	110,000	12/09/2011	10/01/2020
882135-U3-8	TEXAS A & M UNIV REV			1	1FE	1,695,480	116.9900	1,754,850	1,500,000	1,605,523	0	(19,588)	0	0	5.000	3.420	MN	9,583	75,000	02/02/2010	05/15/2022
88278P-KG-8	TEXAS ST UNIV SYS FING REV			1	1FE	1,678,604	113.3270	1,784,900	1,575,000	1,614,609	0	(11,272)	0	0	5.250	4.400	MS	24,347	82,688	07/31/2008	03/15/2020
88283L-EL-6	TEXAS ST TRANS COMM			1	1FE	2,465,845	109.4970	2,562,230	2,340,000	2,374,713	0	(14,402)	0	0	5.000	4.301	AO	29,250	117,000	09/26/2007	04/01/2021
88283L-EQ-5	TEXAS ST TRANS COMM			1	1FE	1,897,280	109.4970	2,189,940	2,000,000	1,925,472	0	5,298	0	0	5.000	5.480	AO	25,000	100,000	12/16/2008	04/01/2025
882854-PW-6	TEXAS WTR DEV BRD REV			1	1FE	2,192,190	110.1930	2,424,246	2,200,000	2,194,267	0	359	0	0	5.000	5.030	JJ	50,722	110,000	11/19/2008	07/15/2026
89602N-MM-3	TRIBOROUGH BRDG & TUNL AUTH NY			1	1FE	5,276,150	113.4750	5,673,750	5,000,000	5,105,691	0	(28,533)	0	0	5.000	4.319	MN	31,944	250,000	03/27/2008	11/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
89602N-UD-4	TRIBOROUGH BRDG & TUNL AUTH NY			1	1FE	2,933,490	113.4560	3,403,680	3,000,000	2,946,650	0	2,575	0	0	5.000	5.181	MN	19,167	150,000	01/28/2009	11/15/2028
91417K-E6-4	UNIVERSITY COLORADO ENTERPRISE SERIES B-1			1	1FE	3,865,968	109.9720	3,958,992	3,600,000	3,859,520	0	(6,448)	0	0	4.000	3.111	JD	12,000	26,400	08/22/2014	06/01/2028
914455-NF-3	UNIVERSITY MICH UNIV REVS			1	1FE	1,368,926	124.5970	1,432,866	1,150,000	1,352,867	0	(16,059)	0	0	5.000	2.820	AO	14,375	34,340	02/13/2014	04/01/2025
914460-GH-7	UNIVERSITY MINNESOTA				1FE	1,711,530	114.9360	1,724,040	1,500,000	1,612,294	0	(26,662)	0	0	5.000	2.961	JD	6,250	75,000	02/02/2011	12/01/2018
927781-PE-8	VIRGINIA COLLEGE BLDG AUTH VA			1	1FE	2,121,940	114.9000	2,298,000	2,000,000	2,057,065	0	(12,552)	0	0	5.000	4.232	FA	41,667	100,000	04/01/2009	02/01/2023
92817S-LU-0	VIRGINIA ST PUB SCH AUTH			1	1FE	6,648,300	115.9150	6,954,900	6,000,000	6,321,178	0	(63,164)	0	0	5.000	3.719	FA	125,000	300,000	04/22/2009	08/01/2023
956704-ZG-8	WEST VIRGINIA UNIV REVS			1	1FE	3,528,840	116.4390	3,493,170	3,000,000	3,436,715	0	(49,609)	0	0	5.000	2.890	AO	37,500	150,000	01/30/2013	10/01/2031
97710B-5B-4	WISCONSIN ST HEALTH & EDL FACS			1	1FE	1,623,132	116.3620	1,629,068	1,400,000	1,578,893	0	(20,105)	0	0	5.000	3.130	AO	17,500	70,000	09/19/2012	10/01/2026
97710B-Y8-9	WISCONSIN ST HEALTH & EDL FACS			1	1FE	2,946,348	113.6380	3,068,226	2,700,000	2,889,838	0	(22,754)	0	0	5.000	3.861	FA	51,000	135,000	06/07/2012	02/15/2025
977123-XH-6	WISCONSIN ST TRANSN REV SERIES A				1FE	1,086,110	102.4330	1,024,330	1,000,000	1,007,017	0	(13,667)	0	0	5.000	3.572	JJ	25,000	50,000	08/06/2008	07/01/2015
977123-XT-0	WISCONSIN ST TRANSN REV SERIES A			1	1FE	4,085,087	113.6870	4,541,796	3,995,000	4,025,584	0	(11,278)	0	0	5.000	4.672	JJ	99,875	199,750	01/30/2009	07/01/2025
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						256,872,647	XXX	267,969,277	234,942,123	250,025,107	0	(1,976,758)	0	0	XXX	XXX	XXX	3,566,522	10,387,336	XXX	XXX
31283H-6C-4	FHLMC GOLD POOL G01767			2	1	208,110	116.9930	238,993	204,279	207,763	0	(102)	0	0	6.500	5.953	MON	1,107	13,278	06/08/2007	12/01/2032
31283H-7E-9	FHLMC GOLD POOL G01793			2	1	28,225	114.5050	31,617	27,612	28,178	0	(15)	0	0	6.000	5.314	MON	138	1,657	09/12/2005	03/01/2035
31283K-J8-2	FHLMC GOLD POOL G11187			2	1	12,397	105.7680	12,701	12,009	12,098	0	(36)	0	0	5.500	4.256	MON	55	661	03/25/2003	09/01/2016
31283K-SF-6	FHLMC GOLD POOL G11418			2	1	17,851	103.8690	17,709	17,049	17,327	0	(83)	0	0	6.500	4.720	MON	92	1,108	06/20/2003	07/01/2017
31283K-YE-2	FHLMC GOLD POOL G11609			2	1	11,572	104.8490	11,562	11,027	11,218	0	(35)	0	0	6.000	4.222	MON	55	662	08/20/2004	08/01/2017
31287P-E8-2	FHLMC GOLD POOL C63759			2	1	5,139	113.6160	5,574	4,906	5,063	0	(60)	0	0	6.500	6.100	MON	27	319	12/10/2003	02/01/2032
31287X-CT-1	FHLMC GOLD POOL C70082			2	1	49,485	113.8380	53,778	47,241	48,776	0	(75)	0	0	6.500	6.099	MON	256	3,071	12/10/2003	08/01/2032
31287Y-LL-6	FHLMC GOLD POOL C71231			2	1	1,622	113.6160	1,760	1,549	1,599	0	(2)	0	0	6.500	6.106	MON	8	101	12/10/2003	09/01/2032
31288F-4Z-4	FHLMC GOLD POOL C77140			2	1	8,021	113.6160	8,711	7,667	7,908	0	(91)	0	0	6.500	6.126	MON	42	498	03/21/2003	03/01/2033
31288F-H9-8	FHLMC GOLD POOL C76556			2	1	8,480	113.0920	9,315	8,236	8,464	0	4	0	0	6.000	3.532	MON	41	494	03/21/2003	02/01/2033
3128H6-YS-7	FHLMC POOL E98821			2	1	10,522	105.0010	10,980	10,457	10,482	0	0	0	0	4.500	4.217	MON	39	471	10/01/2003	09/01/2018
3128K0-E8-2	FHLMC GOLD POOL A40159			2	1	146,580	112.1390	170,335	151,896	146,909	0	107	0	0	5.500	6.486	MON	696	8,354	06/08/2007	11/01/2035
3128K1-ET-4	FHLMC GOLD POOL A41046			2	1	64,362	112.5000	75,151	66,801	64,462	0	59	0	0	5.500	6.749	MON	306	3,674	12/09/2005	12/01/2035
3128K1-TT-8	FHLMC GOLD POOL A41462			2	1	11,689	114.0450	13,475	11,815	11,690	0	0	0	0	6.000	6.740	MON	59	709	05/09/2006	01/01/2036
3128K3-ZW-0	FHLMC GOLD POOL A43457			2	1	188,290	111.9570	218,828	195,457	188,496	0	124	0	0	5.500	7.119	MON	896	10,750	03/09/2006	03/01/2036
3128K4-JT-3	FHLMC GOLD POOL A43874			2	1	214,531	112.1110	249,640	222,672	215,583	0	955	0	0	5.500	6.033	MON	1,021	12,247	03/09/2006	03/01/2036
3128K4-KZ-7	FHLMC GOLD POOL A43912			2	1	90,164	112.0650	104,888	93,596	90,409	0	173	0	0	5.500	6.324	MON	429	5,148	03/09/2006	03/01/2036
3128K9-PS-7	FHLMC GOLD POOL A48533			2	1	43,222	113.4020	49,563	43,705	43,293	0	65	0	0	6.000	6.163	MON	219	2,622	05/09/2006	05/01/2036
3128K9-T9-5	FHLMC GOLD POOL A48676			2	1	303,347	113.6040	348,472	306,743	303,847	0	390	0	0	6.000	6.162	MON	1,534	18,405	05/09/2006	05/01/2036
3128KF-BZ-2	FHLMC GOLD POOL A52756			2	1	52,304	113.4500	57,725	50,881	52,235	0	2	0	0	6.000	4.200	MON	254	3,053	01/30/2009	08/01/2036
3128KF-GD-6	FHLMC GOLD POOL A52896			2	1	3,059	113.1020	3,409	3,014	3,057	0	0	0	0	6.000	5.207	MON	15	181	01/10/2008	10/01/2036
3128KG-AC-2	FHLMC GOLD POOL A53603			2	1	46,955	113.1120	53,716	47,489	46,973	0	7	0	0	6.000	6.355	MON	237	2,849	11/09/2006	11/01/2036
3128KQ-4X-1	FHLMC GOLD POOL A60838			2	1	345,828	113.3470	392,261	346,071	345,784	0	(16)	0	0	6.000	6.040	MON	1,730	20,764	05/31/2007	05/01/2037
3128KQ-B2-1	FHLMC GOLD POOL A60057			2	1	58,912	111.7690	67,450	60,348	58,969	0	(15)	0	0	5.500	6.654	MON	277	3,319	05/31/2007	05/01/2037
3128KV-A9-6	FHLMC GOLD POOL A64532			2	1	39,229	113.3280	43,639	38,507	39,195	0	(4)	0	0	6.000	4.724	MON	193	2,310	01/02/2008	08/01/2037
3128L7-D2-0	FHLMC GOLD POOL A73721			2	1	47,910	113.0320	52,921	46,820	47,859	0	(5)	0	0	6.000	4.716	MON	234	2,809	11/26/2008	03/01/2038
3128L7-FR-3	FHLMC GOLD POOL A73776			2	1	30,021	112.4600	33,557	29,839	30,009	0	(2)	0	0	5.500	5.289	MON	137	1,641	03/10/2008	03/01/2038
3128L7-PN-1	FHLMC GOLD POOL A74029			2	1	13,016	113.6160	14,338	12,620	13,000	0	(1)	0	0	6.500	4.973	MON	68	820	07/01/2008	03/01/2038
3128LX-AE-0	FHLMC GOLD POOL G01805			2	1	39,491	109.0290	46,004	42,195	39,686	0	84	0	0	4.500	6.090	MON	158	1,899	05/30/2008	04/01/2035
3128LX-AU-4	FHLMC GOLD POOL G01819			2	1	64,701	110.7280	72,791	65,739	64,754	0	16	0	0	5.000	5.484	MON	274	3,287	04/30/2008	06/01/2035
3128LX-AY-6	FHLMC GOLD POOL G01823			2	1	44,423	114.5260	49,772	43,459	44,354	0	(19)	0	0	6.000	5.269	MON	217	2,608	09/12/2005	05/01/2035
3128LX-EM-8	FHLMC GOLD POOL G01940			2	1	111,797	110.5350	131,945	119,369	112,203	0	85	0	0	5.000	7.222	MON	497	5,968	06/11/2007	10/01/2035
3128LX-UH-1	FHLMC GOLD POOL G02384			2	1	17,220	113.8910	19,565	17,179	17,217	0	0	0	0	6.000	5.865	MON	86	1,031	10/01/2007	11/01/2036
3128M1-BA-6	FHLMC GOLD POOL G11933			2	1	17,707	106.5350	19,470	18,275	17,886	0	70	0	0	5.000	5.996	MON	76	914	07/03/2007	04/01/2021
3128M4-JJ-3	FHLMC GIANT POOL G02665			2	1	66,955	111.8220	74,382	66,519	66,931	0	0	0	0	5.500	5.141	MON	305	3,659	04/01/2008	03/01/2037
3128M4-K6-9	FHLMC GIANT POOL G02717			2	1	67,104	111.6140	77,872	69,769	67,214	0	0	0	0	5.500	7.461	MON	320	3,837	06/11/2007	02/01/2037
3128M4-SB-0	FHLMC GIANT POOL G02914			2	1	37,185	111.8230	42,595	38,092	37,222	0	3	0	0	5.500	6.588	MON	175	2,095	05/31/2007	04/01/2037
3128M5-NP-1	FHLMC GOLD POOL G03698			2	1	64,557	113.1280	71,447	63,156	64,492	0	5	0	0	6.000	4.939	MON	316	3,789	02/29/2008	12/01/2037
3128M5-NU-0	FHLMC GOLD POOL G03703			2	1	44,605	111.9120	48,663	43,484	44,555	0	1	0	0	5.500	4.394	MON	199	2,392	01/23/2009	12/01/2037
3128M5-Q6-0	FHLMC GOLD POOL G03777			2	1	32,308	110.5380	36,865	33,350	32,359	0	11	0	0	5.000	5.970	MON	139	1,668	05/30/2008	11/01/2036
3128M5-U7-3	FHLMC GOLD POOL G03906			2	1	17,378	113.0720	19,229	17,006	17,355	0	1	0	0	6.000	3.842	MON	85	1,020	03/10/2008	12/01/2035
3128M6-LB-2	FHLMC GIANT POOL G04522			2	1	48,070	110.2310	51,158	46,410	48,005	0	1	0	0	5.000	3.725	MON	193	2,320	04/30/2010	06/01/2038
3128M7-4Q-6	FHLMC POOL G05931			2	1	3,257,227	109.7540	3,431,768	3,126,782	3,250,392	0	(2,784)	0	0	4.500	3.720	MON	11,725	140,705	07/16/2010	07/01/2040
3128M7-DJ-2	FHLMC POOL G05205			2	1	70,647	110.2310	72,897	66,131	70,500	0	28	0	0	5.000	2.587	MON	276	3,307	11/30/2011	01/01/2039

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3128M7-WU-6	FHLMC POOL G05759			2	1	18,354	111.9100	19,585	17,501	18,322	0	3	0	0	5.500	3.568	MON	80	963	01/04/2010	01/01/2039
3128M8-GS-7	FHLMC GOLD POOL G06209			2	1	476,120	111.8920	496,439	443,677	475,456	0	(146)	0	0	5.500	2.764	MON	2,034	24,402	04/19/2011	05/01/2040
3128M9-JF-0	FHLMC GOLD POOL G07162			2	1	2,190,343	101.2290	2,313,036	2,284,954	2,192,930	0	1,765	0	0	3.000	3.480	MON	5,712	68,549	08/14/2013	10/01/2042
3128MJ-AG-5	FHLMC GOLD POOL G08006			2	1	35,815	114.5380	40,143	35,048	35,756	0	(20)	0	0	6.000	5.387	MON	175	2,103	03/10/2008	08/01/2034
3128MJ-DE-7	FHLMC GOLD POOL G08100			2	1	41,094	112.3080	47,668	42,444	41,141	0	25	0	0	5.500	6.706	MON	195	2,335	12/09/2005	12/01/2035
3128MJ-EN-6	FHLMC GOLD POOL G08140			2	1	322,183	114.0560	364,521	319,599	322,021	0	(6)	0	0	6.000	5.645	MON	1,598	19,176	04/10/2007	07/01/2036
3128MJ-JN-1	FHLMC GOLD POOL G08268			2	1	66,466	110.2310	72,139	65,444	66,419	0	0	0	0	5.000	4.329	MON	273	3,272	01/30/2009	05/01/2038
3128MJ-JX-9	FHLMC GOLD POOL G08277			2	1	77,298	110.2310	83,587	75,829	77,226	0	(8)	0	0	5.000	4.388	MON	316	3,792	02/24/2009	07/01/2038
3128MJ-PG-9	FHLMC GOLD POOL G08422			2	1	191,208	108.4840	199,759	184,137	190,851	0	(144)	0	0	4.500	3.782	MON	691	8,286	10/01/2010	10/01/2040
3128MJ-R3-6	FHLMC GOLD POOL G08505			2	1	4,552,801	101.2270	4,360,007	4,307,159	4,540,714	0	(5,619)	0	0	3.000	2.402	MON	10,768	129,215	10/01/2012	09/01/2042
3128MJ-TB-6	FHLMC GOLD POOL G08545			2	1	5,932,509	104.0880	6,082,369	5,843,487	5,930,259	0	(1,693)	0	0	3.500	3.339	MON	17,044	204,522	09/25/2013	09/01/2043
3128MM-AF-0	FHLMC GOLD POOL G18005			2	1	35,445	106.1010	38,783	36,553	35,899	0	153	0	0	5.000	5.995	MON	152	1,828	07/03/2007	08/01/2019
3128P7-K3-6	FHLMC POOL C91214			2	1	41,497	110.2310	42,638	38,681	41,113	0	(257)	0	0	5.000	3.719	MON	161	1,934	10/31/2011	08/01/2028
3128PK-VE-1	FHLMC GOLD POOL J07813			2	1	44,856	107.4800	47,375	44,078	44,668	0	(91)	0	0	4.500	3.915	MON	165	1,984	01/23/2009	05/01/2023
3128PL-G9-7	FHLMC GOLD POOL J08324			2	1	4,026	105.1720	4,135	3,932	4,018	0	1	0	0	5.000	1.504	MON	16	197	01/30/2009	07/01/2023
3128PS-CQ-8	FHLMC GOLD POOL J12779			2	1	1,066,390	106.4400	1,082,949	1,017,426	1,059,462	0	(3,358)	0	0	4.000	2.481	MON	3,391	40,697	09/16/2010	08/01/2025
3128PV-M6-4	FHLMC GOLD POOL J15781			2	1	819,796	107.0290	823,627	769,536	814,787	0	(2,870)	0	0	4.000	2.248	MON	2,565	30,781	08/30/2012	06/01/2026
31292G-5W-4	FHLMC GOLD POOL A80861			2	1	15,013	110.2910	17,443	15,816	15,121	0	73	0	0	5.000	5.561	MON	66	791	07/31/2008	07/01/2038
31292G-2S-4	FHLMC POOL C00785			2	1	6,401	117.0110	7,747	6,620	6,432	0	12	0	0	6.500	7.461	MON	36	430	08/30/1999	06/01/2029
31292G-ZF-6	FHLMC POOL C00742			2	1	75,414	116.7750	88,121	75,462	75,388	0	(7)	0	0	6.500	6.540	MON	409	4,905	04/06/1999	04/01/2029
31292G-ZZ-2	FHLMC POOL C00760			2	1	33,151	114.8730	38,400	33,428	33,183	0	11	0	0	6.500	6.747	MON	181	2,172	05/06/1999	05/01/2029
31292H-J5-4	FHLMC GOLD POOL C01184			2	1	19,270	117.4140	22,798	19,417	19,281	0	3	0	0	6.500	6.739	MON	105	1,262	06/19/2001	06/01/2031
31292H-WM-2	FHLMC GOLD POOL C01552			2	1	1,725,260	112.5720	1,958,731	1,739,980	1,726,300	0	433	0	0	5.500	5.743	MON	7,975	95,699	08/31/2005	05/01/2033
31292H-QU-8	FHLMC POOL C12267			2	1	278	113.6160	331	292	283	0	0	0	0	6.500	7.109	MON	2	19	08/30/1999	07/01/2028
312930-AN-0	FHLMC GOLD POOL A83613			2	1	11,248	111.5840	12,348	11,066	11,238	0	(1)	0	0	5.500	4.159	MON	51	609	11/26/2008	12/01/2038
312931-YW-2	FHLMC POOL A85225			2	1	63,872	108.3270	68,959	63,658	63,857	0	(1)	0	0	4.500	4.402	MON	239	2,865	07/31/2009	03/01/2039
312932-GV-2	FHLMC GOLD POOL A85612			2	1	197,682	108.3270	210,638	194,446	197,488	0	(60)	0	0	4.500	4.126	MON	729	8,750	04/30/2009	04/01/2039
312932-MQ-6	FHLMC GOLD POOL A85767			2	1	47,106	110.2310	49,548	44,949	47,025	0	(2)	0	0	5.000	3.174	MON	187	2,247	11/30/2009	04/01/2039
312933-N8-3	FHLMC GOLD POOL A86715			2	1	88,093	108.3270	93,629	86,432	88,049	0	(31)	0	0	4.500	3.999	MON	324	3,889	12/30/2010	06/01/2039
312933-Z5-6	FHLMC GOLD POOL A87064			2	1	54,702	106.7240	59,539	55,788	54,759	0	20	0	0	4.000	4.420	MON	186	2,231	05/29/2009	06/01/2039
312934-CG-5	FHLMC POOL A87271			2	1	123,446	112.6000	131,637	116,907	123,109	0	315	0	0	5.500	4.339	MON	536	6,430	04/01/2010	07/01/2039
312934-YD-8	FHLMC POOL A87908			2	1	3,006,172	110.1720	3,302,928	2,997,974	3,005,158	0	(566)	0	0	4.500	4.477	MON	11,242	134,909	03/30/2010	08/01/2039
312935-GE-3	FHLMC POOL A88297			2	1	170,320	108.3600	183,270	169,131	170,239	0	(34)	0	0	4.500	4.361	MON	634	7,611	09/03/2009	09/01/2039
312935-JA-8	FHLMC POOL A88357			2	1	88,762	108.4060	91,836	84,715	88,536	0	(100)	0	0	4.500	3.632	MON	318	3,812	08/31/2010	09/01/2039
312936-U2-1	FHLMC GOLD POOL A89601			2	1	56,525	108.3600	58,204	53,713	56,426	0	(18)	0	0	4.500	3.199	MON	201	2,417	11/30/2011	11/01/2039
312938-QK-2	FHLMC GOLD POOL A90458			2	1	55,723	108.4710	56,867	52,426	55,613	0	(14)	0	0	4.500	2.964	MON	197	2,359	02/29/2012	01/01/2040
312939-JJ-1	FHLMC POOL A91165			2	1	90,432	110.7150	96,328	87,006	90,272	0	(44)	0	0	5.000	4.056	MON	363	4,350	01/29/2010	02/01/2040
312939-RF-0	FHLMC POOL A91386			2	1	76,181	108.4900	81,982	75,567	76,147	0	(11)	0	0	4.500	4.324	MON	283	3,400	04/30/2010	03/01/2040
31293Q-A5-2	FHLMC GOLD POOL C26328			2	1	504	113.6160	594	523	510	0	5	0	0	6.500	6.973	MON	3	34	11/15/1999	05/01/2029
31293Q-XR-9	FHLMC GOLD POOL C26988			2	1	1,750	113.6600	2,086	1,835	1,780	0	25	0	0	6.500	7.092	MON	10	119	08/30/1999	05/01/2029
31293Q-XX-6	FHLMC GOLD POOL C26994			2	1	5,212	113.6160	6,141	5,405	5,234	0	7	0	0	6.500	7.778	MON	29	351	11/15/1999	05/01/2029
31293R-CC-3	FHLMC GOLD POOL C27267			2	1	11,792	113.6160	14,049	12,365	12,009	0	18	0	0	6.500	7.034	MON	67	804	08/30/1999	06/01/2029
31293S-DR-7	FHLMC GOLD POOL C28212			2	1	22,818	113.6160	26,658	23,463	22,915	0	51	0	0	6.500	7.267	MON	127	1,525	06/04/1999	06/01/2029
31293S-EP-0	FHLMC GOLD POOL C28242			2	1	33,701	113.6160	39,373	34,655	33,831	0	32	0	0	6.500	7.331	MON	188	2,252	06/04/1999	06/01/2029
31293S-F6-1	FHLMC GOLD POOL C28289			2	1	23,386	113.6160	27,321	24,047	23,504	0	47	0	0	6.500	7.159	MON	130	1,563	06/04/1999	07/01/2029
31293T-FC-6	FHLMC GOLD POOL C29163			2	1	3,728	115.8650	4,529	3,909	3,761	0	19	0	0	6.500	7.610	MON	21	254	08/30/1999	07/01/2029
31293T-HZ-3	FHLMC POOL C29248			2	1	5,874	113.7370	7,006	6,160	5,923	0	19	0	0	6.500	7.676	MON	33	401	02/28/2011	08/01/2029
31293Y-L6-1	FHLMC POOL C33049			2	1	3,834	105.6650	4,023	3,807	3,819	0	(1)	0	0	7.500	7.515	MON	24	285	11/15/1999	12/01/2029
31293Y-RF-5	FHLMC POOL C33186			2	1	4,905	112.2230	5,640	5,026	4,943	0	3	0	0	7.500	7.853	MON	31	377	03/13/2000	12/01/2029
312942-E2-7	FHLMC GOLD POOL A93753			2	1	154,707	110.8610	161,695	145,853	154,416	0	(1)	0	0	5.000	2.662	MON	608	7,293	08/31/2010	08/01/2040
312942-U7-8	FGLMC POOL A94206			2	1	42,827	108.5110	45,644	42,064	42,798	0	(2)	0	0	4.500	3.960	MON	158	1,893	02/28/2011	10/01/2040
312943-3W-1	FHLMC POOL A95313			2	1	110,921	108.5550	115,918	106,783	110,457	0	(334)	0	0	4.500	4.202	MON	400	4,805	11/30/2010	12/01/2040
312943-DQ-3	FGLMC POOL A94611			2	1	1,167,025	108.5000	1,233,646	1,137,001	1,165,817	0	(337)	0	0	4.500	3.878	MON	4,264	51,165	01/10/2011	10/01/2040
312943-UJ-0	FGLMC POOL A95085			2	1	185,954	106.7610	191,020	178,923	185,643	0	(119)	0	0	4.000	3.331	MON	596	7,157	11/30/2011	11/01/2040
312943-ZX-4	FHLMC GOLD POOL A95258			2	1	1,118,514	106.7300	1,215,247	1,138,618	1,119,434	0	480	0	0	4.000	4.309	MON	3,795	45,545	12/14/2010	11/01/2040
312944-KX-8	FHLMC POOL A95710			2	1	339,077	107.3240	369,218	344,022	339,328	0	117	0	0	4.000	4.240	MON	1,147	13,761	12/30/2010	12/01/2040
312944-LP-4	FHLMC POOL A95734			2	1	333,756	107.3210	362,209	337,501	333,943	0	69	0	0	4.000	4.178	MON	1,125	13,500	12/08/2010	12/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
312945-3D-8	FHLMC POOL A97096			2	1	80,000	106.7300	86,716	81,248	80,051	0	11	0	0	4.000	4.292	MON	271	3,250	02/28/2011	02/01/2041
312945-3N-6	FHLMC POOL A97105			2	1	169,241	104.4150	187,339	179,417	169,653	0	70	0	0	3.500	4.674	MON	523	6,280	02/28/2011	02/01/2041
312946-QT-6	FGLMC POOL A97666			2	1	122,986	109.1010	128,998	118,238	122,820	0	169	0	0	4.500	3.506	MON	443	5,321	05/31/2011	03/01/2041
31294K-N4-3	FHLMC GOLD POOL E01311			2	1	12,951	105.7680	13,131	12,415	12,609	0	(66)	0	0	5.500	4.163	MON	57	683	03/05/2003	02/01/2018
31294K-SN-6	FHLMC GOLD POOL E01425			2	1	43,556	105.0080	45,687	43,508	43,484	0	(18)	0	0	4.500	4.459	MON	163	1,958	09/17/2003	08/01/2018
31294K-Y9-0	FHLMC GOLD POOL E01636			2	1	78,796	105.9080	83,282	78,636	78,641	0	(46)	0	0	4.000	3.936	MON	262	3,146	03/10/2004	03/01/2019
312965-ZY-5	FHLMC GOLD POOL B13459			2	1	37,705	105.0320	41,880	39,874	38,491	0	241	0	0	4.500	6.969	MON	150	1,794	06/13/2007	04/01/2019
312967-G5-5	FHLMC GOLD POOL B14720			2	1	19,075	105.2130	21,046	20,003	19,435	0	81	0	0	4.500	6.346	MON	75	900	07/03/2007	05/01/2019
31296L-FT-3	FHLMC GOLD POOL A11978			2	1	74,907	112.5590	81,815	72,687	74,640	0	(144)	0	0	5.500	4.775	MON	333	3,998	03/10/2004	08/01/2033
31296N-CQ-8	FHLMC GOLD POOL A13679			2	1	922	114.5420	1,062	927	923	0	1	0	0	6.000	6.111	MON	5	56	08/10/2006	09/01/2033
31296N-W2-9	FHLMC GOLD POOL A14265			2	1	3,489	113.0870	3,859	3,413	3,467	0	(3)	0	0	6.000	5.837	MON	17	205	09/12/2005	10/01/2033
31296P-YM-8	FHLMC GOLD POOL A15216			2	1	32,318	112.5320	35,969	31,963	32,287	0	(4)	0	0	5.500	5.049	MON	147	1,758	12/10/2003	10/01/2033
31296P-YP-1	FHLMC GOLD POOL A15218			2	1	34,775	112.1680	38,856	34,641	34,758	0	(4)	0	0	5.500	5.357	MON	159	1,905	10/16/2003	10/01/2033
31297A-3F-9	FHLMC GOLD POOL A23498			2	1	127,145	113.0540	140,622	124,385	126,382	0	(612)	0	0	6.000	5.841	MON	622	7,463	09/12/2005	06/01/2034
31297B-LR-1	FHLMC GOLD POOL A23936			2	1	91,423	114.3330	102,258	89,438	91,202	0	(110)	0	0	6.000	5.511	MON	447	5,366	09/12/2005	07/01/2034
31297C-NH-9	FHLMC GOLD POOL A24892			2	1	30,723	114.4880	34,411	30,056	30,561	0	(126)	0	0	6.000	5.806	MON	150	1,803	09/12/2005	07/01/2034
31297C-RA-0	FHLMC GOLD POOL A24981			2	1	10,516	114.5230	11,782	10,288	10,453	0	(50)	0	0	6.000	5.842	MON	51	617	09/12/2005	07/01/2034
31297C-YZ-7	FHLMC GOLD POOL A25228			2	1	9,328	114.3160	10,432	9,126	9,312	0	(1)	0	0	6.000	5.322	MON	46	548	09/12/2005	08/01/2034
31297E-DL-7	FHLMC GOLD POOL A26407			2	1	40,507	113.7160	45,064	39,628	40,386	0	(67)	0	0	6.000	5.615	MON	198	2,378	09/12/2005	09/01/2034
31297E-ZZ-2	FHLMC GOLD POOL A27060			2	1	4,143	113.0940	4,584	4,053	4,119	0	(19)	0	0	6.000	5.839	MON	20	243	09/12/2005	09/01/2034
31297F-G5-6	FHLMC GOLD POOL A27420			2	1	6,964	113.0140	7,700	6,813	6,924	0	(33)	0	0	6.000	5.840	MON	34	409	09/12/2005	10/01/2034
31297K-S4-5	FHLMC GOLD POOL A30539			2	1	2,393	113.0180	2,646	2,341	2,379	0	(10)	0	0	6.000	5.842	MON	12	141	09/12/2005	12/01/2034
31297L-TY-6	FHLMC GOLD POOL A31467			2	1	3,055	113.0010	3,377	2,988	3,048	0	3	0	0	6.000	5.491	MON	15	179	09/12/2005	02/01/2035
31297N-MM-5	FHLMC GOLD POOL A33064			2	1	254,348	113.0450	281,286	248,827	253,991	0	(29)	0	0	6.000	4.208	MON	1,244	14,930	09/12/2005	01/01/2032
31297S-XW-0	FHLMC GOLD POOL A36993			2	1	37,831	108.9220	39,509	36,272	37,764	0	(10)	0	0	4.500	3.035	MON	136	1,632	07/29/2011	08/01/2035
31297U-BG-4	FHLMC GOLD POOL A38139			2	1	30,364	112.5090	35,455	31,513	30,431	0	46	0	0	5.500	6.476	MON	144	1,733	05/09/2006	10/01/2035
31297U-T6-7	FHLMC GOLD POOL A38673			2	1	117,525	112.3360	133,209	118,581	117,614	0	53	0	0	5.500	5.689	MON	544	6,522	03/09/2006	10/01/2035
31298P-7A-2	FHLMC GOLD POOL C53589			2	1	12,325	114.5160	13,474	11,766	12,135	0	(20)	0	0	6.500	6.090	MON	64	765	12/10/2003	06/01/2031
3132GE-LL-2	FHLMC POOL Q01231			2	1	33,814	110.4020	35,105	31,798	33,729	0	(7)	0	0	5.000	0.346	MON	132	1,590	05/31/2011	06/01/2041
3132GF-VU-8	FHLMC POOL Q02427			2	1	1,323,421	108.4850	1,384,342	1,276,067	1,321,898	0	(98)	0	0	4.500	3.099	MON	4,785	57,423	07/28/2011	08/01/2041
3132GF-VX-2	FHLMC POOL Q02430			2	1	153,093	106.7280	157,274	147,360	152,792	0	(153)	0	0	4.000	3.475	MON	491	5,895	10/31/2011	08/01/2041
3132GF-WA-1	FHLMC POOL Q02441			2	1	2,184,193	106.7240	2,313,346	2,167,597	2,183,480	0	(133)	0	0	4.000	3.832	MON	7,225	86,704	07/28/2011	08/01/2041
3132GJ-U3-1	FHLMC POOL Q03602			2	1	69,726	108.5590	71,536	65,896	69,612	0	17	0	0	4.500	1.826	MON	247	2,965	10/31/2011	09/01/2041
3132GR-2T-7	FHLMC POOL Q06786			2	1	255,090	104.1790	257,249	246,930	254,520	0	(201)	0	0	3.500	3.203	MON	720	8,643	02/29/2012	03/01/2042
3132GU-G2-4	FHLMC POOL Q08917			2	1	208,215	104.1900	209,208	200,795	207,983	0	(131)	0	0	3.500	3.037	MON	586	7,028	05/30/2013	06/01/2042
3132HR-CC-2	FHLMC POOL Q14567			2	1	525,066	101.2180	509,642	503,509	524,098	0	(654)	0	0	3.000	2.639	MON	1,259	15,105	04/30/2013	01/01/2043
3132J6-2B-9	FHLMC GOLD POOL Q15769			2	1	846,956	101.1660	830,112	820,545	846,058	0	(426)	0	0	3.000	2.604	MON	2,051	24,616	04/03/2013	02/01/2043
3132J6-6Y-5	FHLMC POOL Q15886			2	1	2,302,463	101.2020	2,389,311	2,360,933	2,303,804	0	643	0	0	3.000	3.332	MON	5,902	70,828	06/27/2013	02/01/2043
31335H-WE-9	FHLMC GOLD POOL 090645			2	1	38,467	111.5310	43,653	39,140	38,613	0	65	0	0	5.500	6.052	MON	179	2,153	07/03/2007	03/01/2023
31335H-XL-2	FHLMC GOLD POOL C90683			2	1	50,196	110.2310	57,352	52,029	50,616	0	214	0	0	5.000	6.075	MON	217	2,601	07/31/2007	06/01/2023
31347P-5N-7	FHLMC POOL 532653			2	1	7,232	100.3250	6,915	6,892	6,918	0	(12)	0	0	8.500	7.792	MON	49	586	01/03/1996	06/01/2018
31368H-JS-3	FNMA POOL 190273			2	1	3,933	115.6940	4,465	3,859	3,908	0	(8)	0	0	7.000	6.572	MON	23	270	02/05/1999	08/01/2026
31371L-DX-4	FNMA POOL 254918			2	1	88,686	108.9880	106,071	97,324	89,404	0	329	0	0	4.500	6.794	MON	365	4,380	06/08/2007	09/01/2033
31371L-FY-0	FNMA POOL 254983			2	1	97,671	112.6170	113,414	100,708	97,853	0	59	0	0	5.500	6.406	MON	462	5,539	07/02/2007	12/01/2033
31371L-QY-8	FNMA POOL 255271			2	1	112,002	110.4030	124,041	112,353	111,995	0	(3)	0	0	5.000	5.047	MON	468	5,618	04/14/2004	06/01/2024
31371M-5N-3	FNMA POOL 256553			2	1	38,448	113.5180	43,554	38,367	38,442	0	(2)	0	0	6.000	5.783	MON	192	2,302	09/05/2007	01/01/2037
31371M-CF-2	FNMA POOL 255770			2	1	155,156	112.1830	179,760	160,238	155,398	0	49	0	0	5.500	6.604	MON	734	8,813	07/02/2007	07/01/2035
31371M-F8-5	FNMA POOL 255891			2	1	5,760	107.4440	6,277	5,842	5,782	0	9	0	0	5.000	5.395	MON	24	292	05/15/2007	10/01/2020
31371M-Y9-2	FNMA POOL 256436			2	1	50,151	113.3120	56,391	49,767	50,126	0	(2)	0	0	6.000	5.524	MON	249	2,986	05/10/2007	10/01/2036
31371N-FP-5	FNMA POOL 256774			2	1	15,597	110.8130	16,782	15,145	15,575	0	(2)	0	0	7.000	5.623	MON	88	1,060	05/31/2007	06/01/2037
31371N-GG-4	FNMA POOL 256799			2	1	15,801	111.7430	17,917	16,034	15,808	0	0	0	0	5.500	6.037	MON	73	882	07/01/2008	07/01/2037
31371N-GU-3	FNMA POOL 256811			2	1	29,292	112.3280	31,949	28,443	29,250	0	(3)	0	0	7.000	5.547	MON	166	1,991	05/31/2007	07/01/2037
31371N-JK-2	FNMA POOL 256866			2	1	54,459	110.4030	62,978	57,044	54,660	0	48	0	0	5.000	7.252	MON	238	2,852	08/07/2007	08/01/2027
31371P-C5-7	FNMA POOL 257592			2	1	29,348	110.4030	31,582	28,606	29,315	0	(1)	0	0	5.000	4.135	MON	119	1,430	08/31/2009	03/01/2039
31374T-EU-9	FNMA POOL 323347			2	1	3,453	113.2540	3,837	3,388	3,439	0	(3)	0	0	7.000	6.463	MON	20	237	02/05/1999	09/01/2028
31376K-RC-2	FNMA POOL 357883			2	1	1,851,386	110.7880	2,115,270	1,909,295	1,855,770	0	2,691	0	0	5.000	5.667	MON	7,955	95,465	08/31/2005	05/01/2035
31376K-UK-0	FNMA POOL 357986			2	1	54,887	105.7600	61,089	57,762	55,891	0	272	0	0	4.500	6.034	MON	217	2,599	03/15/2007	08/01/2020

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31379U-5D-9	FNMA POOL 430244			2	1	4,489	111.1860	4,897	4,405	4,453	0	(1)	0	0	7.000	6.772	MON	26	308	02/05/1999	06/01/2028
31380C-U3-0	FNMA POOL 436302			2	1	1,745	113.8820	1,988	1,745	1,742	0	(2)	0	0	6.500	6.543	MON	9	113	08/11/1998	08/01/2028
31384W-B9-0	FNMA POOL 535664			2	1	90,042	119.0360	101,250	85,058	89,310	0	(42)	0	0	7.000	5.550	MON	496	5,954	04/14/2004	01/01/2031
31385J-JC-3	FNMA POOL 545759			2	1	15,075	115.6370	16,732	14,469	15,001	0	(29)	0	0	6.500	5.342	MON	78	941	01/14/2003	07/01/2032
31385X-A9-8	FNMA POOL 555432			2	1	1,432,880	112.6920	1,543,361	1,369,539	1,428,382	0	(1,684)	0	0	5.500	4.123	MON	6,277	75,325	09/01/2009	05/01/2033
31385X-AZ-0	FNMA POOL 555424			2	1	1,421,347	112.7220	1,446,655	1,283,383	1,415,167	0	(1,453)	0	0	5.500	2.303	MON	5,882	70,586	07/10/2012	05/01/2033
31385X-EW-3	FNMA POOL 555549			2	1	36,106	105.4600	39,439	37,397	36,700	0	159	0	0	5.000	6.180	MON	156	1,870	06/13/2007	06/01/2018
31385X-GA-9	FNMA POOL 555593			2	1	30,843	103.8690	30,790	29,643	30,083	0	(87)	0	0	6.000	4.545	MON	148	1,779	05/27/2003	02/01/2018
31385X-JW-8	FNMA POOL 555677			2	1	2,534,447	112.7320	2,873,498	2,548,964	2,534,984	0	205	0	0	5.500	5.624	MON	11,683	140,193	08/31/2005	07/01/2033
31385X-NY-9	FNMA POOL 555807			2	1	4,311	103.5150	4,282	4,137	4,209	0	(14)	0	0	6.000	4.345	MON	21	248	12/02/2003	04/01/2018
31387S-MG-8	FNMA POOL 592659			2	1	932	102.6160	915	892	899	0	(9)	0	0	6.000	4.463	MON	4	53	01/15/2003	07/01/2016
31389V-Q9-1	FNMA POOL 636880			2	1	756	113.8820	857	753	755	0	(1)	0	0	6.500	6.486	MON	4	49	07/11/2006	04/01/2032
31389X-4Q-3	FNMA POOL 639031			2	1	194,331	113.3130	221,493	195,470	194,365	0	21	0	0	6.000	6.121	MON	977	11,727	06/19/2002	04/01/2032
3138A2-BQ-1	FNMA POOL AH0946			2	1	296,638	106.8520	319,762	299,257	296,725	0	35	0	0	4.000	4.141	MON	998	11,970	01/31/2011	12/01/2040
3138A2-DK-2	FNMA POOL AH1005			2	1	13,776	104.4480	14,378	13,766	13,775	0	0	0	0	3.500	3.444	MON	40	482	07/31/2013	12/01/2040
3138A2-QF-9	FNMA POOL AH1353			2	1	1,949,240	106.8590	2,140,721	2,003,314	1,951,556	0	952	0	0	4.000	4.462	MON	6,678	80,133	02/15/2011	01/01/2041
3138A3-6V-4	FNMA POOL AH2683			2	1	6,421,666	106.8640	6,498,851	6,081,422	6,406,555	0	(7,438)	0	0	4.000	3.158	MON	20,271	243,257	04/19/2012	01/01/2041
3138A4-F7-5	FNMA POOL AH2889			2	1	401,437	110.6790	422,646	381,867	400,820	0	(75)	0	0	5.000	3.246	MON	1,591	19,093	03/09/2011	02/01/2041
3138A4-WP-6	FNMA POOL AH3353			2	1	345,801	105.8060	364,086	344,107	345,246	0	(410)	0	0	3.500	3.410	MON	1,004	12,044	12/30/2010	01/01/2026
3138A5-FZ-0	FNMA POOL AH3783			2	1	290,419	107.0300	312,104	291,604	290,436	0	7	0	0	4.000	4.059	MON	972	11,664	04/29/2011	01/01/2041
3138A5-JU-7	FNMA POOL AH3874			2	1	79,538	108.6880	80,911	74,443	79,342	0	(59)	0	0	4.500	3.291	MON	279	3,350	01/31/2012	09/01/2041
3138A5-TV-4	FNMA POOL AH4163			2	1	1,380,796	106.9470	1,420,777	1,328,487	1,379,140	0	(917)	0	0	4.000	3.483	MON	4,428	53,139	07/18/2013	01/01/2041
3138A8-E7-7	FNMA POOL AH6457			2	1	2,701,047	106.8520	2,934,846	2,746,646	2,703,478	0	1,667	0	0	4.000	4.225	MON	9,155	109,866	03/30/2011	03/01/2041
3138A8-E9-3	FNMA POOL AH6459			2	1	418,614	110.6790	441,682	399,066	418,088	0	(262)	0	0	5.000	3.858	MON	1,663	19,953	03/30/2011	03/01/2041
3138AA-YS-4	FNMA POOL AH8820			2	1	172,410	109.7410	183,499	167,211	172,166	0	(96)	0	0	4.500	3.910	MON	627	7,525	04/29/2011	03/01/2041
3138AB-VX-4	FNMA POOL AH9629			2	1	147,265	104.2250	143,236	137,430	146,020	0	(471)	0	0	3.000	1.718	MON	344	4,123	09/26/2012	04/01/2027
3138AD-HS-7	FNMA POOL AI0240			2	1	75,335	107.9380	76,274	70,665	74,786	0	(196)	0	0	4.500	2.541	MON	265	3,180	08/31/2011	05/01/2026
3138AE-4L-4	FNMA POOL AI1726			2	1	1,491,986	108.6800	1,563,530	1,438,654	1,487,554	0	(3,587)	0	0	4.500	4.134	MON	5,395	64,739	05/23/2011	05/01/2041
3138AM-DE-2	FNMA POOL AI7300			2	1	265,570	108.6790	267,792	246,406	264,409	0	(647)	0	0	4.500	3.856	MON	924	11,088	11/30/2012	08/01/2041
3138AM-YS-8	FNMA POOL AI7920			2	1	1,139,672	106.8520	1,179,609	1,103,966	1,138,082	0	(392)	0	0	4.000	3.397	MON	3,680	44,159	08/08/2011	08/01/2041
3138AN-DY-6	FNMA POOL AI8218			2	1	2,515,510	106.8520	2,582,941	2,417,307	2,511,062	0	(1,862)	0	0	4.000	3.335	MON	8,058	96,692	11/22/2011	08/01/2041
3138AU-ES-2	FNMA POOL AJ2844			2	1	157,484	105.8360	160,602	151,746	156,519	0	(616)	0	0	3.500	2.803	MON	443	5,311	11/30/2011	12/01/2026
3138AY-GV-5	FNMA POOL AJ6511			2	1	88,088	106.8520	89,602	83,856	88,010	0	(57)	0	0	4.000	2.656	MON	280	3,354	03/28/2012	12/01/2041
3138E2-TJ-4	FNMA POOL AH9552			2	1	248,689	105.7280	248,198	234,751	247,175	0	(837)	0	0	3.500	1.996	MON	685	8,216	05/11/2012	01/01/2027
3138E3-BC-6	FNMA POOL AJ9934			2	1	528,960	104.6450	531,521	507,928	528,032	0	(395)	0	0	3.500	2.909	MON	1,481	17,777	04/30/2012	03/01/2042
3138E4-P4-7	FNMA POOL AK0442			2	1	2,153,589	106.8520	2,139,986	2,002,757	2,147,029	0	(3,089)	0	0	4.000	2.975	MON	6,676	80,110	07/10/2012	01/01/2042
3138EA-E9-4	FNMA POOL AK5559			2	1	266,849	106.8520	262,834	245,979	265,888	0	(535)	0	0	4.000	2.973	MON	820	9,839	08/01/2012	04/01/2042
3138EC-EV-1	FNMA POOL AK7347			2	1	3,894,218	104.4090	3,924,864	3,759,124	3,888,023	0	(3,017)	0	0	3.500	2.973	MON	10,964	131,569	03/07/2012	03/01/2042
3138EE-CZ-0	FNMA POOL AK9087			2	1	321,064	105.7280	321,139	303,741	318,891	0	(235)	0	0	3.500	2.299	MON	886	10,631	03/30/2012	04/01/2027
3138EG-GY-4	FNMA POOL AL0214			2	1	73,573	110.5860	75,296	68,088	73,401	0	(23)	0	0	5.000	2.973	MON	284	3,405	01/03/2012	04/01/2041
3138EH-6R-8	FNMA POOL AL1779			2	1	98,922	112.6190	100,919	89,611	98,639	0	(26)	0	0	5.500	2.538	MON	411	4,929	05/03/2012	12/01/2038
3138EH-U8-3	FNMA POOL AL1506			2	1	1,099,905	105.7870	1,103,387	1,043,027	1,093,369	0	(3,681)	0	0	3.500	2.174	MON	3,042	36,506	04/16/2012	12/01/2026
3138EJ-SM-1	FNMA POOL AL2323			2	1	332,518	113.2360	341,911	301,946	331,745	0	(6)	0	0	5.500	2.518	MON	1,384	16,607	05/20/2013	01/01/2038
3138EJ-XR-4	FNMA POOL AL2487			2	1	3,196,838	107.4620	3,141,822	2,923,659	3,187,418	0	(3,985)	0	0	4.000	2.535	MON	9,746	116,946	10/09/2012	06/01/2042
3138EK-FA-8	FNMA POOL AL2860			2	1	6,121,496	101.3640	6,118,069	6,035,741	6,118,006	0	(1,325)	0	0	3.000	2.817	MON	15,089	172,350	02/05/2014	12/01/2042
3138EN-CQ-0	FNMA POOL AL5478			2	1	7,613,225	107.7930	7,681,988	7,126,611	7,610,239	0	(2,986)	0	0	4.000	3.154	MON	23,755	23,755	11/07/2014	06/01/2044
3138LU-RR-8	FNMA POOL AO4095			2	1	3,550,199	104.4160	3,528,353	3,379,130	3,542,602	0	(3,860)	0	0	3.500	2.808	MON	9,856	118,269	06/07/2012	05/01/2042
3138M3-6B-5	FNMA POOL AP0865			2	1	774,480	104.6210	809,699	773,936	774,425	0	(24)	0	0	3.500	3.474	MON	2,257	27,088	07/31/2013	07/01/2042
3138M6-AB-3	FNMA POOL AP2701			2	1	2,511,892	104.6250	2,550,747	2,437,990	2,511,105	0	(787)	0	0	3.500	3.088	MON	7,111	21,332	08/14/2014	09/01/2042
3138M6-TE-7	FNMA POOL AP3248			2	1	114,782	106.8520	114,460	107,121	114,464	0	(181)	0	0	4.000	3.162	MON	357	4,285	11/30/2012	08/01/2042
3138MC-V2-7	FNMA POOL AP8732			2	1	1,862,220	104.4230	1,819,230	1,742,173	1,856,706	0	(2,414)	0	0	3.500	2.757	MON	5,081	60,976	11/02/2012	10/01/2042
3138MD-UJ-9	FNMA POOL AP9584			2	1	547,718	103.4100	537,345	519,625	545,594	0	(805)	0	0	3.000	2.156	MON	1,299	15,589	10/19/2012	10/01/2032
3138MK-3Q-7	FNMA POOL AQ4406			2	1	84,359	104.4460	87,464	83,741	84,325	0	(24)	0	0	3.500	3.446	MON	244	2,931	06/26/2013	10/01/2042
3138NY-A7-0	FNMA POOL AR1829			2	1	564,801	101.3030	554,151	547,023	563,805	0	(544)	0	0	3.000	2.754	MON	1,368	16,411	02/07/2013	02/01/2043
3138NY-FW-0	FNMA POOL AR1980			2	1	9,292,086	101.3590	9,099,870	8,977,861	9,279,253	0	(5,847)	0	0	3.000	2.604	MON	22,445	269,336	01/25/2013	02/01/2043
3138W1-LQ-8	FNMA POOL AR3934			2	1	5,100,514	102.0250	5,006,662	4,907,290	5,082,336	0	(9,461)	0	0	2.500	1.784	MON	10,224	122,682	03/21/2013	03/01/2028
3138W4-TM-3	FNMA POOL AR6855			2	1	7,529,807	101.3370	7,446,642	7,348,394	7,523,734	0	(2,741)	0	0	3.000	2.662	MON	18,371	220,452	03/11/2013	02/01/2043

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3138WS-J7-4	FNMA POOL AR7485			2	1	876,102	104.3590	860,858	824,900	874,508	0	(784)	0	0	3.500	2.743	MON	2,406	28,871	03/27/2013	03/01/2043
3138WA-6D-4	FNMA POOL AS1767			2	1	7,123,710	107.4810	7,285,529	6,778,434	7,117,091	0	(6,620)	0	0	4.000	3.403	MON	22,595	225,948	02/11/2014	02/01/2044
3138WC-JZ-7	FNMA POOL AS2979			2	1	5,022,849	104.2180	5,047,787	4,843,488	5,019,224	0	(3,625)	0	0	3.000	2.374	MON	12,109	36,326	08/27/2014	08/01/2029
3138WQ-AX-0	FNMA POOL AT2721			2	1	7,597,032	101.3200	7,838,237	7,736,120	7,599,063	0	2,275	0	0	3.000	3.200	MON	19,340	232,084	12/27/2013	05/01/2043
3138WT-XP-6	FNMA POOL AT6085			2	1	4,504,313	101.3380	4,531,304	4,471,476	4,502,657	0	(954)	0	0	3.000	2.932	MON	11,179	134,144	05/31/2013	05/01/2043
3138WV-SW-2	FNMA POOL AT7732			2	1	1,988,405	102.0210	1,986,380	1,947,030	1,987,936	0	(469)	0	0	2.500	2.127	MON	4,056	4,056	10/22/2014	07/01/2028
3138X1-AJ-5	FNMA POOL AU1808			2	1	7,529,761	101.2740	7,868,508	7,769,524	7,534,992	0	2,987	0	0	3.000	3.373	MON	19,424	233,086	07/29/2013	08/01/2043
3138X3-XL-1	FNMA POOL AU4282			2	1	1,466,268	104.7600	1,492,908	1,425,074	1,465,078	0	(960)	0	0	3.500	3.217	MON	4,156	49,878	10/25/2013	09/01/2043
3138X3-XS-6	FNMA POOL AU4288			2	1	3,774,574	107.4670	3,887,556	3,617,442	3,771,765	0	(2,810)	0	0	4.000	3.470	MON	12,058	108,523	02/12/2014	09/01/2043
3138X3-ZN-5	FNMA POOL AU4348			2	1	2,734,150	104.6090	2,827,256	2,702,689	2,733,188	0	(528)	0	0	3.500	3.346	MON	7,883	94,594	08/08/2013	07/01/2043
3138XD-DA-5	FNMA POOL AV1896			2	1	3,541,361	104.3800	3,565,012	3,415,417	3,535,976	0	(5,385)	0	0	3.000	2.273	MON	8,539	76,847	03/14/2014	01/01/2029
3138XD-TK-6	FNMA POOL AV2353			2	1	2,819,034	104.7620	2,910,864	2,778,550	2,818,397	0	(637)	0	0	3.500	3.283	MON	8,104	72,937	03/14/2014	01/01/2044
3138XQ-DM-0	FNMA POOL AW1007			2	1	5,741,801	107.4920	5,807,211	5,402,459	5,738,645	0	(3,157)	0	0	4.000	3.288	MON	18,008	54,025	08/25/2014	05/01/2044
3138XY-QL-1	FNMA POOL AW8558			2	1	4,051,471	104.6430	4,117,347	3,934,661	4,050,342	0	(1,129)	0	0	3.500	3.184	MON	11,476	34,428	08/15/2014	08/01/2044
31391B-VM-6	FNMA POOL 662220			2	1	2,762	113.8820	3,094	2,717	2,749	0	(2)	0	0	6.500	6.360	MON	15	177	12/09/2005	11/01/2032
31391D-RC-9	FNMA POOL 663883			2	1	84,365	113.8820	91,528	80,371	84,168	0	299	0	0	6.500	3.443	MON	435	5,224	09/21/2004	10/01/2032
31391U-TU-9	FNMA POOL 677463			2	1	16,595	113.2950	18,215	16,077	16,507	0	(54)	0	0	6.000	5.352	MON	80	965	01/14/2003	01/01/2033
31392F-FJ-1	FNMA SERIES 2002-73 CLASS DA			2	1	66	103.5730	69	66	66	0	0	0	0	4.500	0.000	MON	0	3	06/17/2003	11/25/2017
31400C-QM-4	FNMA POOL 683276			2	1	2,705	113.8820	3,068	2,694	2,704	0	1	0	0	6.500	6.316	MON	15	175	07/11/2006	02/01/2033
31401N-2L-2	FNMA POOL 713679			2	1	454,349	111.4650	515,379	462,369	455,342	0	631	0	0	5.000	5.313	MON	1,927	23,118	08/08/2003	08/01/2033
31401Y-T9-6	FNMA POOL 722476			2	1	238,001	113.6960	264,694	232,809	236,418	0	(1,285)	0	0	6.000	5.817	MON	1,164	13,969	09/12/2005	07/01/2033
31402C-4E-9	FNMA POOL 725421			2	1	37,585	103.7380	36,396	35,085	36,000	0	(171)	0	0	7.000	4.280	MON	205	2,456	04/05/2004	09/01/2017
31402C-4H-2	FNMA POOL 725424			2	1	370,972	112.6830	380,398	337,583	369,914	0	(147)	0	0	5.500	2.552	MON	1,547	18,567	05/20/2013	04/01/2034
31402C-QJ-4	FNMA POOL 725057			2	1	61,831	114.2110	68,581	60,048	61,645	0	(74)	0	0	6.000	5.157	MON	300	3,603	04/14/2004	01/01/2034
31402C-TT-9	FNMA POOL 725162			2	1	604,686	114.2720	678,977	594,176	603,757	0	(356)	0	0	6.000	5.402	MON	2,971	35,651	07/02/2007	02/01/2034
31402C-Y9-7	FNMA POOL 725336			2	1	1	99.8800	1	1	1	0	0	0	0	6.000	(9.737)	MON	0	0	02/23/2004	04/01/2016
31402D-MJ-6	FNMA POOL 725861			2	1	13,143	103.8100	13,008	12,531	12,852	0	(52)	0	0	6.000	4.248	MON	63	752	08/20/2004	08/01/2019
31402E-2V-9	FNMA POOL 727188			2	1	143,116	110.6470	168,685	152,453	143,652	0	76	0	0	5.000	7.313	MON	635	7,623	06/11/2007	08/01/2033
31402F-EJ-0	FNMA POOL 727437			2	1	121,085	105.0690	134,184	127,710	124,296	0	985	0	0	4.500	6.231	MON	479	5,747	06/13/2007	07/01/2018
31402N-JM-1	FNMA POOL 733868			2	1	5,132	114.3240	5,739	5,020	5,121	0	(3)	0	0	6.000	5.231	MON	25	301	09/12/2005	12/01/2032
31402Q-Y3-9	FNMA POOL 735230			2	1	204,899	112.3930	239,966	213,506	205,352	0	115	0	0	5.500	6.825	MON	979	11,743	06/13/2007	02/01/2035
31402R-DF-3	FNMA POOL 735502			2	1	119,986	114.1900	138,135	120,969	120,014	0	7	0	0	6.000	6.219	MON	605	7,258	06/08/2007	04/01/2035
31402R-F8-7	FNMA POOL 735591			2	1	535,204	110.7250	560,175	505,916	533,968	0	(782)	0	0	5.000	3.270	MON	2,108	25,296	06/17/2010	06/01/2035
31402R-RR-2	FNMA POOL 735896			2	1	81,513	114.2410	93,870	82,168	81,528	0	2	0	0	6.000	6.253	MON	411	4,930	07/02/2007	09/01/2035
31402R-T4-1	FNMA POOL 735971			2	1	191,407	112.6120	221,928	197,073	191,721	0	96	0	0	5.500	6.356	MON	903	10,839	07/02/2007	11/01/2034
31402T-CJ-2	FNMA POOL 737273			2	1	20,242	113.8820	22,693	19,927	20,184	0	(51)	0	0	6.500	6.277	MON	108	1,295	10/11/2005	09/01/2033
31403C-6L-0	FNMA POOL 745275			2	1	33,369	110.6630	34,180	30,886	33,273	0	(8)	0	0	5.000	2.572	MON	129	1,544	02/29/2012	02/01/2036
31403D-BD-0	FNMA POOL 745336			2	1	77,786	110.7030	91,433	82,593	78,031	0	53	0	0	5.000	6.917	MON	344	4,130	07/02/2007	03/01/2036
31403D-BX-6	FNMA POOL 745354			2	1	23,651	112.0140	26,622	23,766	23,652	0	0	0	0	5.500	5.606	MON	109	1,307	05/30/2008	03/01/2036
31403D-DX-4	FNMA POOL 745418			2	1	1,142,408	111.8000	1,322,740	1,183,131	1,143,692	0	681	0	0	5.500	6.755	MON	5,423	65,071	04/10/2006	04/01/2036
31403D-JQ-3	FNMA POOL 745571			2	1	64,632	105.9570	65,124	61,463	63,494	0	(498)	0	0	4.000	1.819	MON	205	2,459	10/06/2011	01/01/2019
31403D-SV-2	FNMA POOL 745832			2	1	38,583	105.6290	40,153	38,013	38,376	0	(39)	0	0	6.000	5.356	MON	190	2,281	09/05/2007	04/01/2021
31403D-WH-8	FNMA POOL 745948			2	1	1,308,486	113.8820	1,312,709	1,152,692	1,302,771	0	(111)	0	0	6.500	1.274	MON	6,244	74,925	06/09/2011	10/01/2036
31403F-HF-4	FNMA POOL 747330			2	1	74,123	114.1660	82,777	72,505	73,631	0	(354)	0	0	6.000	5.819	MON	363	4,350	09/12/2005	10/01/2033
31403F-NS-9	FNMA POOL 747501			2	1	63,273	113.2480	69,420	61,299	63,132	0	(8)	0	0	6.000	4.370	MON	307	3,678	12/10/2003	11/01/2033
31403K-ET-6	FNMA POOL 750846			2	1	80,315	112.5090	89,502	79,551	80,142	0	(109)	0	0	5.500	5.350	MON	365	4,375	08/23/2004	01/01/2034
31403M-QJ-1	FNMA POOL 752957			2	1	65,090	106.8360	72,026	67,418	66,170	0	294	0	0	5.000	6.047	MON	281	3,371	06/13/2007	10/01/2018
31403Q-BM-1	FNMA POOL 754344			2	1	64,025	105.0930	67,412	64,146	64,001	0	(4)	0	0	4.500	4.475	MON	241	2,886	12/10/2003	12/01/2018
31404E-DE-3	FNMA POOL 766101			2	1	423,749	111.7430	451,163	403,751	419,921	0	(2,438)	0	0	5.500	5.021	MON	1,851	22,206	09/10/2009	02/01/2034
31404L-TH-3	FNMA POOL 771952			2	1	13,084	114.1840	15,026	13,159	13,086	0	1	0	0	6.000	6.113	MON	66	790	01/09/2007	02/01/2034
31404S-FL-4	FNMA POOL 776971			2	1	219,240	110.7370	257,464	232,500	220,056	0	243	0	0	5.000	6.813	MON	969	11,625	07/02/2007	04/01/2034
31404T-BM-4	FNMA POOL 777744			2	1	11,131	113.6270	12,749	11,220	11,136	0	3	0	0	6.000	6.151	MON	56	673	01/09/2007	05/01/2034
31405P-6A-3	FNMA POOL 795665			2	1	5,957	113.3300	6,604	5,827	5,922	0	(6)	0	0	6.000	5.816	MON	29	350	09/12/2005	02/01/2035
31405S-JS-4	FNMA POOL 797773			2	1	41,467	107.4210	46,235	43,041	42,037	0	314	0	0	5.000	6.127	MON	179	2,152	06/13/2007	03/01/2020
31405X-GS-6	FNMA POOL 802209			2	1	5,746	113.9940	6,407	5,621	5,728	0	13	0	0	6.000	5.585	MON	28	337	09/12/2005	10/01/2034
31406B-HN-3	FNMA POOL 804937			2	1	35,598	107.0900	36,711	34,280	34,999	0	26	0	0	6.000	4.605	MON	171	2,057	05/17/2005	12/01/2019
31406G-Q2-8	FNMA POOL 809673			2	1	178,574	112.8880	197,394	174,858	178,285	0	(34)	0	0	5.500	4.667	MON	801	9,617	02/04/2005	02/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31406G-RN-1	FNMA POOL 809693			2	1	36,148	110.7300	40,490	36,567	36,172	0	10	0	0	5.000	5.273	MON	152	1,828	05/17/2005	02/01/2035
31406U-LE-6	FNMA POOL 820325			2	1	14,751	110.7980	17,399	15,703	14,823	0	52	0	0	5.000	6.318	MON	65	785	05/09/2006	08/01/2035
31407H-FQ-4	FNMA POOL 830975			2	1	44,644	110.6330	50,120	45,303	44,689	0	21	0	0	5.000	5.318	MON	189	2,265	10/11/2005	08/01/2035
31407J-DC-3	FNMA POOL 831799			2	1	48,322	113.8820	53,443	46,929	48,251	0	(4)	0	0	6.500	4.918	MON	254	3,050	11/30/2007	09/01/2036
31407J-MC-3	FNMA POOL 832055			2	1	31,411	110.6160	36,987	33,437	31,563	0	121	0	0	5.000	6.326	MON	139	1,672	04/10/2006	08/01/2035
31407K-H5-1	FNMA POOL 832852			2	1	59,340	110.7730	66,736	60,246	59,379	0	6	0	0	5.000	5.516	MON	251	3,012	10/11/2005	09/01/2035
31407K-RY-7	FNMA POOL 833103			2	1	72,763	111.7770	84,222	75,348	72,931	0	141	0	0	5.500	6.283	MON	345	4,144	12/09/2005	09/01/2035
31407N-CG-6	FNMA POOL 835371			2	1	237,023	110.6560	279,199	252,313	238,020	0	644	0	0	5.000	6.462	MON	1,051	12,616	04/10/2006	09/01/2035
31407N-P4-9	FNMA POOL 835743			2	1	52,033	110.6550	58,456	52,827	52,092	0	26	0	0	5.000	5.308	MON	220	2,641	10/11/2005	09/01/2035
31407Q-ND-4	FNMA POOL 837488			2	1	917,765	110.5840	1,080,372	976,969	926,737	0	3,967	0	0	5.000	5.757	MON	4,071	48,849	04/10/2006	09/01/2035
31407R-4F-8	FNMA POOL 838822			2	1	71,568	110.4030	84,110	76,185	71,653	0	(46)	0	0	5.000	9.073	MON	317	3,809	04/10/2006	09/01/2035
31407R-TE-4	FNMA POOL 838549			2	1	111,289	114.1130	125,923	110,349	111,199	0	(31)	0	0	6.000	5.718	MON	552	6,621	03/09/2007	10/01/2035
31407V-CL-7	FNMA POOL 841675			2	1	82,771	105.1710	91,347	86,856	84,084	0	274	0	0	4.500	6.074	MON	326	3,909	08/16/2007	09/01/2020
31407V-YH-2	FNMA POOL 842312			2	1	43,477	113.2190	49,427	43,656	43,477	0	(1)	0	0	6.000	6.080	MON	218	2,619	03/09/2006	07/01/2031
31407X-DP-3	FNMA POOL 843510			2	1	48,588	105.7520	53,918	50,986	49,208	0	141	0	0	4.500	6.452	MON	191	2,294	08/16/2007	11/01/2020
31407X-YD-7	FNMA POOL 844108			2	1	101,494	109.3240	113,221	103,565	102,225	0	268	0	0	5.500	5.961	MON	475	5,696	06/13/2007	11/01/2020
31407Y-4P-1	FNMA POOL 845130			2	1	86,133	105.9980	96,565	91,101	87,917	0	1,172	0	0	4.000	5.570	MON	304	3,644	12/20/2006	12/01/2020
31407Y-5W-5	FNMA POOL 845161			2	1	1,015	108.0140	1,113	1,030	1,021	0	4	0	0	5.000	5.266	MON	4	52	05/15/2007	01/01/2021
31407Y-VF-3	FNMA POOL 844914			2	1	51,467	106.0000	58,780	55,453	52,948	0	526	0	0	4.000	6.028	MON	185	2,218	07/03/2007	11/01/2020
31408J-Q3-8	FNMA POOL 852874			2	1	39,490	105.8990	44,050	41,596	40,046	0	83	0	0	4.000	6.511	MON	139	1,664	03/14/2006	04/01/2020
31409A-4L-0	FNMA POOL 865827			2	1	53,167	107.2310	57,825	53,926	53,359	0	110	0	0	5.000	5.406	MON	225	2,696	05/15/2007	03/01/2021
31409A-QN-2	FNMA POOL 865461			2	1	31,750	113.6390	36,434	32,061	31,754	0	2	0	0	6.000	6.370	MON	160	1,924	05/09/2006	02/01/2036
31409G-UV-6	FNMA POOL 870996			2	1	6,935	113.2190	7,787	6,878	6,930	0	1	0	0	6.000	4.965	MON	34	413	10/31/2007	12/01/2036
31409G-XH-4	FNMA POOL 871080			2	1	25,265	105.4270	27,569	26,150	25,419	0	(106)	0	0	5.000	6.648	MON	109	1,308	07/13/2007	11/01/2021
31409U-VC-6	FNMA POOL 879111			2	1	5,454	105.8380	6,058	5,723	5,512	0	17	0	0	4.500	6.642	MON	21	258	08/16/2007	05/01/2021
31409X-SS-9	FNMA POOL 881729			2	1	47,049	116.5140	49,828	42,766	46,871	0	(24)	0	0	6.500	0.715	MON	232	2,780	10/01/2010	03/01/2036
31410B-B3-7	FNMA POOL 883958			2	1	26,113	109.2380	28,750	26,318	26,149	0	12	0	0	5.500	5.694	MON	121	1,447	05/31/2007	06/01/2021
31410E-MF-2	FNMA POOL 886958			2	1	53,290	113.5680	61,180	53,871	53,308	0	1	0	0	6.000	6.333	MON	269	3,232	06/07/2007	06/01/2036
31410F-2S-3	FNMA POOL 888285			2	1	1,383,011	113.8820	1,543,822	1,355,633	1,381,552	0	(7)	0	0	6.500	5.400	MON	7,343	88,118	04/10/2007	03/01/2037
31410F-Z9-9	FNMA POOL 888268			2	1	55,853	113.5930	63,510	55,910	55,848	0	(2)	0	0	6.000	5.946	MON	280	3,355	06/08/2007	03/01/2037
31410K-K7-8	FNMA POOL 889618			2	1	652,010	111.8090	701,599	627,498	651,011	0	(38)	0	0	5.500	3.959	MON	2,876	34,512	08/26/2009	05/01/2038
31410K-XK-5	FNMA POOL 889982			2	1	132,594	111.7430	144,419	129,242	132,444	0	8	0	0	5.500	4.424	MON	592	7,108	02/24/2009	11/01/2038
31410L-C4-2	FNMA POOL 890291			2	1	2,614,480	108.6690	2,614,411	2,405,848	2,614,214	0	(266)	0	0	4.500	3.757	MON	9,022	0	12/17/2014	08/01/2041
31410T-Y6-6	FNMA POOL 897233			2	1	2,340	113.2190	2,628	2,322	2,338	0	0	0	0	6.000	5.283	MON	12	139	05/10/2007	10/01/2036
31410V-VX-5	FNMA POOL 898930			2	1	10,123	113.6950	11,421	10,045	10,113	0	(5)	0	0	6.000	5.835	MON	50	603	05/10/2007	08/01/2036
31410X-6R-2	FNMA POOL 900980			2	1	8,369	113.3080	9,410	8,305	8,364	0	0	0	0	6.000	5.089	MON	42	498	05/10/2007	09/01/2036
31410X-X8-4	FNMA POOL 900803			2	1	72,891	107.9730	79,825	73,931	73,176	0	160	0	0	5.000	5.327	MON	308	3,697	05/15/2007	12/01/2021
31411A-JT-3	FNMA POOL 902174			2	1	1,570	113.6140	1,770	1,558	1,569	0	0	0	0	6.000	5.541	MON	8	93	05/10/2007	11/01/2036
31411B-CW-1	FNMA POOL 902885			2	1	78,578	113.2190	80,900	71,455	78,328	0	78	0	0	6.000	1.422	MON	357	4,287	07/01/2011	12/01/2036
31411D-NZ-8	FNMA POOL 905008			2	1	14,656	106.4090	16,365	15,379	14,967	0	87	0	0	4.500	5.244	MON	58	692	08/16/2007	05/01/2022
31411F-GP-3	FNMA POOL 906606			2	1	26,886	105.7430	28,285	26,749	26,817	0	22	0	0	5.500	5.267	MON	123	1,471	12/14/2006	12/01/2021
31411F-RE-6	FNMA POOL 906885			2	1	2,322	113.4920	2,616	2,305	2,321	0	0	0	0	6.000	5.422	MON	12	138	05/10/2007	12/01/2036
31411J-RR-9	FNMA POOL 909596			2	1	40,498	115.5620	46,083	39,878	40,354	0	(112)	0	0	6.500	6.397	MON	216	2,592	05/31/2007	02/01/2037
31411L-BB-6	FNMA POOL 910934			2	1	91,984	111.7490	103,625	92,730	92,002	0	1	0	0	5.500	5.737	MON	425	5,100	03/09/2007	02/01/2037
31411R-AK-4	FNMA POOL 912710			2	1	37,381	110.4030	38,825	35,167	37,239	0	(59)	0	0	5.000	3.762	MON	147	1,758	10/29/2010	03/01/2037
31411R-GU-6	FNMA POOL 912911			2	1	1,502	113.4070	1,679	1,480	1,501	0	0	0	0	6.000	4.886	MON	7	89	06/10/2008	06/01/2037
31411W-4N-4	FNMA POOL 917129			2	1	9,654	113.5030	10,968	9,663	9,652	0	(1)	0	0	6.000	5.977	MON	48	580	06/08/2007	06/01/2037
31411X-ZY-4	FNMA POOL 917959			2	1	5,037	105.5540	5,579	5,285	5,061	0	(38)	0	0	4.500	8.574	MON	20	238	08/16/2007	05/01/2022
31412A-DZ-4	FNMA POOL 919120			2	1	92,293	113.3870	103,134	90,957	92,221	0	(7)	0	0	6.000	5.190	MON	455	5,457	06/10/2008	04/01/2037
31412E-2P-0	FNMA POOL 923382			2	1	126,333	113.3860	143,390	126,462	126,309	0	(13)	0	0	6.000	6.006	MON	632	7,588	06/08/2007	06/01/2037
31412H-6Q-7	FNMA POOL 926179			2	1	147,113	106.5700	157,073	147,389	147,092	0	(9)	0	0	4.000	4.008	MON	491	5,896	07/01/2009	07/01/2024
31412L-B5-8	FNMA POOL 928060			2	1	71,744	113.4460	82,051	72,326	71,775	0	17	0	0	5.500	5.639	MON	331	3,978	03/09/2007	02/01/2037
31412L-HW-3	FNMA POOL 928245			2	1	28,865	108.2640	30,943	28,581	28,799	0	13	0	0	6.000	5.284	MON	143	1,715	05/31/2007	03/01/2022
31412N-UK-0	FNMA POOL 930386			2	1	106,010	110.1450	113,657	103,189	105,753	0	(156)	0	0	4.500	4.109	MON	387	4,644	11/30/2009	01/01/2039
31412P-FL-0	FNMA POOL 930871			2	1	477,527	110.4610	501,393	453,909	476,926	0	(214)	0	0	5.000	3.248	MON	1,891	22,695	04/19/2011	04/01/2039
31412P-YE-5	FNMA POOL 931409			2	1	74,200	106.5710	77,466	72,689	73,867	0	(175)	0	0	4.000	3.364	MON	242	2,908	10/01/2009	06/01/2024
31412Q-4X-4	FNMA POOL 932438			2	1	129,740	106.8530	132,167	123,691	128,911	0	(457)	0	0	4.000	2.491	MON	412	4,948	11/30/2011	01/01/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
314120-GJ-2	FNMA POOL 931801			2	1	1,374,060	112.0680	1,481,323	1,321,807	1,371,589	0	(606)	0	0	5.000	3.957	MON	5,508	66,090	02/01/2010	08/01/2039
314120-GV-5	FNMA POOL 931812			2	1	177,545	109.8850	188,015	171,102	176,918	0	(424)	0	0	4.500	4.066	MON	642	7,700	07/01/2010	08/01/2039
314120-HQ-5	FNMA POOL 931839			2	1	81,856	108.7160	85,929	79,040	81,723	0	(53)	0	0	4.500	3.788	MON	296	3,557	07/01/2011	08/01/2039
31412R-L7-0	FNMA POOL 932850			2	1	240,267	106.8520	256,590	240,136	240,229	0	(15)	0	0	4.000	3.975	MON	800	9,605	12/09/2010	12/01/2040
31412S-XT-7	FNMA POOL 933690			2	1	1,993,513	112.0230	2,177,148	1,943,483	1,991,703	0	(77)	0	0	5.000	4.193	MON	8,098	97,174	07/22/2009	06/01/2039
31412S-XU-4	FNMA POOL 933691			2	1	1,814,314	111.7610	1,976,809	1,768,782	1,812,900	0	(138)	0	0	5.000	4.068	MON	7,370	88,439	07/22/2009	06/01/2039
31412U-J9-2	FNMA POOL 935088			2	1	61,504	108.6790	65,778	60,525	61,455	0	4	0	0	4.500	4.000	MON	227	2,724	10/01/2009	03/01/2039
31412U-WX-4	FNMA POOL 935462			2	1	101,463	108.7700	109,774	100,923	101,429	0	(3)	0	0	4.500	4.151	MON	378	4,542	05/29/2009	06/01/2039
31412Y-EC-2	FNMA POOL 938531			2	1	341,214	111.7430	378,944	339,121	340,999	0	(90)	0	0	5.500	5.332	MON	1,554	18,652	04/10/2008	05/01/2037
31413B-2N-0	FNMA POOL 940981			2	1	65,825	113.4530	73,504	64,788	65,756	0	(15)	0	0	6.000	5.519	MON	324	3,887	12/10/2007	11/01/2037
31413C-FN-4	FNMA POOL 941273			2	1	2,608	113.4910	2,946	2,596	2,606	0	0	0	0	6.000	5.888	MON	13	156	08/11/2008	07/01/2037
31413D-4Y-0	FNMA POOL 942839			2	1	67,628	113.5640	76,082	66,995	67,584	0	(3)	0	0	6.000	5.090	MON	335	4,020	08/29/2008	08/01/2037
31413R-D6-0	FNMA POOL 952925			2	1	21,823	113.5030	24,746	21,802	21,812	0	(6)	0	0	6.000	5.998	MON	109	1,308	10/09/2007	10/01/2037
31413R-GX-8	FNMA POOL 953014			2	1	25,342	113.2190	28,665	25,319	25,336	0	0	0	0	6.000	5.911	MON	127	1,519	10/09/2007	10/01/2037
31413T-LW-0	FNMA POOL 954941			2	1	37,100	113.8820	40,394	35,470	37,026	0	(6)	0	0	6.500	3.662	MON	192	2,306	02/24/2009	10/01/2037
31414D-DH-6	FNMA POOL 962804			2	1	34,327	106.6030	35,598	33,393	34,176	0	(3)	0	0	5.000	3.509	MON	139	1,670	02/24/2009	04/01/2023
31415A-WD-9	FNMA POOL 981344			2	1	28,715	111.7430	32,791	29,345	28,734	0	(3)	0	0	5.500	6.396	MON	135	1,614	07/31/2008	07/01/2038
31415L-QY-6	FNMA POOL 983471			2	1	31,234	111.7430	32,500	29,084	31,147	0	28	0	0	5.500	2.960	MON	133	1,600	10/29/2010	05/01/2038
31415M-5X-9	FNMA POOL 984762			2	1	12,467	110.4030	14,369	13,015	12,505	0	19	0	0	5.000	5.762	MON	54	651	07/01/2008	06/01/2038
31415R-FA-7	FNMA POOL 986761			2	1	604,405	113.0920	622,278	550,241	602,674	0	92	0	0	5.500	1.752	MON	2,522	30,263	04/10/2012	07/01/2038
31416B-TA-6	FNMA POOL 995245			2	1	109,839	110.4030	111,789	101,256	109,583	0	62	0	0	5.000	1.921	MON	422	5,063	07/31/2012	01/01/2039
31416C-A4-8	FNMA POOL 995627			2	1	2,087,949	110.7320	2,124,171	1,918,299	2,082,374	0	(180)	0	0	5.000	2.588	MON	7,993	95,915	04/09/2012	02/01/2039
31416C-JY-3	FNMA POOL 995879			2	1	484,680	113.5340	523,528	461,120	484,153	0	(157)	0	0	6.000	3.633	MON	2,306	27,667	07/22/2009	04/01/2039
31416C-ME-3	FNMA POOL 995957			2	1	488,145	109.2510	511,869	468,526	484,545	0	(1,901)	0	0	5.000	3.575	MON	1,952	23,426	07/22/2009	06/01/2024
31416C-MF-0	FNMA POOL 995958			2	1	700,892	109.9020	732,741	666,722	694,870	0	(2,489)	0	0	5.500	3.715	MON	3,056	36,670	07/22/2009	06/01/2024
31416C-MZ-6	FNMA POOL 995976			2	1	461,778	113.5990	498,408	438,744	461,144	0	(246)	0	0	6.000	3.905	MON	2,194	26,325	07/22/2009	04/01/2038
31416H-VT-9	FNMA POOL AA0625			2	1	102,658	108.6740	112,114	103,166	102,670	0	4	0	0	4.500	4.580	MON	387	4,643	07/01/2009	03/01/2039
31416K-GQ-5	FNMA POOL AA2006			2	1	21,833	106.8520	23,360	21,862	21,828	0	(1)	0	0	4.000	4.022	MON	73	874	05/01/2009	02/01/2039
31416L-GU-4	FNMA POOL AA2910			2	1	170,710	108.6860	181,510	167,004	170,475	0	(73)	0	0	4.500	3.993	MON	626	7,515	04/01/2009	04/01/2039
31416M-6W-9	FNMA POOL AA4484			2	1	38,599	111.7080	40,762	36,490	38,515	0	(12)	0	0	5.000	3.299	MON	152	1,824	07/01/2010	04/01/2039
31416N-E5-7	FNMA POOL AA4655			2	1	1,087,359	106.4880	1,084,849	1,018,752	1,076,487	0	(6,599)	0	0	4.000	2.318	MON	3,396	40,750	07/10/2012	05/01/2024
31416Q-A4-7	FNMA POOL AA6326			2	1	53,495	106.1580	56,896	53,596	53,487	0	(4)	0	0	4.000	4.009	MON	179	2,144	07/01/2009	05/01/2024
31416S-KG-5	FNMA POOL AA8394			2	1	1,147,423	111.6380	1,248,813	1,118,627	1,145,174	0	(1,746)	0	0	5.000	4.585	MON	4,661	55,931	07/22/2009	06/01/2039
31416S-Z9-5	FNMA POOL AA8867			2	1	26,826	105.1490	26,672	25,366	26,567	0	(161)	0	0	4.500	2.692	MON	95	1,141	10/29/2010	04/01/2024
31416T-AJ-8	FNMA POOL AA9008			2	1	1,523,986	109.8330	1,640,015	1,493,189	1,520,213	0	(2,646)	0	0	4.500	4.284	MON	5,599	67,194	12/08/2009	08/01/2039
31416W-FG-2	FNMA POOL AB1066			2	1	73,153	106.8610	75,007	70,192	72,687	0	(260)	0	0	4.000	2.819	MON	234	2,808	05/31/2011	05/01/2025
31416W-LZ-3	FNMA POOL AB1243			2	1	109,252	106.8630	109,778	102,728	108,393	0	(519)	0	0	4.000	2.338	MON	342	4,109	04/30/2012	07/01/2025
31416X-YZ-7	FNMA POOL AB2527			2	1	2,830,691	106.8520	2,906,571	2,720,184	2,825,192	0	(2,577)	0	0	4.000	3.377	MON	9,067	108,807	11/22/2011	03/01/2041
31416Y-U9-7	FNMA POOL AB3307			2	1	1,316,118	106.8520	1,362,239	1,274,884	1,314,049	0	(733)	0	0	4.000	3.471	MON	4,250	50,995	08/08/2011	07/01/2041
31417D-CA-9	FNMA POOL AB6364			2	1	3,996,383	102.0880	3,916,438	3,836,336	3,977,330	0	(9,828)	0	0	2.500	1.765	MON	7,992	95,908	10/25/2012	10/01/2027
31417E-JB-8	FNMA POOL AB7457			2	1	4,223,644	101.3640	4,332,020	4,273,727	4,224,187	0	543	0	0	3.000	3.150	MON	10,684	64,106	06/06/2014	01/01/2043
31417G-F5-0	FNMA POOL AB9187			2	1	4,499,531	101.3120	4,350,392	4,294,054	4,492,239	0	(3,963)	0	0	3.000	2.467	MON	10,735	128,822	05/01/2013	04/01/2043
31417G-H5-8	FNMA POOL AB9251			2	1	170,589	101.3650	164,917	162,696	170,248	0	(213)	0	0	3.000	2.568	MON	407	4,881	05/02/2013	05/01/2043
31417G-HR-0	FNMA POOL AB9239			2	1	2,522,575	101.3290	2,439,281	2,407,289	2,518,719	0	(1,874)	0	0	3.000	2.432	MON	6,018	72,219	05/02/2013	05/01/2043
31417G-L9-5	FNMA POOL AB9351			2	1	475,351	101.3090	459,564	453,626	474,581	0	(374)	0	0	3.000	2.468	MON	1,134	13,609	05/02/2013	05/01/2043
31417G-LV-6	FNMA POOL AB9339			2	1	2,440,431	101.3640	2,359,257	2,327,510	2,436,552	0	(1,962)	0	0	3.000	2.442	MON	5,819	69,825	05/02/2013	05/01/2043
31417G-LW-4	FNMA POOL AB9340			2	1	1,284,377	101.3310	1,241,992	1,225,679	1,282,314	0	(1,038)	0	0	3.000	2.463	MON	3,064	36,770	05/02/2013	05/01/2043
31417G-WT-9	FNMA POOL AB9657			2	1	3,030,388	104.3910	3,061,559	2,932,781	3,028,557	0	(1,830)	0	0	3.000	2.346	MON	7,332	21,996	09/17/2014	06/01/2028
31417J-KM-1	FNMA POOL AC0299			2	1	48,883	110.4360	50,317	45,562	48,735	0	(22)	0	0	5.000	2.430	MON	190	2,278	10/06/2011	01/01/2034
31417K-SB-4	FNMA POOL AC1413			2	1	80,652	108.6850	86,655	79,730	80,600	0	(14)	0	0	4.500	4.173	MON	299	3,588	10/30/2009	08/01/2039
31417K-X6-9	FNMA POOL AC1600			2	1	48,111	110.9420	52,304	47,146	47,994	0	(35)	0	0	4.500	3.942	MON	177	2,122	04/01/2010	08/01/2029
31417K-YD-3	FNMA POOL AC1607			2	1	161,578	108.7020	166,169	152,866	161,229	0	(109)	0	0	4.500	3.202	MON	573	6,879	08/31/2011	08/01/2039
31417L-B4-6	FNMA POOL AC1858			2	1	198,619	106.8520	216,452	202,572	198,860	0	133	0	0	4.000	4.309	MON	675	8,103	08/31/2009	09/01/2039
31417L-CP-8	FNMA POOL AC1877			2	1	66,534	108.6750	70,650	65,011	66,462	0	(21)	0	0	4.500	3.933	MON	244	2,925	01/31/2011	09/01/2039
31417M-FM-0	FNMA POOL AC2871			2	1	161,799	106.8520	176,808	165,470	161,973	0	(137)	0	0	4.000	4.440	MON	552	6,619	08/31/2009	08/01/2039
31417Q-YT-5	FNMA POOL AC5221			2	1	1,173,384	109.4970	1,274,070	1,163,566	1,172,719	0	(64)	0	0	4.500	4.299	MON	4,363	52,361	02/23/2010	12/01/2039
31417S-AB-6	FNMA POOL AC5401			2	1	102,133	110.4560	108,833	98,531	101,971	0	(36)	0	0	5.000	3.945	MON	411	4,927	10/30/2009	10/01/2039

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31417S-HQ-6	FNMA POOL AC5638			2	1	492,348	105.1530	493,653	469,462	487,879	0	(2,550)	0	0	4.500	3.219	MON	1,760	21,126	03/23/2010	03/01/2025
31417S-YQ-7	FNMA POOL AC6118			2	1	879,234	108.6670	936,273	861,598	878,282	0	(539)	0	0	4.500	4.051	MON	3,231	38,772	11/19/2009	11/01/2039
31417S-YV-6	FNMA POOL AC6123			2	1	52,720	106.8520	57,117	53,455	52,783	0	41	0	0	4.000	4.154	MON	178	2,138	10/30/2009	11/01/2039
31417T-L6-3	FNMA POOL AC6648			2	1	112,144	112.1260	118,555	105,734	111,830	0	(128)	0	0	5.000	3.868	MON	441	5,287	04/29/2011	12/01/2039
31417T-NK-0	FNMA POOL AC6693			2	1	863,875	108.6940	936,638	861,720	863,645	0	(80)	0	0	4.500	4.421	MON	3,231	38,777	01/08/2010	01/01/2040
31417U-V2-8	FNMA POOL AC7832			2	1	198,471	108.6620	213,445	196,430	198,298	0	(80)	0	0	4.500	4.323	MON	737	8,840	01/29/2010	12/01/2039
31417V-N6-6	FNMA POOL AC8512			2	1	80,309	108.6960	83,496	76,816	80,142	0	(47)	0	0	4.500	3.458	MON	288	3,457	07/30/2010	12/01/2039
31417X-CT-4	FNMA POOL AC9981			2	1	109,871	110.8220	118,448	106,882	109,719	0	(42)	0	0	5.000	4.337	MON	445	5,344	01/04/2010	02/01/2040
31417Y-BQ-9	FNMA POOL MA0046			2	1	12,314	107.6840	13,117	12,181	12,298	0	(8)	0	0	4.000	3.660	MON	41	487	06/02/2010	04/01/2029
31417Y-FM-4	FNMA POOL MA0171			2	1	64,650	108.5200	68,166	62,814	64,427	0	(109)	0	0	4.500	3.736	MON	236	2,827	02/04/2010	09/01/2029
31417Y-LF-2	FNMA POOL MA0325			2	1	101,008	108.6780	109,743	100,980	100,990	0	(7)	0	0	4.500	4.476	MON	379	4,544	01/04/2010	01/01/2040
31417Y-UW-5	FNMA POOL MA0596			2	1	55,829	106.8450	57,005	53,353	55,433	0	(183)	0	0	4.000	2.884	MON	178	2,134	07/21/2011	12/01/2025
31417Y-VJ-3	FNMA POOL MA0616			2	1	177,494	107.8120	188,822	175,140	177,223	0	(142)	0	0	4.000	3.683	MON	584	7,006	01/03/2011	01/01/2031
31417Y-ZA-8	FNMA POOL MA0736			2	1	1,798,448	110.6670	1,870,737	1,690,420	1,794,939	0	(1,084)	0	0	5.000	3.439	MON	7,043	84,521	05/13/2011	05/01/2041
31418A-CH-9	FNMA POOL MA0971			2	1	179,758	106.8520	177,616	166,226	179,333	0	(289)	0	0	4.000	2.753	MON	554	6,649	09/27/2012	02/01/2042
31418A-KN-7	FNMA POOL MA1200			2	1	581,887	103.4070	567,109	548,425	579,166	0	(1,296)	0	0	3.000	2.115	MON	1,371	16,453	09/25/2012	10/01/2032
31418A-MW-5	FNMA POOL MA1272			2	1	4,582,396	101.3650	4,414,561	4,355,113	4,572,563	0	(4,151)	0	0	3.000	2.410	MON	10,888	130,653	11/13/2012	12/01/2042
31418A-TY-4	FNMA POOL MA1466			2	1	1,788,734	104.3590	1,800,047	1,724,861	1,786,909	0	(970)	0	0	3.500	2.999	MON	5,031	60,370	06/06/2013	06/01/2043
31418A-ZW-1	FNMA POOL MA1656			2	1	4,948,307	108.5530	4,990,249	4,597,062	4,944,276	0	(3,041)	0	0	4.500	2.902	MON	17,239	206,868	11/20/2013	11/01/2043
31418M-A5-1	FNMA POOL AD0027			2	1	447,013	108.4460	464,813	428,613	443,484	0	(1,670)	0	0	5.000	3.488	MON	1,786	21,431	07/22/2009	12/01/2023
31418M-BY-7	FNMA POOL AD0054			2	1	1,364,597	108.7210	1,396,949	1,284,893	1,351,372	0	(6,342)	0	0	5.000	2.909	MON	5,354	64,245	02/07/2011	02/01/2024
31418M-SR-4	FNMA POOL AD0527			2	1	398,381	111.7430	416,405	372,645	397,970	0	(267)	0	0	5.500	2.935	MON	1,708	20,496	03/30/2011	06/01/2039
31418M-UM-2	FNMA POOL AD0587			2	1	1,080,759	109.4730	1,166,552	1,065,607	1,079,597	0	(565)	0	0	4.500	4.251	MON	3,996	47,952	02/08/2010	12/01/2039
31418N-DF-4	FNMA POOL AD1001			2	1	24,555	106.8520	27,154	25,413	24,595	0	16	0	0	4.000	4.664	MON	85	1,017	04/01/2010	02/01/2040
31418N-YE-4	FNMA POOL AD1608			2	1	39,262	106.5480	41,119	38,592	39,129	0	(72)	0	0	4.000	3.476	MON	129	1,544	04/30/2010	02/01/2025
31418P-UW-3	FNMA POOL AD2396			2	1	96,927	108.6590	104,128	95,830	96,856	0	(26)	0	0	4.500	4.247	MON	359	4,312	02/26/2010	03/01/2040
31418Q-FF-5	FNMA POOL AD2865			2	1	86,889	106.5510	88,218	82,794	86,261	0	(338)	0	0	4.000	2.403	MON	276	3,312	08/31/2010	02/01/2025
31418Q-FG-3	FNMA POOL AD2866			2	1	94,077	108.1100	97,722	90,391	93,444	0	(309)	0	0	4.500	3.198	MON	339	4,068	01/29/2010	02/01/2025
31418Q-ZF-3	FNMA POOL AD3441			2	1	56,552	110.5980	60,351	54,568	56,423	0	(59)	0	0	5.000	4.369	MON	227	2,728	02/26/2010	03/01/2040
31418R-RE-3	FNMA POOL AD4084			2	1	1,812,125	108.6350	1,954,857	1,799,472	1,811,187	0	(224)	0	0	4.500	4.336	MON	6,748	80,976	04/29/2010	05/01/2040
31418R-ZW-4	FNMA POOL AD4356			2	1	32,488	108.6990	35,365	32,535	32,486	0	(1)	0	0	4.500	4.506	MON	122	1,464	04/01/2010	04/01/2040
31418T-KB-2	FNMA POOL AD5689			2	1	23,655	106.8720	24,667	23,081	23,550	0	(62)	0	0	4.000	3.272	MON	77	923	05/28/2010	05/01/2025
31418U-C6-9	FNMA POOL AD6392			2	1	1,456,318	108.0870	1,480,300	1,369,545	1,443,951	0	(6,677)	0	0	4.500	2.572	MON	5,136	61,630	06/09/2011	05/01/2025
31418U-CG-7	FNMA POOL AD6370			2	1	274,661	108.6410	294,121	270,727	274,485	0	(48)	0	0	4.500	4.088	MON	1,015	12,183	05/12/2010	05/01/2040
31418U-EE-0	FNMA POOL AD6432			2	1	76,742	108.6520	77,183	71,037	76,573	0	(18)	0	0	4.500	2.636	MON	266	3,197	08/10/2012	06/01/2040
31418U-VU-5	FNMA POOL AD6926			2	1	84,423	108.6620	89,986	82,812	84,348	0	(20)	0	0	4.500	4.000	MON	311	3,727	05/28/2010	06/01/2040
31418V-2A-9	FNMA POOL AD7968			2	1	68,281	110.5010	70,722	64,001	68,007	0	(125)	0	0	5.000	3.921	MON	267	3,200	07/30/2010	12/01/2039
31418V-6M-9	FNMA POOL AD8075			2	1	70,089	110.6310	74,126	67,003	69,973	0	(23)	0	0	5.000	3.616	MON	279	3,350	05/28/2010	06/01/2040
31418V-L6-7	FNMA POOL AD7548			2	1	841,213	110.5230	876,075	792,663	839,887	0	(211)	0	0	5.000	2.201	MON	3,303	39,633	05/13/2011	06/01/2040
31418W-PW-4	FNMA POOL AD8536			2	1	168,816	110.5950	169,344	153,121	168,404	0	(51)	0	0	5.000	2.578	MON	638	7,656	02/07/2013	08/01/2040
31418X-6C-7	FNMA POOL AD9866			2	1	118,996	108.9470	123,285	113,161	118,715	0	(91)	0	0	4.500	3.446	MON	424	5,092	10/29/2010	10/01/2040
31418X-XX-1	FNMA POOL AD9693			2	1	568,589	110.6370	594,031	536,919	567,916	0	(290)	0	0	5.000	3.033	MON	2,237	26,846	09/21/2010	08/01/2040
31419A-CU-9	FNMA POOL AE0082			2	1	425,852	111.7880	449,835	402,400	425,007	0	(456)	0	0	5.000	3.638	MON	1,677	20,120	06/17/2010	05/01/2040
31419A-NM-5	FNMA POOL AE0395			2	1	111,013	108.6780	114,053	104,946	110,807	0	(43)	0	0	4.500	3.040	MON	394	4,722	10/06/2011	10/01/2040
31419B-4T-9	FNMA POOL AE1733			2	1	4,252,436	106.8710	4,526,234	4,235,231	4,251,335	0	(709)	0	0	4.000	3.906	MON	14,117	169,409	05/23/2011	09/01/2040
31419B-BT-1	FNMA POOL AE0949			2	1	3,844,245	106.8520	3,854,689	3,607,503	3,836,584	0	(2,674)	0	0	4.000	2.899	MON	12,025	144,300	01/31/2013	02/01/2041
31419B-N4-3	FNMA POOL AE1310			2	1	47,653	106.6770	48,609	45,567	47,423	0	(103)	0	0	4.000	2.001	MON	152	1,823	07/30/2010	07/01/2025
31419E-AP-4	FNMA POOL AE3613			2	1	156,332	108.6960	166,978	153,620	156,043	0	(173)	0	0	4.500	4.358	MON	576	6,913	03/29/2011	09/01/2040
31419F-GP-5	FNMA POOL AE4705			2	1	192,708	106.8830	197,412	184,699	192,325	0	(162)	0	0	4.000	3.209	MON	616	7,388	01/31/2012	09/01/2040
31419G-CH-5	FNMA POOL AE5471			2	1	588,197	108.6560	603,469	555,394	586,896	0	(396)	0	0	4.500	3.302	MON	2,083	24,993	10/06/2011	10/01/2040
31419J-RF-7	FNMA POOL AE7685			2	1	268,946	106.9030	271,849	254,295	268,218	0	(395)	0	0	4.000	3.213	MON	848	10,172	04/30/2012	10/01/2040
31419J-SM-1	FNMA POOL AE7723			2	1	2,183,860	106.8600	2,271,387	2,125,573	2,180,591	0	(1,497)	0	0	4.000	3.516	MON	7,085	85,023	11/10/2010	11/01/2040
31419K-SZ-9	FNMA POOL AE8635			2	1	173,134	106.1350	183,326	172,729	173,034	0	(77)	0	0	3.500	3.400	MON	504	6,045	03/29/2011	11/01/2025
31419L-EJ-8	FNMA POOL AE9136			2	1	125,520	106.2550	131,643	123,894	125,207	0	(119)	0	0	3.500	3.176	MON	361	4,336	04/29/2011	12/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						285,968,829	XXX	294,071,407	277,570,205	285,606,314	0	(175,363)	0	0	XXX	XXX	XXX	894,014	9,605,507	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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
34073N-Y3-8	FLORIDA HSG FIN CORP REV AMT- HOMEOWNER MTG-SERIES 1			1	1FE	1,175,822	104.2040	1,141,034	1,095,000	1,111,038	0	(10,060)	0	0	5.950	4.925	JJ	32,576	65,153	02/23/2007	01/01/2048
45505T-DK-4	INDIANA ST HSG CMNTY DEV MTG-SERIES A1			1	1FE	556,614	101.8080	544,673	535,000	541,385	0	(2,352)	0	0	5.250	4.738	JJ	14,044	28,088	02/15/2006	01/01/2037
676907-MY-1	OHIO HSG FIN AGY MTG REV				1FE	1,367,288	104.0590	1,352,767	1,300,000	1,358,350	0	(1,407)	0	0	5.375	5.037	MS	23,292	69,875	04/12/2006	03/01/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						3,099,724	XXX	3,038,474	2,930,000	3,010,773	0	(13,819)	0	0	XXX	XXX	XXX	69,912	163,116	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						545,941,200	XXX	565,079,158	515,442,328	538,642,194	0	(2,165,940)	0	0	XXX	XXX	XXX	4,530,448	20,155,959	XXX	XXX
000010-03-3	KAR AUCTION SERVICES INC. TRANCHE B-2 TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	3.500	0.000		0	984	01/01/2014	03/07/2021
000010-09-0	CPI INTERNATIONAL INC. TERM LOAN B				4FE	0	0.0000	0	0	0	0	0	0	0	4.250	0.000		0	266	01/01/2014	03/31/2021
000886-AE-1	ADC TELECOMMUNICATIONS INC				2FE	7,068,795	100.7500	7,455,500	7,400,000	7,325,993	0	131,936	0	0	3.500	5.153	JJ	119,428	259,000	07/30/2012	07/15/2015
00138C-AA-6	AIG GLOBAL FUNDING SERIES 144A				1FE	1,418,679	99.9830	1,419,759	1,420,000	1,418,699	0	19	0	0	1.650	1.682	JD	1,041	0	12/08/2014	12/15/2017
00214G-AB-2	ARG IH CORPORATION TERM FACILITY				3FE	0	0.0000	0	0	0	1,028	0	0	0	3.000	0.000		0	2,520	01/01/2014	11/13/2020
00430W-AF-6	SEADRILL OPERATING LP ACCELLENT INC TERM LOAN				4FE	372,188	97.5830	363,192	372,188	363,192	(8,996)	0	0	0	4.500	4.093		930	11,910	02/21/2014	02/21/2021
00485G-AB-4	BWAY HOLDING CO ACOSTA HOLDCO INC				4FE	1,706,753	99.8570	1,717,191	1,719,650	1,704,587	0	(2,166)	0	0	5.000	4.547		239	20,935	08/14/2014	08/15/2021
00508X-AF-1	ACTUANT CORP			1	3FE	1,589,168	103.7500	1,556,250	1,500,000	1,556,250	(25,849)	(7,069)	0	0	5.625	4.349	JD	3,750	42,188	07/09/2014	06/15/2022
00766T-AA-8	AECOM TECHNOLOGY CORP SERIES 144A			1	3FE	516,025	102.2500	521,475	510,000	515,821	0	(204)	0	0	5.750	5.516	AO	6,924	0	10/01/2014	10/15/2022
00766T-AC-4	AECOM TECHNOLOGY CORP SERIES 144A	LS		1	3FE	303,200	102.2500	306,750	300,000	303,141	0	(59)	0	0	5.875	5.730	AO	4,161	0	09/18/2014	10/15/2024
00769E-AS-9	ADVANTAGE SALES KARMAN BUYER CORP TL				4FE	866,618	98.7710	858,113	868,790	858,113	(7,719)	(786)	0	0	4.250	3.821		6,359	9,207	07/11/2014	07/11/2021
00769E-AT-7	ADVANTAGE SALES KARMAN BUYER CORP DD				4FE	28,960	98.7710	28,604	28,960	28,604	(356)	0	0	0	4.250	3.782		212	75	07/11/2014	07/11/2021
008190-AH-3	AFFILIATED COMPUTER SVCS-A				2FE	54,208	101.7080	50,854	50,000	50,390	0	(915)	0	0	5.200	3.298	JD	217	2,600	07/30/2010	06/01/2015
00912X-AL-8	AIR LEASE CORP	LS		1	2FE	998,580	101.2500	1,012,500	1,000,000	998,843	0	255	0	0	3.375	3.406	JJ	15,563	22,125	11/12/2013	01/15/2019
00912X-AP-9	AIR LEASE CORP				2FE	2,620,795	98.2500	2,583,975	2,630,000	2,621,547	0	752	0	0	2.125	2.235	JJ	16,301	0	09/09/2014	01/15/2018
00973D-AB-0	AKORN INC TERM B LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	69	01/01/2014	04/17/2021
01260H-AC-9	ALBAUGH TERM B				4FE	477,750	97.5000	475,313	487,500	475,313	(1,590)	(847)	0	0	6.000	5.482		81	15,844	05/22/2014	05/20/2021
01310T-AH-2	CHARTER COMMUNICATIONS ALBERTSON'S HOLDINGS LLC				3FE	1,182,000	99.8960	1,198,752	1,200,000	1,182,789	0	789	0	0	0.000	0.216		0	0	08/11/2014	08/08/2021
01310T-AJ-8	ALBERTSONS HOLDINGS LLC TERM B4				4FE	248,750	99.8960	249,740	250,000	248,782	0	32	0	0	0.000	0.072		0	0	10/08/2014	08/25/2021
01449H-AD-1	ALERE IM US HOLDINGS LLC B TERM LOAN				4FE	1,954,619	98.8750	1,929,040	1,950,989	1,929,040	(19,899)	(185)	0	0	4.250	4.621		7,831	76,468	08/21/2012	06/30/2017
01748N-AC-8	ALLEGION US HOLDING CO			1	3FE	370,000	105.7500	391,275	370,000	370,000	0	0	0	0	5.750	5.750	AO	5,319	10,638	07/23/2014	10/01/2021
01881C-AH-8	ALLIANT TECHSYSTEMS TERM B				2FE	158,201	99.4170	157,279	158,201	158,201	0	0	0	0	3.500	3.259		31	6,214	10/22/2013	10/22/2020
01973J-AG-4	ALLISON TRANSMISSION INC TERM B-2				3FE	0	0.0000	0	0	0	0	0	0	0	3.160	0.000		0	387	01/01/2014	08/07/2017
01973J-AH-2	ALLISON TRANSMISSION INC TRANCHE B3				3FE	3,215,165	98.7140	3,191,952	3,233,536	3,191,952	(17,659)	(1,169)	0	0	3.750	3.902		337	126,112	01/31/2014	08/08/2019
02005N-AE-0	ALLY FINANCIAL INC	LS			3FE	1,803,750	118.0000	1,770,000	1,500,000	1,770,000	(18,495)	(15,255)	0	0	8.000	3.883	MS	35,333	60,000	09/08/2014	03/15/2020
02076V-AD-8	ALPHA NATURAL RESOURCES INC TERM LOAN B				4FE	1,432,922	79.0630	1,138,604	1,440,122	1,138,604	(271,695)	(3,901)	0	0	4.214	3.366		169	53,731	05/20/2013	05/31/2020
02076X-AG-7	ALPHA NATURAL RESOURCES INC SERIES 144A	LS		1	4FE	899,113	63.0000	636,300	1,010,000	636,300	(265,070)	2,257	0	0	7.500	9.957	FA	46,502	0	11/06/2014	08/01/2020
021332-AC-5	ALTA MESA HOLDINGS FINANCE			1	5FE	1,711,350	83.0000	1,336,300	1,610,000	1,336,300	(321,696)	(53,354)	0	0	9.625	5.514	AO	32,714	144,375	12/19/2014	10/15/2018
023135-AL-0	AMAZON.COM INC	LS		1	2FE	3,817,350	101.0160	3,863,862	3,825,000	3,817,454	0	104	0	0	2.600	2.643	JD	7,183	0	12/02/2014	12/05/2019
02376C-AH-8	AMERICAN AIRLINES DIP TERM B				3FE	0	0.0000	0	0	0	0	0	0	0	3.750	0.000		0	1,244	01/01/2014	06/27/2014
02376C-AL-9	AMERICAN AIRLINES TERM B				3FE	1,132,745	99.8390	1,139,467	1,141,304	1,132,977	0	232	0	0	0.000	0.107		0	0	10/08/2014	10/10/2021
026874-AX-5	AMERICAN INTERNATIONAL GROUP				2FE	103,120	103.0340	103,034	100,000	100,563	0	(725)	0	0	5.050	4.278	AO	1,263	5,050	04/01/2011	10/01/2015
02687Q-BC-1	AMERICAN INTL GROUP MTN	LS			2FE	1,359,729	107.4580	1,272,303	1,184,000	1,264,084	0	(43,494)	0	0	5.600	1.759	AO	13,445	66,304	10/05/2012	10/18/2016
02687Q-BW-7	AMERICAN INTL GROUP MTN				2FE	107,992	109.1100	109,110	100,000	104,021	0	(1,589)	0	0	5.450	3.670	MN	651	5,450	05/31/2012	05/18/2017
03076C-AB-2	AMERIPRISE FINANCIAL INC				1FE	56,890	104.0340	52,017	50,000	51,280	0	(1,432)	0	0	5.650	2.660	MN	361	2,825	11/30/2010	11/15/2015
03077J-AA-8	AMERIGAS FINANCE LLC			1	3FE	460,000	103.0000	473,800	460,000	460,000	0	0	0	0	6.750	6.750	MN	3,536	31,050	01/05/2012	05/20/2020
03077J-AB-6	AMERIGAS FINANCE LLC			1	3FE	920,000	103.5000	952,200	920,000	920,000	0	0	0	0	7.000	7.000	MN	7,334	64,400	01/05/2012	05/20/2022
032177-AE-7	AMSTED INDUSTRIES SERIES 144A			1	3FE	750,000	98.2500	736,875	750,000	736,875	(13,125)	0	0	0	5.000	5.000	MS	11,042	18,542	03/03/2014	03/15/2022
03273U-AB-3	ANAREN INC. INCREMENTAL TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	5.500	0.000		0	27	01/01/2014	02/18/2021
035287-AD-3	ANIXTER INC	LS			3FE	1,000,000	105.5000	1,055,000	1,000,000	1,000,000	0	0	0	0	5.625	5.625	MN	9,375	56,250	04/25/2012	05/01/2019
035287-AE-1	ANIXTER INC				3FE	571,000	100.0000	571,000	571,000	571,000	0	0	0	0	5.125	5.125	AO	7,966	0	09/18/2014	10/01/2021
037389-AV-5	AON CORP				2FE	2,756,070	101.9800	2,748,361	2,695,000	2,709,640	0	(19,317)	0	0	3.500	2.759	MS	23,843	94,325	06/06/2013	09/30/2015
037389-AY-9	AON CORP				2FE	177,397	102.6130	179,573	175,000	175,769	0	(530)	0	0	3.125	2.804	MN	516	5,469	10/31/2011	05/27/2016
037735-CQ-8	APPALACHIAN POWER CO				2FE	1,451,516	100.9890	1,383,549	1,370,000	1,382,493	0	(31,255)	0	0	3.400	1.092	MN	4,787	46,580	10/22/2012	05/24/2015
03879Q-AB-0	ARC PROP OPER PART LP/CL	LS			3FE	4,099,080	95.3070	3,907,587	4,100,000	3,907,587	(191,604)	110	0	0	2.000	2.009	FA	33,028	0	10/16/2014	02/06/2017
04044P-AB-0	ARISTOCRAT LEISURE TERM B				3FE	1,734,688	98.0000	1,715,000	1,750,000	1,715,000	(19,874)	187	0	0	4.750	4.278		7,158	5,542	10/27/2014	09/29/2021
04349V-AB-9	ASCEND PERFORMANCE MATERIALS TERM B LOAN				4FE	702,349	90.7500	649,126	715,290	649,126	(37,076)	2,206	0	0	6.853	6.849		136	49,141	04/11/2012	03/26/2018
045054-AC-7	ASHTEAD CAPITAL INC SERIES 144A			1	3FE	1,500,000	102.5000	1,537,500	1,500,000	1,500,000	0	0	0	0	5.625	5.625	AO	24,375	0	09/10/2014	10/01/2024
045488-AC-7	ASSOC BANC-CORP			1	2FE	2,153,135	104.3950	2,218,394	2,125,000	2,133,168	0	(6,636)	0	0	5.125	4.783	MS	28,134	108,906	10/24/2011	03/28/2016

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
04649V-AE-0	ASURION CORPORATION INCREMENTAL TRANCHE B-1 TERMLO	LS			4FE	1,926,495	98.5540	1,889,704	1,917,430	1,889,704	(14,904)	(11,384)	0	0	5.000	5.203		266	95,552	08/21/2012	05/24/2018
04916R-AB-1	WMG ACQUISITIONS CORP ATLAS IRON LTD 1ST LIEN TL				4FE	746,136	85.5000	634,773	742,424	634,773	(105,901)	(5,463)	0	0	8.750	8.009		180	63,014	01/07/2014	12/10/2017
04930B-AF-9	OXBOW CARBON LLC ATLAS ENERGY LP				4FE	332,393	97.0000	325,678	335,750	325,678	(4,416)	(1,467)	0	0	6.500	6.144		61	22,127	07/22/2013	07/22/2019
04939M-AJ-8	ATLAS PIPELINE PARTNERS			1	4FE	1,000,000	99.0000	990,000	1,000,000	990,000	(10,000)	0	0	0	5.875	5.875	FA	24,479	58,750	01/09/2014	08/01/2023
04939M-AM-1	ATLAS PIPELINE PARTNERS	LS		1	4FE	693,960	101.7500	681,725	670,000	678,750	(9,378)	(4,372)	0	0	6.625	5.783	AO	11,097	44,388	10/16/2013	10/01/2020
04962C-AN-1	ATTACHMATE CORPORATION TERM LOAN FIRST LIEN				4FE	0	0.0000	0	0	0	0	0	0	0	7.250	0.000		0	5,581	01/01/2014	11/24/2017
05070G-AE-8	AUDATEX NORTH AMERICA IN SERIES 144A			1	3FE	1,578,750	103.0000	1,617,100	1,570,000	1,577,185	0	(1,383)	0	0	6.000	5.881	JD	4,187	94,200	10/17/2013	06/15/2021
052769-AA-4	AUTODESK INC				2FE	4,450,589	100.3110	4,488,917	4,475,000	4,458,939	0	5,197	0	0	1.950	2.076	JD	3,878	87,263	01/07/2014	12/15/2017
05501T-AC-3	TGGT HOLDINGS LLC AZURE				4FE	397,350	89.0000	359,027	403,401	359,027	(37,072)	(1,154)	0	0	6.500	6.340		2,873	25,821	11/12/2013	11/12/2018
05578N-AD-2	CTI FOODS HOLDINGS CO. LLC BMC SOFTWARE				3FE	0	0.0000	0	0	0	0	0	0	0	5.000	0.000		0	(625)	01/01/2014	08/09/2020
05604X-AK-2	BWAY HOLDING CO INTIAL TL				4FE	463,938	99.5000	466,281	468,624	463,442	0	(496)	0	0	5.500	5.034		2,434	5,799	08/08/2014	08/08/2020
058498-AS-5	BALL CORP	LS			3FE	1,640,000	96.5000	1,688,750	1,750,000	1,643,073	0	3,073	0	0	4.000	4.856	MN	8,944	35,000	09/30/2014	11/15/2023
060505-DA-9	BANK OF AMERICA CORP				2FE	105,698	107.2150	107,215	100,000	102,855	0	(1,214)	0	0	5.420	4.053	MS	1,596	5,420	07/31/2012	03/15/2017
06051G-DX-4	BANK OF AMERICA CORP MTNL				1FE	2,442,342	111.0970	2,333,037	2,100,000	2,334,245	0	(67,072)	0	0	5.650	2.163	MN	19,775	118,650	05/14/2013	05/01/2018
06051G-ET-2	BANK OF AMERICA CORP				1FE	2,198,809	99.9240	2,223,309	2,225,000	2,206,248	0	5,910	0	0	2.000	2.289	JJ	21,014	44,500	09/18/2013	01/11/2018
06051G-EX-3	BANK OF AMERICA CORP	LS			1FE	3,559,905	100.7780	3,577,619	3,550,000	3,558,129	0	(1,775)	0	0	2.600	2.540	JJ	42,561	46,150	01/15/2014	01/15/2019
06051G-FD-6	BANK OF AMERICA CORP SERIES L				1FE	874,733	100.7340	876,386	870,000	874,079	0	(654)	0	0	2.650	2.533	AO	5,764	11,528	04/04/2014	04/01/2019
07274E-AD-5	BAYER US FINANCE LLC SERIES 144A	LS			1FE	5,972,520	100.3970	6,023,820	6,000,000	5,973,718	0	1,198	0	0	2.375	2.473	AO	32,854	0	10/01/2014	10/08/2019
073902-KF-4	BEAR STEARNS COMPANIES INC				1FE	111,758	103.6650	103,665	100,000	102,068	0	(2,430)	0	0	5.300	2.762	AO	898	5,300	10/29/2010	10/30/2015
075887-BE-8	BECTON DICKINSON AND CO	LS			2FE	510,000	101.3150	516,707	510,000	510,000	0	0	0	0	2.675	2.675	JD	606	0	12/04/2014	12/15/2019
07768Y-AD-4	WEIGHT WATCHERS INTERNATIONAL BELFOR USA GROUP TL B				3FE	1,484,915	98.5000	1,466,307	1,488,636	1,466,307	(17,249)	(1,359)	0	0	3.500	3.361		4,921	30,835	04/17/2014	04/10/2019
081437-AF-2	BEMIS COMPANY				2FE	890,865	117.6570	882,428	750,000	868,606	0	(22,259)	0	0	6.800	3.074	FA	21,250	51,000	01/21/2014	08/01/2019
084659-AA-9	BERKSHIRE HATHWAY ENERGY SERIES 144A	LS		1	2FE	1,094,759	99.5650	1,090,237	1,095,000	1,094,759	0	0	0	0	2.400	2.404	FA	1,971	0	12/01/2014	02/01/2020
095796-AA-6	BLUE RACER MID LLC/FINAN SERIES 144A	LS		1	4FE	373,874	96.5000	361,875	375,000	361,875	(12,003)	4	0	0	6.125	6.153	MN	3,063	0	11/07/2014	11/15/2022
09950E-AJ-9	BOOZ ALLEN & HAMILTON INC TRANCHE B				3FE	1,649,303	99.4170	1,631,772	1,641,341	1,630,991	(8,814)	(2,487)	0	0	3.750	3.702		8,549	59,734	07/30/2012	07/10/2019
101137-AG-2	BOSTON SCIENTIFIC CORP				2FE	86,840	106.9990	80,249	75,000	78,713	0	(2,463)	0	0	6.400	2.901	JD	213	4,800	07/27/2011	06/15/2016
111621-AK-4	BROCADE COMMUNICATIONS SYSTEMS			1	3FE	218,143	103.2500	227,150	220,000	218,869	0	182	0	0	6.875	6.998	JJ	6,974	15,125	09/27/2010	01/15/2020
120111-BJ-7	BUILDING MATERIALS CORP SERIES 144A			1	3FE	0	0.0000	0	0	0	0	0	0	0	7.500	0.000	MS	0	15,000	01/01/2014	03/15/2020
1248EP-AS-2	CCO HLDGS LLC / CAP CORP	LS		1	4FE	793,125	103.7500	778,125	750,000	776,925	0	(16,200)	0	0	7.000	4.478	JJ	24,208	26,250	01/15/2014	01/15/2019
12505R-AB-1	CORRECT CARE SOLUTIONS CCS INTERMEDIATE HOLDINGS LLC				4FE	276,392	97.7500	271,531	277,781	271,531	(4,911)	50	0	0	5.000	4.438		39	5,633	07/22/2014	07/22/2021
12505V-AB-2	CHARTER COMMUNICATIONS TERM LOAN G	LS			3FE	1,024,157	100.5630	1,035,099	1,029,304	1,023,099	0	(1,058)	0	0	4.250	3.609		2,066	10,670	08/12/2014	08/12/2021
12512Y-AD-3	CDW LLC TERM LOAN B				3FE	1,719,379	96.7880	1,680,962	1,736,747	1,680,962	(37,580)	(837)	0	0	3.250	3.215		157	33,710	05/27/2014	04/29/2020
12543D-AU-4	COMMUNITY HEALTH SYSTEMS SERIES WI			1	3FE	353,260	103.7500	363,125	350,000	353,176	0	(83)	0	0	5.125	4.920	FA	7,474	0	10/28/2014	08/01/2021
12543D-AV-2	COMMUNITY HEALTH SYSTEMS SERIES WI	LS		1	4FE	753,784	105.9380	783,941	740,000	753,435	0	(349)	0	0	6.875	6.448	FA	21,198	0	10/28/2014	02/01/2022
12543K-AK-0	CHS/COMMUITY HEALTH SYSTEMS TERM LOAN D				3FE	591,030	99.6460	591,897	594,000	589,417	0	(1,613)	0	0	4.250	3.904		2,384	23,171	01/22/2014	01/27/2021
125581-GH-5	CIT GROUP INC SERIES 144A	LS			3FE	1,500,000	105.5000	1,582,500	1,500,000	1,500,000	0	0	0	0	5.500	5.500	FA	31,167	82,500	01/10/2013	02/15/2019
12626P-AG-8	CRH AMERICA INC				2FE	80,522	107.6310	80,723	75,000	77,071	0	(1,118)	0	0	6.000	4.341	MS	1,138	4,500	10/03/2011	09/30/2016
12626P-AK-9	CRH AMERICA INC				2FE	51,349	102.9070	51,454	50,000	50,340	0	(317)	0	0	4.125	3.452	JJ	951	2,063	08/31/2011	01/15/2016
126307-AC-1	CSC HOLDINGS LLC				3FE	1,710,963	116.2500	1,743,750	1,500,000	1,638,594	0	(28,798)	0	0	8.625	6.058	FA	48,875	129,375	05/04/2012	02/15/2019
126307-AG-2	CSC HOLDINGS LLC SERIES 144A				3FE	2,133,750	100.5000	2,140,650	2,130,000	2,133,727	0	(23)	0	0	5.250	5.226	JD	9,319	58,398	11/06/2014	06/01/2024
12630U-AD-8	CSC HOLDINGS LLC TERM B				3FE	0	0.0000	0	0	0	0	0	0	0	2.657	0.000		0	1,420	01/01/2014	04/17/2020
126408-GJ-6	CSX CORP				2FE	87,009	109.4280	82,071	75,000	80,999	0	(2,485)	0	0	5.600	2.070	MN	700	4,200	07/12/2012	05/01/2017
131347-BY-1	CALPINE CORPORATION SERIES 144A	LS		1	3FE	1,931,400	110.2500	1,918,350	1,740,000	1,918,350	(6,078)	(6,972)	0	0	7.875	4.260	JJ	63,184	0	11/10/2014	01/15/2023
131347-CC-8	CALPINE CORPORATION SERIES 144A			1	3FE	1,859,375	106.5000	1,863,750	1,750,000	1,858,107	0	(1,268)	0	0	5.875	4.794	JJ	47,408	0	11/20/2014	01/15/2024
14040H-AX-3	CAPITAL ONE FINANCIAL CORP	LS			2FE	100,414	102.8450	102,845	100,000	100,136	0	(85)	0	0	3.150	3.059	JJ	1,453	3,150	07/29/2011	07/15/2016
140420-NH-9	CAPITAL ONE BANK USA SERIES BKNT				1FE	604,946	99.2760	600,620	605,000	604,955	0	9	0	0	2.250	2.252	FA	5,218	6,806	02/10/2014	02/13/2019
140420-NL-0	CAPITAL ONE BANK USA			1	1FE	484,942	99.1400	480,829	485,000	484,953	0	11	0	0	1.300	1.304	JD	455	3,153	06/03/2014	06/05/2017
14068P-AG-9	CAPSUGEL HOLDINGS US INC. INITIAL TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	3.500	0.000		0	23	01/01/2014	08/01/2018
14170T-AL-5	CAREFUSION CORP				2FE	379,472	99.2920	377,310	380,000	379,577	0	106	0	0	1.450	1.498	MN	704	2,648	05/15/2014	05/15/2017
150191-AF-1	CEDAR FAIR LP			1	4FE	1,500,000	100.5000	1,507,500	1,500,000	1,500,000	18,750	0	0	0	5.250	5.250	MS	23,188	78,750	12/04/2013	03/15/2021
15089Q-AD-6	CELANESE US HOLDINGS				3FE	1,771,875	99.0000	1,732,500	1,750,000	1,732,500	(38,610)	(765)	0	0	4.625	4.442	MS	23,832	40,469	08/13/2014	11/15/2022
15134N-AB-2	OXBOW CARBON LLC CENGAGE LEARNING ACQ TERM LOAN	LS			4FE	0	0.0000	0	0	0	0	0	0	0	7.000	0.000		0	2,310	01/01/2014	03/06/2020
15189T-AG-2	CENTERPOINT ENERGY INC SERIES B				2FE	284,615	102.4440	256,110	250,000	254,823	0	(11,409)	0	0	6.850	2.170	JD	1,427	17,125	05/01/2012	06/01/2015
15671F-AK-8	APPLIED SYSTEMS CENVEO CORP TERM LOAN B				3FE	0	0.0000	0	0	0	0	0	0	0	5.645	0.000		0	2,817	01/01/2014	02/13/2017

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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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
15677W-AN-9	CERIDIAN LLC TERM B1				4FE	0	0.0000	0	0	0	0	0	0	0	4.157	0.000		0	1,223	01/01/2014	05/09/2017
15677W-AP-4	CERIDIAN LLC TERM B2				4FE	874,924	98.1880	860,639	876,521	860,639	(13,784)	(502)	0	0	4.500	4.083		5,259	10,799	08/06/2014	09/14/2020
16117L-AS-8	CHARTER COMMUNICATIONS TERM E LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	3.000	0.000		0	3,435	01/01/2014	04/10/2020
16282F-AC-5	CHECKOUT HOLDING CORP TERM LOAN B				4FE	924,804	94.9380	882,402	929,451	882,402	(39,918)	(2,483)	0	0	4.500	4.115		3,950	26,141	04/03/2014	04/03/2021
17121H-AF-7	CHRYSLER GROUP LLC NEW TRANCHE B TL				3FE	0	0.0000	0	0	0	0	0	0	0	3.250	0.000		0	9,144	01/01/2014	12/31/2018
17178H-AD-4	CIENA CORP				3FE	0	0.0000	0	0	0	0	0	0	0	3.750	0.000		0	152	01/01/2014	07/11/2019
17302U-AJ-1	IPREO CITGO PETROLEUM TERM LOAN B				4FE	291,103	99.1670	291,594	294,043	291,445	0	343	0	0	4.500	4.111		37	5,440	07/23/2014	07/23/2021
17302X-AJ-5	CITGO PETROLEUM CORP SERIES 144A			1	4FE	300,000	101.5000	304,500	300,000	300,000	0	0	0	0	6.250	6.250	FA	7,917	0	07/23/2014	08/15/2022
17401Q-AB-7	CITIZENS BANK NA/RI SERIES MTN	LS		1	1FE	3,821,405	99.3750	3,801,094	3,825,000	3,821,456	0	51	0	0	2.450	2.470	JD	7,028	0	12/01/2014	12/04/2019
181593-AJ-3	HARLAND CLARKE HOLDINGS CORP. TERM B4				4FE	69,710	99.3750	69,622	70,060	69,541	0	(168)	0	0	6.000	5.467		1,705	3,087	01/28/2014	08/17/2019
184496-AL-1	CLEAN HARBORS INC			1	3FE	652,000	99.7500	650,370	652,000	650,370	(1,630)	0	0	0	5.125	5.125	JD	2,785	33,415	05/15/2013	06/01/2021
20337E-AL-5	WINDSTREAM CORPORATION COMMSCOPE INC TL B-4				3FE	790,000	98.7750	780,323	790,000	780,323	(9,678)	0	0	0	3.250	3.114		2,425	24,948	11/27/2013	11/19/2018
20451N-AE-1	COMPASS MINERALS INTERNATIONAL SERIES 144A			1	3FE	1,756,450	97.0000	1,697,500	1,750,000	1,697,500	(58,722)	(228)	0	0	4.875	4.827	JJ	44,552	0	06/12/2014	07/15/2024
210797-AK-2	UNITED CONTINENTAL NEW TERM LOAN				3FE	952,500	98.9170	951,701	962,121	951,701	(269)	(529)	0	0	3.750	3.532		1,704	8,318	08/06/2014	08/07/2021
21676T-AB-1	COOPER-STANDARD AUTO INTER INTER HOLDCO 2/TERM LOAN B	LS			4FE	820,806	98.2500	810,001	824,429	810,001	(9,006)	(1,800)	0	0	4.000	3.197		92	26,769	04/15/2014	03/28/2021
224044-BS-5	COX COMMUNICATIONS INC SERIES 144A				2FE	4,404,904	112.9130	4,306,502	3,814,000	4,311,804	0	(93,101)	0	0	6.250	2.259	JD	19,865	238,375	05/14/2014	06/01/2018
225434-AG-4	CREDIT SUISSE USA INC	LS			1FE	134,594	105.0850	131,356	125,000	127,690	0	(2,217)	0	0	5.375	3.480	MS	2,221	6,719	10/03/2011	03/02/2016
228189-AB-2	CROWN AMERI CAP CORP IV	LS			3FE	1,451,250	97.0000	1,455,000	1,500,000	1,453,260	0	2,010	0	0	4.500	4.975	JJ	31,125	0	07/24/2014	01/15/2023
228227-BE-3	CROWN CASTLE INTL CORP	LS			3FE	1,018,750	101.0000	1,010,000	1,000,000	1,010,000	(8,044)	(706)	0	0	4.875	4.581	AO	10,292	24,375	08/14/2014	04/15/2022
22822T-AR-7	CROWN CASTLE OPERATING CO TRANCHE B TERM LOAN	LS			3FE	0	0.0000	0	0	0	0	0	0	0	3.000	0.000		0	1,361	01/01/2014	01/31/2019
23370P-AG-3	DAE AVIATION HOLDINGS TRANCHE B				4FE	0	0.0000	0	0	0	0	0	0	0	5.000	0.000		0	130	01/01/2014	10/18/2017
23370P-AK-4	DAE AVIATION HOLDINGS INC TERM B2				3FE	0	0.0000	0	0	0	0	0	0	0	5.000	0.000		0	340	01/01/2014	11/02/2018
233851-BG-8	DAIMLER CHRYSLER FINANCE NA SERIES 144A				1FE	5,825,000	99.7180	5,808,574	5,825,000	5,825,000	0	0	0	0	0.572	0.580	FMAN	5,464	8,816	07/24/2014	08/01/2017
24231F-AB-3	SEADRILL OPERATING LP DEALERTRACK TECH TL B				3FE	456,786	97.8750	448,199	457,930	448,199	(7,644)	(942)	0	0	3.500	3.265		45	12,733	02/27/2014	02/27/2021
24521Q-AC-6	BIG HEART PET BRANDS TERM B				4FE	79,383	95.5000	79,383	83,124	79,383	(9)	9	0	0	3.500	4.128		8	65	12/18/2014	03/08/2020
24736C-AW-4	DELTA AIR LINES LLC NEW TERM B-1 LOAN				3FE	1,466,316	97.8210	1,441,573	1,473,684	1,441,573	(24,104)	819	0	0	3.250	3.906		11,442	51,180	06/27/2013	10/18/2018
24802G-AP-9	DELUXE ENTERTAINMENT SERVICES TRANCHE B FACILITY				5FE	819,005	91.2500	751,390	823,441	751,390	(64,364)	(3,251)	0	0	6.500	5.834		9,218	30,051	05/30/2014	02/26/2020
25260E-AL-5	OCEANIA CRUISES INC. DIAMOND FOODS INC TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	4.250	0.000		0	29	01/01/2014	08/12/2018
25459H-AV-7	DIRECTV HOLDINGS/FINANCE	LS			2FE	3,527,381	102.2700	3,451,613	3,375,000	3,421,463	0	(40,604)	0	0	3.125	1.879	FA	39,844	105,469	05/02/2012	02/15/2016
25459H-AY-1	DIRECTV HOLDINGS/FINANCE				2FE	101,080	102.6080	102,608	100,000	100,277	0	(230)	0	0	3.500	3.256	MS	1,167	3,500	05/10/2011	03/01/2016
25470X-AJ-4	DISH DBS CORP	LS			3FE	1,590,000	102.5000	1,537,500	1,500,000	1,537,500	(49,091)	(3,409)	0	0	5.875	4.948	JJ	40,635	0	08/13/2014	07/15/2022
26441C-AM-7	DUKE ENERGY CORP				2FE	3,235,000	100.1340	3,239,335	3,235,000	3,235,000	0	0	0	0	0.613	0.608	JAJO	4,954	9,992	04/01/2014	04/03/2017
26844H-AB-3	EFS COGEN HOLDINGS I LLC TERM LOAN B				3FE	466,694	98.4380	464,045	471,408	464,045	(1,764)	(885)	0	0	3.750	3.616		49	17,629	11/20/2013	11/21/2020
26884A-AX-1	ERP OPERATING LP	LS			2FE	116,993	110.0810	110,081	100,000	108,665	0	(3,402)	0	0	5.750	2.111	JJ	2,651	5,750	07/02/2012	06/15/2017
277432-AQ-3	EASTMAN CHEMICAL COMPANY	LS		1	2FE	2,385,005	100.5680	2,403,575	2,390,000	2,385,071	0	66	0	0	2.700	2.743	JJ	7,349	0	11/10/2014	01/15/2020
290408-AB-9	ELWOOD ENERGY LLC			2	3FE	292,185	108.7500	301,186	276,953	288,723	0	(999)	0	0	8.159	7.242	JJ	11,047	22,597	01/30/2007	07/05/2026
29084U-AC-5	BEAGLE INTERMEDIATE HOLDINGS EMDEON				3FE	1,479,323	98.0630	1,447,051	1,475,634	1,447,051	(28,062)	(2,366)	0	0	3.750	3.518		14,295	41,963	08/21/2013	11/02/2018
29089C-AD-8	ADVANTAGE SALES EMERALD PERFORMANCE MATERIALS				4FE	106,947	97.5000	104,797	107,484	104,797	(1,961)	(188)	0	0	4.500	4.079		13	1,774	07/23/2014	07/23/2021
29264F-AE-6	ENDO PHARMACEUT HLDGS INC			1	4FE	0	0.0000	0	0	0	0	0	0	0	7.000	0.000	JD	0	9,403	01/01/2014	12/15/2020
29264F-AJ-5	ENDO PHARMACEUT HLDGS INC			1	4FE	0	0.0000	0	0	0	0	0	0	0	7.250	0.000	JJ	0	26,025	01/01/2014	01/15/2022
29271N-AB-6	ENERGY FUTURE IN 1 L ENERGY FUTURE HOLDINGS				3FE	0	0.0000	0	0	0	0	0	0	0	4.250	0.000		0	3,399	01/01/2014	06/06/2016
29273V-AC-4	ENERGY TRANSFER				3FE	1,728,750	111.0000	1,665,000	1,500,000	1,665,000	(42,646)	(21,104)	0	0	7.500	4.737	AO	23,750	56,250	04/21/2014	10/15/2020
29273V-AD-2	ENERGY TRANSFER				3FE	382,396	101.5000	380,625	375,000	380,625	(1,583)	(188)	0	0	5.875	5.601	JJ	10,159	0	08/26/2014	01/15/2024
29273X-AL-0	ENERGY TRANSFER EQUITY LP TERM LOAN FACILITY				3FE	0	0.0000	0	0	0	0	0	0	0	3.250	0.000		0	826	01/01/2014	12/02/2019
29362L-AD-6	ENTEGRIS INC. TERM LOAN B				3FE	1,364,644	97.6250	1,340,768	1,373,386	1,340,768	(22,772)	(1,104)	0	0	3.500	3.303		134	21,670	11/14/2014	03/25/2021
29362U-AA-2	ENTEGRIS INC SERIES 144A			1	4FE	225,000	101.2500	227,813	225,000	225,000	0	0	0	0	6.000	6.000	AO	3,375	6,750	03/25/2014	04/01/2022
29444R-AE-3	EQUIPOWER RESOURCES HOLDINGS TERM LOAN B 1ST LIEN				4FE	0	0.0000	0	0	0	0	0	0	0	4.250	0.000		0	6	01/01/2014	12/27/2018
29669M-AC-6	ESSENTIAL POWER LLC TERM LOAN B				3FE	0	0.0000	0	0	0	0	0	0	0	4.750	0.000		0	12,369	01/01/2014	08/18/2019
30068H-AF-5	EXCELITAS TECHNOLOGIES CORP. FIRST LIEN TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	6.000	0.000		0	3,242	01/01/2014	10/25/2020
30161N-AD-3	EXELON CORP				2FE	80,859	101.7880	76,341	75,000	75,577	0	(1,239)	0	0	4.900	3.184	JD	163	3,675	06/30/2010	06/15/2015
30225X-AC-7	EXTERRAN HOLDINGS INC			1	3FE	385,000	98.0000	377,300	385,000	377,300	(7,700)	0	0	0	7.250	7.250	JD	2,326	27,913	12/06/2011	12/01/2018
302570-BJ-4	FPL GROUP CAPITAL INC				2FE	123,550	101.0410	126,301	125,000	124,777	0	326	0	0	2.600	2.872	MS	1,083	3,250	01/31/2011	09/01/2015
314275-AA-6	FEDERATED RETAIL HOLDING	LS			2FE	49,855	108.5020	46,656	43,000	45,835	0	(1,430)	0	0	5.900	2.361	JD	211	2,537	01/01/2014	12/01/2016
34407J-AC-0	FLYING FORTRESS INC. NEW LOANS				3FE	0	0.0000	0	0	0	0	0	0	0	3.500	0.000		0	7,146	01/01/2014	06/30/2017
35687K-AM-3	FREESCALE SEMICONDUCTOR INC. TL B5				3FE	0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	259	01/01/2014	01/15/2021
35802X-AH-6	FRESENIUS MED CARE II SERIES 144A			1	3FE	1,758,750	100.5000	1,758,750	1,750,000	1,758,563	0	(187)	0	0	4.125	4.026	AO	12,432	0	11/06/2014	10/15/2020

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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 Des.	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
35802X-AJ-2	FRESENIUS MED CARE II SERIES 144A	LS		1	3FE	900,000	101.0000	909,000	900,000	900,000	0	0	0	0	4.750	4.750	AO	7,363	0	10/24/2014	10/15/2024
36249Y-AC-4	GTCR VALOR COMPANIES INC INITIAL TERM LOAN	LS			4FE	346,076	97.1250	339,522	349,572	339,522	(5,820)	(735)	0	0	6.000	5.314		4,544	6,351	05/22/2014	04/18/2021
36249Y-AC-4	PROJECT VOLCANO VOCUS GTCR VALOR INT TL	LS			4FE	239,188	97.1250	237,052	244,069	237,052	(2,219)	83	0	0	0.000	0.306		0	0	11/14/2014	05/30/2021
36249Y-AD-2	GTCR VALOR COMPANIES INC DELAYED DRAW TERM LOAN				4FE	263,713	97.1250	258,718	266,377	258,718	(5,066)	71	0	0	0.000	0.151		0	2,664	05/22/2014	05/23/2021
36467W-AA-7	GAMESTOP CORP SERIES 144A	LS		1	3FE	1,500,000	100.2500	1,503,750	1,500,000	1,500,000	0	0	0	0	5.500	5.500	AO	22,229	0	09/19/2014	10/01/2019
364725-BA-8	GANNET CO INC			1	3FE	989,387	102.0000	1,020,000	1,000,000	990,012	0	625	0	0	5.125	5.335	JJ	21,639	0	07/30/2014	07/15/2020
364725-BB-6	GANNET CO INC SERIES 144A			1	3FE	1,724,293	99.2500	1,736,875	1,750,000	1,725,266	0	973	0	0	4.875	5.127	MS	26,779	0	09/03/2014	09/15/2021
364725-BD-2	GANNET CO INC			1	3FE	494,586	102.2500	511,250	500,000	494,786	0	200	0	0	5.125	5.375	AO	5,410	0	10/16/2014	10/15/2019
37247D-AK-2	GENWORTH FINANCIAL INC SERIES MTN	LS			2FE	1,994,412	101.8940	1,769,899	1,737,000	1,967,292	0	(27,120)	0	0	6.515	2.419	MN	12,260	56,583	08/18/2014	05/22/2018
375558-AY-9	GILEAD SCIENCES INC				1FE	528,792	100.5380	532,851	530,000	528,812	0	21	0	0	2.350	2.396	FA	1,522	0	11/12/2014	02/01/2020
38141G-EE-0	GOLDMAN SACHS GROUP INC				1FE	133,234	104.3520	130,440	125,000	126,922	0	(1,780)	0	0	5.350	3.826	JJ	3,084	6,688	04/01/2011	01/15/2016
38141G-ER-1	GOLDMAN SACHS GROUP INC				1FE	107,761	107.3040	107,304	100,000	102,939	0	(1,592)	0	0	5.750	3.993	AO	1,438	5,750	10/31/2011	10/01/2016
38141G-EU-4	GOLDMAN SACHS GROUP INC				2FE	210,607	107.2600	214,520	200,000	204,717	0	(2,167)	0	0	5.625	4.402	JJ	5,188	11,250	03/28/2012	01/15/2017
38143U-SC-6	GOLDMAN SACHS GROUP INC				1FE	3,348,256	102.6060	3,283,392	3,200,000	3,296,965	0	(51,291)	0	0	3.625	0.851	FA	46,400	58,000	05/27/2014	02/07/2016
38144L-AB-6	GOLDMAN SACH GROUP INC	LS			1FE	410,354	111.2650	389,428	350,000	384,400	0	(12,345)	0	0	6.250	2.421	MS	7,292	21,875	01/31/2013	09/01/2017
38254B-AZ-1	GOODYEAR TIRE & RUBBER CO 2ND LIEN TERM LOAN				3FE	1,738,438	99.7920	1,746,360	1,750,000	1,728,867	(1,564)	(667)	0	0	4.750	4.611		2,309	104,532	10/31/2013	04/19/2019
383909-AE-8	WR GRACE & CO CONN SERIES 144A				3FE	425,175	102.5000	430,500	420,000	424,798	(197)	(180)	0	0	5.125	4.915	AO	6,278	0	09/18/2014	10/01/2021
383909-AF-5	WR GRACE & CO CONN SERIES 144A	LS			3FE	507,675	104.2500	521,250	500,000	507,507	0	(168)	0	0	5.625	5.424	AO	8,203	0	09/16/2014	10/01/2024
38723B-AB-7	WHEELABRATOR GRANITE TERM B	LS			3FE	980,438	100.3330	993,640	990,342	980,327	0	(111)	0	0	5.000	4.494		138	963	10/15/2014	10/15/2021
38723B-AC-5	WHEELABRATOR GRANITE TERM C				3FE	43,139	100.3330	43,720	43,575	43,134	0	(5)	0	0	5.000	4.494		6	42	10/15/2014	10/15/2021
38723B-AF-8	WHEELABRATOR GRANITE ACQ 2ND LIEN TERM				3FE	371,576	100.4580	377,049	375,330	371,444	0	(132)	0	0	8.250	6.590		104	602	10/15/2014	10/15/2022
38869P-AL-8	GRAPHIC PACKAGING INTL			1	3FE	3,250,000	100.5000	3,266,250	3,250,000	3,250,000	0	0	0	0	4.875	4.875	MN	24,206	0	10/23/2014	11/15/2022
397624-AG-2	GREIF INC				3FE	435,550	113.0000	508,500	450,000	441,765	0	1,427	0	0	7.750	8.238	FA	14,531	34,875	12/18/2009	08/01/2019
404119-BN-8	HCA INC				3FE	200,000	102.7500	205,500	200,000	200,000	0	0	0	0	5.000	5.000	MS	2,944	4,944	03/03/2014	03/15/2024
404121-AC-9	HCA INC				3FE	2,678,750	112.0500	2,913,300	2,600,000	2,655,488	0	(9,220)	0	0	6.500	6.003	FA	63,844	169,000	05/07/2012	02/15/2020
40419V-AJ-1	HJ HEINZ CO TERM B-2				3FE	1,080,269	99.2680	1,075,049	1,082,976	1,075,049	(2,042)	(1,521)	0	0	3.500	3.340		105	38,431	03/27/2013	03/27/2020
41043F-AJ-8	HANGER INC.			1	4FE	1,016,250	100.5000	1,005,000	1,000,000	1,005,000	(10,447)	(803)	0	0	7.125	6.236	MN	9,104	0	11/19/2014	11/15/2018
412690-AD-1	HARLAND CLARKE HOLDINGS SERIES 144A			1	4FE	312,473	97.5000	302,250	310,000	302,250	(9,881)	(342)	0	0	6.875	6.683	MS	7,104	12,255	02/19/2014	03/01/2020
416515-AV-6	HARTFORD FINANCIAL SVCS GRP MTN				2FE	1,998,938	113.4100	1,984,675	1,750,000	1,986,354	0	(12,584)	0	0	6.000	2.466	JJ	48,417	0	10/06/2014	01/15/2019
431318-AN-4	HILCOP ENERGY SERIES 144A			1	3FE	891,826	88.0000	784,080	891,000	784,080	(107,643)	(103)	0	0	5.000	4.981	JD	3,713	17,573	07/28/2014	12/01/2024
43289D-AC-7	HILTON WORLDWIDE HOLDINGS INC TERM LOAN B-2				3FE	2,101,627	98.7080	2,084,899	2,112,188	2,084,899	(12,259)	(4,037)	0	0	3.500	3.763		7,598	70,953	09/23/2013	09/23/2020
43644A-AU-3	HOLOGIC INC TRANCHE B				3FE	1,193,557	98.9310	1,182,275	1,195,050	1,182,275	(9,859)	(1,422)	0	0	3.250	3.099		3,668	34,084	02/24/2014	07/31/2019
44332E-AK-2	HUB INTERNATIONAL LTD TERM B				4FE	1,080,860	96.6250	1,049,629	1,086,291	1,049,629	(27,751)	(2,323)	0	0	4.250	4.388		7,566	50,761	09/17/2013	09/17/2020
446438-RF-2	HUNTINGTON NATIONAL BANK SERIES BKNT			1	1FE	599,874	99.5870	597,522	600,000	599,920	0	42	0	0	1.300	1.307	MN	888	7,800	11/15/2013	11/20/2016
44701P-AT-1	HUNTSMAN INTERNATIONAL LLC EXTENDED TERM B DOLLAR LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	2.697	0.000		0	1,960	01/01/2014	04/19/2017
44701P-AV-6	HUNTSMAN INTERNATIONAL LLC TERM B				3FE	1,485,000	98.1500	1,472,250	1,500,000	1,472,250	(11,601)	(1,149)	0	0	3.750	3.606		156	23,846	10/11/2013	10/15/2020
44968D-AE-9	UNITED CONTINENTAL IMC OP 2L TL	LS			4FE	474,581	99.2500	486,844	490,523	472,202	0	(2,379)	0	0	8.750	7.701		2,027	13,115	08/13/2014	08/15/2021
44969C-AT-7	IMS HEALTH INC TRANCHE B DOLLAR TERM LOAN				3FE	2,567,942	97.5000	2,497,031	2,561,058	2,497,031	(64,283)	(536)	0	0	1.371	2.962		3,315	71,970	03/07/2014	08/26/2017
45169U-AE-5	IGATE CORP	LS		1	4FE	865,000	100.0000	865,000	865,000	865,000	0	0	0	0	4.750	4.750	AO	8,674	0	10/17/2014	04/15/2019
45672J-AB-6	SEADRILL OPERATING LP INEOS US FINANCE LLC				3FE	1,723,795	96.7390	1,680,184	1,736,821	1,680,184	(43,728)	117	0	0	3.750	3.780		6,151	38,384	04/21/2014	05/04/2018
45672R-AC-6	IPREO INFINITY ACQUISITION LLC				4FE	251,118	97.7500	246,701	252,380	246,701	(4,029)	(388)	0	0	4.250	3.880		30	4,507	07/16/2014	07/16/2021
45685E-AE-6	ING US INC				2FE	1,497,516	102.3750	1,535,625	1,500,000	1,498,254	0	526	0	0	2.900	2.939	FA	16,433	43,500	08/08/2013	02/15/2018
45840X-AG-1	STRATUS TECHNOLOGIES INTERACTIVE DATA TERM LOAN B				4FE	792,981	99.1250	789,993	796,966	789,993	(476)	(2,512)	0	0	4.750	4.321		105	24,922	04/24/2014	04/24/2021
460690-BJ-8	INTERPUBLIC GROUP COS INC				2FE	2,060,328	100.1890	2,033,837	2,030,000	2,053,753	0	(6,576)	0	0	2.250	1.830	MN	5,836	45,675	02/27/2014	11/15/2017
46122X-AA-1	INTREPID AVIATION GRP HL SERIES 144A	LS		1	4	541,775	97.0000	523,800	540,000	523,800	(17,614)	(361)	0	0	6.875	6.780	FA	14,025	20,213	01/24/2014	02/15/2019
46122Y-AG-6	INVENTIV HEALTH INC ORIGINAL TERM B LOANS				3FE	0	0.0000	0	0	0	0	0	0	0	7.500	0.000		0	1,867	01/01/2014	08/04/2016
466112-AP-4	JBS USA LLC SERIES 144A	LS		1	3FE	2,517,500	98.2500	2,456,250	2,500,000	2,456,250	(61,101)	(149)	0	0	5.875	5.760	JJ	75,885	0	11/10/2014	07/15/2024
46611N-AG-8	VANTIV LLC JC PENNEY CORP				3FE	0	0.0000	0	0	0	0	0	0	0	5.000	0.000		0	2,824	01/01/2014	06/20/2019
46611V-AP-0	JBS USA LLC TERM LOAN	LS			3FE	939,800	97.6250	922,091	944,523	922,091	(15,070)	(2,014)	0	0	3.750	3.558		1,377	35,912	09/13/2013	09/13/2020
46613B-AE-7	J. CREW GROUP INC. TERM LOAN B				4FE	0	0.0000	0	0	0	0	0	0	0	2.700	0.000		0	887	01/01/2014	02/28/2021
46623E-JU-4	JP MORGAN CHASE				1FE	2,272,247	100.2620	2,280,961	2,275,000	2,273,931	0	916	0	0	1.125	1.166	FA	8,887	25,594	02/21/2013	02/26/2016
46625H-GN-4	JP MORGAN CHASE & CO				1FE	116,979	110.3440	110,344	100,000	108,876	0	(3,419)	0	0	6.125	2.428	JD	68	6,125	07/31/2012	06/27/2017
46625H-HW-3	JP MORGAN CHASE & CO				1FE	122,071	101.7140	127,143	125,000	124,350	0	607	0	0	2.600	3.113	JJ	1,499	3,250	01/31/2011	01/15/2016
46625H-HX-1	JP MORGAN CHASE & CO				1FE	149,660	102.6400	153,960	150,000	149,915	0	70	0	0	3.450	3.500	MS	1,725	5,175	03/29/2011	03/01/2016
46625H-JA-9	JP MORGAN CHASE & CO				1FE	253,417	102.7940	256,984	250,000	251,226	0	(788)	0	0	3.150	2.815	JJ	3,850	7,875	02/29/2012	07/05/2016
46625H-JF-8	JP MORGAN CHASE & CO	LS			1FE	1,125,000	100.7850	1,133,831	1,125,000	1,125,000	0	0	0	0	1.134	1.201	JAJO	2,338	13,016	01/17/2013	01/25/2018

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
46625H-JG-6	JP MORGAN CHASE & CO				1FE	372,141	99.9220	374,708	375,000	372,978	0	621	0	0	1.800	1.980	JJ	2,925	6,750	07/01/2013	01/25/2018
46849L-SH-5	JACKSON NAT LIFE GLOBAL SERIES 144A	LS			1FE	3,714,160	99.8540	3,719,562	3,725,000	3,715,621	0	1,461	0	0	2.300	2.362	AO	17,849	42,838	04/09/2014	04/16/2019
47110C-AV-3	JARDEN CORP TERM B				3FE	493,898	99.5940	491,586	493,590	491,586	(1,807)	(400)	0	0	2.654	2.583		1,237	11,221	10/24/2013	03/31/2018
47110C-AZ-4	JARDEN CORP TERM B1				3FE	884,306	99.7250	886,306	888,750	882,960	1,122	(971)	0	0	2.907	2.836		72	27,358	09/18/2013	09/30/2020
482539-AA-1	KLX INC SERIES 144A	LS		1	3FE	1,260,825	101.0000	1,272,600	1,260,000	1,260,817	0	(8)	0	0	5.875	5.862	JD	4,729	0	11/21/2014	12/01/2022
49387T-AJ-5	KIK CUSTOM PRODUCTS INC FIRST LIEN TL				4FE	1,475,299	97.6670	1,458,104	1,492,935	1,456,778	(15,864)	(2,657)	0	0	5.500	5.275		14,141	62,620	02/07/2014	05/23/2019
494550-BR-6	KINDER MORGAN ENERGY PARTNERS				2FE	1,235,964	98.5310	1,207,005	1,225,000	1,235,173	0	(791)	0	0	2.650	2.435	FA	13,526	0	08/26/2014	02/01/2019
49456B-AA-9	KINDER MORGAN INC SERIES 144A			1	2FE	446,000	104.0350	463,996	446,000	446,000	6,694	0	0	0	5.000	5.000	FA	8,424	17,344	10/31/2013	02/15/2021
49456B-AD-3	KINDER MORGAN INC				2FE	289,669	99.3810	288,205	290,000	289,680	0	10	0	0	2.000	2.039	JD	564	0	11/24/2014	12/01/2017
49456B-AE-1	KINDER MORGAN INC			1	2FE	479,026	99.2050	476,184	480,000	479,042	0	17	0	0	3.050	3.094	JD	1,423	0	11/24/2014	12/01/2019
50212X-AR-7	LPL HOLDINGS LPL HOLDINGS				3FE	491,250	98.7500	485,109	491,250	485,109	(5,119)	0	0	0	3.250	3.118		577	15,658	05/10/2013	03/29/2019
502413-AY-3	L-3 COMMUNICATIONS CORP SERIES WI-B				2FE	1,750,506	109.8320	1,726,559	1,572,000	1,741,763	0	(8,744)	0	0	5.200	2.775	AO	17,257	20,722	10/17/2014	10/15/2019
513075-BH-3	LAMAR MEDIA CORP			1	3FE	1,615,027	103.0000	1,648,000	1,600,000	1,614,631	0	(397)	0	0	5.375	5.196	JJ	39,656	0	10/06/2014	01/15/2024
51586H-AF-4	LANGUAGE LINE TRANCHE B				4FE	1,334,919	98.7000	1,329,196	1,346,703	1,329,196	(9,420)	3,908	0	0	6.250	6.437		21,744	64,049	08/24/2012	06/20/2016
51861J-AR-0	LAUREATE EDUCATION INC EXTENDED TERM LOAN				4FE	934,848	95.0000	920,317	968,755	920,317	(22,063)	5,691	0	0	5.000	5.679		12,109	51,832	03/13/2012	06/15/2018
521865-AX-3	LEAR CORPORATION			1	3FE	1,415,000	101.2500	1,432,688	1,415,000	1,415,000	0	0	0	0	5.250	5.250	JJ	8,254	0	11/18/2014	01/15/2025
524901-AS-4	LEGG MASON INC				2FE	354,215	100.4830	356,715	355,000	354,293	0	78	0	0	2.700	2.747	JJ	4,926	0	06/23/2014	07/15/2019
52729K-AK-2	LEVEL 3 FINANCING TRANCHE B 2020 TL				3FE	2,308,245	99.1250	2,282,887	2,303,038	2,282,887	(18,690)	(5,201)	0	0	3.945	3.705		22,715	88,224	10/23/2013	01/15/2020
52729K-AL-0	LEVEL 3 FINANCING INC TRANCH B 2022 TERM LOAN				3FE	513,916	99.9690	517,639	517,799	513,999	0	83	0	0	0.000	0.103		0	0	10/10/2014	01/31/2022
53217V-AD-1	LIFE TECHNOLOGIES CORP				2FE	75,156	101.2100	75,908	75,000	75,037	0	(35)	0	0	3.500	3.451	JJ	1,210	2,625	03/29/2011	01/15/2016
53219L-AM-1	LIFEPOINT HOSPITALS			1	3FE	2,562,300	102.2500	2,586,925	2,530,000	2,560,859	0	(1,441)	0	0	5.500	5.215	JD	11,596	69,575	09/19/2014	12/01/2021
55181W-AA-2	LYNX I CORP SERIES 144A			1	3FE	460,000	103.2500	474,950	460,000	460,000	0	0	0	0	5.375	5.375	AO	5,220	24,725	02/07/2013	04/15/2021
552662-AP-3	MEDIACOM BROADBAND MCC IOWA LLC TLH	LS			3FE	1,479,352	96.6250	1,431,212	1,481,203	1,431,212	(32,669)	(3,126)	0	0	3.250	3.036		4,546	50,770	11/04/2013	01/29/2021
552662-AR-9	SEADRILL OPERATING MEDIACOM TERM J				3FE	130,799	97.5830	127,958	131,127	127,958	(2,692)	(150)	0	0	3.750	3.433		464	1,666	06/18/2014	06/18/2021
55301H-AN-2	MGM RESORTS INTERNATIONAL TRANCHE B				3FE	2,165,317	97.1880	2,112,201	2,173,314	2,112,201	(45,643)	(1,522)	0	0	3.500	4.061		211	77,122	12/13/2012	12/13/2019
55377G-AB-9	MTL PUBLISHING LLC Term Loan				3FE	1,811,143	98.1140	1,757,822	1,791,612	1,757,822	(36,049)	(2,596)	0	0	3.750	5.107		4,106	69,110	08/21/2012	03/05/2018
554276-AE-5	MACDERMID INCORPORATED TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	4.000	0.000		0	298	01/01/2014	06/06/2020
570506-AS-4	MARKWEST ENERGY PART	LS		1	3FE	1,500,000	97.7500	1,466,250	1,500,000	1,466,250	(33,750)	0	0	0	4.875	4.874	JD	8,125	0	11/18/2014	12/01/2024
577081-AV-4	MATTEL INC	LS			2FE	9,970	102.1010	10,210	10,000	9,988	0	6	0	0	2.500	2.565	MN	42	250	11/03/2011	11/01/2016
58504F-AC-9	MEDPACE HOLDINGS INC. TERM LOAN B				4FE	0	0.0000	0	0	0	0	0	0	0	4.750	0.000		0	130	01/01/2014	03/31/2021
585055-BF-2	MEDTRONIC INC SERIES 144A	LS			1FE	1,618,364	100.2620	1,624,244	1,620,000	1,618,374	0	10	0	0	2.500	2.521	MS	2,363	0	12/01/2014	03/15/2020
59017H-AK-5	MERRILL COMMUNICATIONS LLC TERM LOAN				4FE	452,167	99.2500	446,543	449,917	446,543	(2,955)	(1,044)	0	0	5.750	6.734		72	27,595	07/16/2013	03/05/2018
59018Y-J6-9	MERRILL LYNCH & CO				1FE	170,594	111.4170	167,126	150,000	161,421	0	(4,041)	0	0	6.400	3.380	FA	3,280	9,600	08/31/2012	08/28/2017
59156R-AU-2	METLIFE				1FE	146,034	107.8100	134,763	125,000	131,402	0	(4,359)	0	0	6.750	3.028	JD	703	8,438	07/01/2011	06/01/2016
595112-AZ-6	MICRON TECHNOLOGY INC SERIES 144A			1	3FE	750,000	105.0000	787,500	750,000	750,000	0	0	0	0	5.875	5.875	FA	16,646	22,643	02/05/2014	02/15/2022
595112-BB-8	MICRON TECHNOLOGY INC SERIES 144A			1	3FE	750,000	101.0000	757,500	750,000	750,000	0	0	0	0	5.500	5.500	FA	17,531	0	07/23/2014	02/01/2025
605024-AJ-7	EXCELITAS TECHNOLOGIES CORP. MISSION BROADCASTING TL B2				3FE	693,271	98.9580	686,047	693,271	686,047	(7,224)	0	0	0	3.750	3.463		2,455	22,820	12/05/2013	10/01/2020
615394-AK-9	MOOG INC SERIES 144A			1	3FE	273,000	101.2500	276,413	273,000	273,000	0	0	0	0	5.250	5.250	JD	1,593	0	11/18/2014	12/01/2022
617446-C2-3	MORGAN STANLEY SERIES EMTN				1FE	256,431	107.3710	268,428	250,000	252,866	0	(1,318)	0	0	5.450	4.848	JJ	6,510	13,625	03/28/2012	01/09/2017
617446-H5-1	MORGAN STANLEY MTN	LS			1FE	4,234,005	108.5430	4,124,634	3,800,000	4,146,549	0	(86,076)	0	0	5.550	1.534	AO	37,493	108,919	05/27/2014	04/27/2017
61744Y-AD-0	MORGAN STANLEY SERIES MTN				1FE	171,657	111.1150	166,673	150,000	163,384	0	(4,230)	0	0	5.950	2.819	JD	74	8,925	01/02/2013	12/28/2017
61747Y-DD-4	MORGAN STANLEY				1FE	295,407	103.3020	309,906	300,000	298,516	0	1,059	0	0	3.800	4.186	AO	1,963	11,400	10/31/2011	04/29/2016
61747Y-DT-9	MORGAN STANLEY				1FE	200,160	106.5190	213,038	200,000	200,086	0	(36)	0	0	4.750	4.729	MS	2,613	9,500	07/02/2012	03/22/2017
62640D-AB-3	MUNTERS CORP TERM B				4FE	861,919	97.5000	848,859	870,625	848,859	(8,698)	(4,361)	0	0	6.250	6.500		151	36,056	04/23/2014	04/23/2021
628530-BE-6	MYLAN LABORATORIES	LS			2FE	344,796	99.5080	343,303	345,000	344,869	0	67	0	0	1.350	1.370	MN	414	4,658	11/19/2013	11/29/2016
62886E-AR-9	NCR CORPORATION	LS		1	3FE	750,000	102.7500	770,625	750,000	750,000	0	0	0	0	5.875	5.875	JD	1,958	22,031	07/21/2014	12/15/2021
629377-BU-5	NRG ENERGY INC	LS		1	4FE	811,000	104.0000	843,440	811,000	811,000	0	0	0	0	6.625	6.625	MS	15,820	53,729	07/19/2013	03/15/2023
629377-BW-1	NRG ENERGY INC	LS		1	4FE	459,000	102.2500	469,328	459,000	459,000	0	0	0	0	6.250	6.250	JJ	13,228	0	10/24/2014	07/15/2022
62937N-AT-4	MEDIACOM BROADBAND NRG ENERGY TERM B				3FE	1,701,919	97.8880	1,708,692	1,745,558	1,702,148	0	229	0	0	2.750	3.362		133	1,067	12/12/2014	07/01/2018
64126X-AC-6	NEUSTAR INC.	LS		1	4FE	1,757,974	87.2500	1,830,505	2,098,000	1,791,928	(1,448)	26,966	0	0	4.500	6.881	JJ	43,534	82,868	02/05/2014	01/15/2023
651714-AU-1	NEWPAGE CORPORATION TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	8.750	0.000		0	29,924	01/01/2014	12/21/2018
65336R-AJ-7	NEXSTAR BROADCASTING INC. TERM LOAN B2				3FE	786,181	98.9580	777,989	786,181	777,989	(8,192)	0	0	0	3.750	3.472		82	28,581	12/05/2013	10/01/2020
67053N-AB-0	NUMERICABLE US LLC TERM LOAN B-2				4FE	482,725	99.3570	484,466	487,601	483,779	0	1,054	0	0	4.500	4.206		3,840	9,082	04/23/2014	04/23/2020
67053N-AC-8	NUMERICABLE US LLC TERM LOAN B-1				4FE	557,976	99.3570	559,988	563,612	559,194	0	1,219	0	0	4.500	4.206		4,438	10,497	04/23/2014	04/23/2020
67551Y-AA-5	OCH ZIFF FINANCE CO LLC SERIES 144A				2FE	1,044,873	98.7500	1,037,860	1,051,000	1,044,998	0	126	0	0	4.500	4.632	MN	5,386	0	11/13/2014	11/20/2019
67574G-AF-6	OCWEN FINANCIAL CORP				4FE	0	0.0000	0	0	0	0	0	0	0	5.000	0.000		0	542	01/01/2014	01/15/2018

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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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
678026-AD-7	OIL STATES INTERNATIONAL INC			1	3FE	0	0.0000	0	0	0	0	0	0	0	6.500	0.000	JD	0	21,750	01/01/2014	06/01/2019
68347R-AC-3	OPAL ACQUISITION INC. FIRST LIEN TL				4FE	1,180,972	98.7500	1,176,992	1,191,891	1,176,760	(851)	(3,361)	0	0	5.000	4.606		15,395	42,767	12/11/2013	11/21/2020
688225-AG-6	OSHKOSH CORP			1	3FE	818,750	102.0000	816,000	800,000	816,000	(1,862)	(888)	0	0	5.375	4.881	MS	14,333	0	09/11/2014	03/01/2022
690742-AA-9	OWENS CORNING INC				2FE	3,225	108.9530	3,269	3,000	3,094	0	(46)	0	0	6.500	4.767	JD	16	195	12/27/2011	12/01/2016
690872-AA-4	OWENS BROCKWAY SERIES 144A				3FE	550,000	102.0000	561,000	550,000	550,000	0	0	0	0	5.000	4.998	AO	2,139	0	11/18/2014	01/15/2022
690872-AB-2	OWENS BROCKWAY SERIES 144A				3FE	370,000	101.0000	373,700	370,000	370,000	0	0	0	0	5.375	5.375	JD	1,547	0	11/18/2014	01/15/2025
69138E-AM-1	OXBOW CARBON LLC SECOND LIEN FACILITY				3FE	0	0.0000	0	0	0	0	0	0	0	8.000	0.000		0	895	01/01/2014	01/17/2020
69318F-AB-4	PBF HOLDING CO LLC			1	3FE	1,792,775	100.5000	1,668,300	1,660,000	1,668,300	(91,304)	(32,586)	0	0	8.250	5.765	FA	51,737	136,950	01/15/2014	02/15/2020
693506-BF-3	PPG INDUSTRIES INC				1FE	24,781	101.0640	25,266	25,000	24,954	0	43	0	0	1.900	2.079	JJ	219	475	11/08/2010	01/15/2016
69352P-AG-8	PPL CAPITAL FUNDING			1	2FE	250,445	99.8300	249,575	250,000	250,308	0	(88)	0	0	1.900	1.862	JD	396	4,750	05/30/2013	06/01/2018
69354E-AC-0	PRA HOLDINGS INC. TL				3FE	0	0.0000	0	0	0	0	0	0	0	4.500	0.000		0	6,865	01/01/2014	09/18/2020
69368H-AC-7	PVH CORP TERM LOAN B	LS			3FE	382,955	99.9270	384,598	384,879	382,168	0	(248)	0	0	3.250	3.175		35	13,305	12/19/2012	12/19/2019
69514W-AG-8	PACKAGING COORDINATORS TERM LOAN B				4FE	625,268	96.2500	607,719	631,396	607,719	(16,297)	(1,252)	0	0	5.250	4.728		92	10,882	09/12/2014	08/12/2021
696026-AA-1	PALACE ENT HLDG LLC SERIES 144A			1	4FE	1,575,000	101.5000	1,522,500	1,500,000	1,522,500	41,228	(18,728)	0	0	8.875	7.427	AO	28,104	133,125	03/14/2012	04/15/2017
69865X-AP-1	PANTRY INC TRANCHE B				4FE	450,173	99.6250	444,044	445,716	444,044	(1,644)	(1,236)	0	0	4.750	5.229		59	21,466	08/24/2012	08/03/2019
704549-AK-0	PEABODY ENERGY	LS			3FE	738,750	90.7500	680,625	750,000	680,625	(58,779)	654	0	0	6.000	6.418	MN	5,750	22,500	09/30/2014	11/15/2018
70454B-AN-9	PEABODY ENERGY CORP. TL				3FE	1,583,535	90.0000	1,433,328	1,592,587	1,433,328	(147,342)	(2,210)	0	0	4.250	3.999		188	71,141	10/31/2013	09/20/2020
709599-AE-4	PENSKE TRUCK LEASING/PTL SERIES 144A				2FE	1,845,819	104.5110	1,802,815	1,725,000	1,814,485	0	(31,334)	0	0	3.750	1.505	MN	8,984	64,688	02/21/2014	05/11/2017
709599-AQ-7	PENSKE TRUCK LEASING/PTL SERIES 144A			1	2FE	2,944,175	99.3900	2,927,036	2,945,000	2,944,257	0	82	0	0	2.500	2.506	JD	3,272	36,403	06/12/2014	06/15/2019
70966V-AB-2	PENTON MEDIA TERM B LOAN FIRST LIEN				4FE	1,466,438	99.1880	1,469,222	1,481,250	1,459,966	0	(4,569)	0	0	5.500	5.243		226	82,600	10/01/2013	10/08/2019
71659M-AF-3	HARLAND CLARKE HOLDINGS CORP. PETROLEUM GEO-SERV ASA TL B				3FE	777,342	83.5000	652,342	781,248	652,342	(124,573)	(427)	0	0	2.820	3.065		6,231	12,494	03/10/2014	03/11/2021
72165N-AR-0	PILOT TRAVEL CENTERS LLC/TERM				3FE	1,492,500	100.0500	1,500,750	1,500,000	1,491,563	0	(937)	0	0	4.250	3.851		5,065	9,917	09/30/2014	10/01/2021
72346D-AS-2	PINNACLE ENTERTAINMENT TERM LOAN B2				3FE	1,144,628	98.3750	1,119,328	1,137,817	1,119,328	(17,835)	(3,302)	0	0	3.750	3.386		7,585	32,472	08/27/2013	08/13/2020
72347N-AA-8	PINNACLE FOODS FINANCE LLC TERM LOAN G				3FE	1,230,343	96.8440	1,190,858	1,229,667	1,190,858	(33,290)	(2,818)	0	0	3.500	3.051		7,651	41,622	07/16/2013	04/16/2020
72347N-AM-2	LEVEL 3 FINANCING PINNACLE FOODS TL H				3FE	965,933	96.7500	949,978	981,889	949,978	(17,363)	1,328	0	0	3.000	3.421		245	31,946	09/10/2013	04/29/2020
723470-AJ-2	PINNACLE FOODS FINANCE LLC / P			1	4FE	659,538	97.5000	633,750	650,000	633,750	(24,779)	(1,008)	0	0	4.875	4.538	MN	5,281	15,844	05/28/2014	05/01/2021
731746-AQ-6	NEXSTAR BROADCASTING INC. POLYMER GROUP INC TL B				4FE	475,317	98.3750	467,803	475,530	467,803	(6,589)	(925)	0	0	5.250	4.579		971	17,742	07/23/2014	05/26/2019
731746-AV-5	POLYMER GROUP DELAYED DRAW TERN B-DD				4FE	22,548	98.3750	22,182	22,548	22,182	(366)	0	0	0	5.250	4.632		46	439	06/05/2014	12/19/2019
74038R-AB-7	PREFERRED PROPPANTS LLC Term B Loan				6FE	0	0.0000	0	0	0	0	0	0	0	11.750	0.000		0	2,815	01/01/2014	12/15/2016
74112C-AR-4	PRESTIGE BRANDS TERM B2 LOAN	LS			3FE	0	0.0000	0	0	0	0	0	0	0	4.500	0.000		0	219	01/01/2014	08/18/2021
747262-AQ-6	QVC INC	LS			2FE	4,670,525	99.9680	4,648,512	4,650,000	4,668,441	0	(2,084)	0	0	3.125	3.025	AO	36,328	77,904	06/10/2014	04/01/2019
74876W-AJ-4	QUINTILES TRANSNATIONAL CORP. TERM B-3 LOAN	LS			3FE	768,588	98.6670	758,343	768,588	758,343	(7,395)	0	0	0	3.750	3.603		80	28,102	11/25/2013	06/08/2018
74876W-AL-9	QUINTILES TERM B3				3FE	1,706,250	98.6670	1,726,673	1,750,000	1,706,250	0	0	0	0	0.000	0.771		0	0	12/12/2014	06/08/2018
74913G-AT-2	QWEST CORPORATION	LS			2FE	170,223	109.3280	163,992	150,000	163,034	0	(5,147)	0	0	6.500	2.758	JD	813	9,750	07/31/2013	06/01/2017
74966U-AD-2	RPI FINANCE TRUST INCREMENTAL TERM LOAN				2FE	417,900	99.7080	418,774	420,000	417,897	0	(3)	0	0	3.250	3.213		167	2,682	12/11/2014	11/09/2018
74971X-AC-1	RRI ENERGY	LS			4FE	166,247	99.5000	228,850	230,000	203,199	0	8,666	0	0	7.875	13.619	JD	805	18,113	05/04/2009	06/15/2017
75523K-AE-5	RE/MAX INTERNATIONAL				3FE	1,385,558	98.5000	1,365,633	1,386,429	1,365,633	(9,941)	(3,923)	0	0	4.000	4.783		154	56,381	10/15/2013	07/31/2020
7591EP-AJ-9	REGIONS FINANCIAL CORP			1	2FE	99,666	99.0190	99,019	100,000	99,773	0	64	0	0	2.000	2.070	MN	256	2,000	04/25/2013	05/15/2018
76775Y-BB-3	ORIENT-EXPRESS HOTELS INTERFIN RITE AID CORP TL 7				3FE	1,485,019	99.3750	1,483,153	1,492,481	1,483,153	(948)	(918)	0	0	3.500	3.350		145	19,019	08/13/2014	02/21/2020
774477-AJ-2	ROCKWOOD SPECIALTIES GROUP INC			1	3FE	1,808,250	103.2500	1,806,875	1,750,000	1,804,353	(604)	(3,292)	0	0	4.625	3.728	AO	17,087	40,469	09/30/2014	10/15/2020
78118M-AB-2	RUBY WESTERN PIPELINE HLDGS TL B				3FE	0	0.0000	0	0	0	0	0	0	0	3.500	0.000		0	89	01/01/2014	03/27/2020
78404X-AF-2	SBA SENIOR FINANCE II LLC TERM LOAN B				3FE	3,106,336	97.7290	3,044,046	3,114,783	3,044,046	(57,420)	(4,870)	0	0	3.250	3.046		281	60,113	07/24/2014	03/31/2021
78412F-AL-8	SESI LLC	LS		1	2FE	360,000	97.0000	349,200	360,000	360,000	0	0	0	0	6.375	6.375	MN	3,825	22,950	12/08/2011	05/01/2019
78488C-AE-0	SEAWORLD PARKS & ENTERTAINMENT INCREMENTAL TERM LOAN				3FE	1,553,553	94.5000	1,484,548	1,570,950	1,484,548	(73,360)	4,369	0	0	3.000	4.118		131	56,087	03/31/2014	08/16/2016
785592-AE-6	SABINE PASS LIQUEFACTION				3FE	1,513,904	98.2500	1,473,750	1,500,000	1,473,750	(38,903)	(1,251)	0	0	5.625	5.460	FA	35,156	42,688	03/17/2014	02/01/2021
79546V-AK-2	SALLY HOLDINGS LLC			1	3FE	540,000	104.5000	564,300	540,000	540,000	4,050	0	0	0	5.500	5.500	MN	4,950	29,865	10/24/2013	11/01/2023
79603M-AD-8	SAMSON INVESTMENT CO TERM				1FE	0	0.0000	0	0	0	0	0	0	0	5.000	0.000		0	203	01/01/2014	09/10/2016
80282K-AA-4	SANTANDER HOLDINGS USA				2FE	64,713	104.1700	67,711	65,000	64,919	0	59	0	0	4.625	4.725	AO	601	3,006	04/14/2011	04/19/2016
80282K-AC-0	SANTANDER HOLDINGS USA				2FE	1,093,156	103.8300	1,075,679	1,036,000	1,085,660	0	(7,496)	0	0	3.450	2.081	FA	12,311	17,871	05/29/2014	08/27/2018
81172U-AB-1	SEADRILL OPERATING TERM B				3FE	963,720	77.3500	756,789	978,396	756,789	(206,018)	(913)	0	0	4.000	3.866		109	17,390	06/18/2014	02/21/2021
81675K-AD-1	SEMINOLE HARD ROCK ENTERTAINME				3FE	691,053	96.2500	663,644	689,500	663,644	(22,707)	(1,514)	0	0	3.500	3.257		67	24,468	07/24/2013	05/08/2020
81726J-AC-5	SENSATA TECHNOLOGIES BV TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	3.750	0.000		0	161	01/01/2014	05/14/2018
81760G-AQ-7	SERVICEMASTER COMPANY THE TRANCHE C TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	4.250	0.000		0	440	01/01/2014	01/31/2017
827048-AP-4	SILGAN HOLDINGS INC			1	3FE	3,019,232	101.5000	3,055,150	3,010,000	3,015,715	44,927	(1,586)	0	0	5.000	4.936	AO	37,625	150,500	08/08/2012	04/01/2020
83420L-AB-7	ASHLAND WATER SOLENIS INTERNATIONAL				3FE	0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	74	01/01/2014	07/02/2021

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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 Des.	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
84130E-AC-0	OCEAN RIG SOUTHCROSS HOLDINGS LP	LS			4FE	718,186	88.5000	631,957	714,076	631,957	(84,511)	(1,717)	0	0	6.000	5.055		2,117	14,641	07/30/2014	07/29/2021
843830-AF-7	SOUTHERN STAR CENT CORP SERIES 144A			1	3FE	455,000	100.5000	457,275	455,000	455,000	0	0	0	0	5.125	5.125	JJ	12,631	0	06/05/2014	07/15/2022
84603H-AB-3	EMERALD EXPOSITIONS HOLDING SOUTHWIRE COMPANY TERM B				3FE	742,514	96.0830	715,218	744,375	715,218	(25,942)	(1,354)	0	0	3.250	3.053		1,478	19,824	01/31/2014	01/31/2021
84857H-AK-6	SPIRIT AEROSYSTEMS INC TERM B LOAN				3FE	1,465,081	98.3330	1,440,485	1,464,905	1,440,485	(18,328)	(32)	0	0	3.250	3.581		2,248	47,009	08/21/2013	04/18/2019
84857H-AL-4	SPIRIT AEROSYSTEMS INC TL B				3FE	1,483,211	98.3330	1,462,141	1,486,928	1,462,141	(18,755)	(2,315)	0	0	3.250	3.167		2,282	34,235	03/13/2014	09/30/2020
852061-AQ-3	SPRINT NEXTEL CORP SERIES 144A				3FE	1,080,000	108.0000	1,080,000	1,000,000	1,064,545	0	(10,523)	0	0	7.000	5.546	MS	23,333	70,000	06/27/2013	03/01/2020
86424M-AB-4	STYROLUTION TERM B				4FE	605,803	96.7500	598,076	618,167	598,076	(7,971)	244	0	0	6.500	6.124		4,018	0	10/31/2014	10/31/2019
864486-AG-0	SUBURBAN PROPANE PARTNERS	LS		1	3FE	1,623,750	104.7500	1,571,250	1,500,000	1,571,250	(25,033)	(24,123)	0	0	7.375	5.355	FA	46,094	110,625	11/05/2013	08/01/2021
86737R-AC-3	SUNGARD AVAILABILITY SERVICES TERM LOAN B				3FE	0	0.0000	0	0	0	0	0	0	0	6.945	0.000		0	61	01/01/2014	03/27/2019
87165B-AA-1	SYNCHRONY FINANCIAL			1	2FE	1,263,899	100.1940	1,267,454	1,265,000	1,264,039	0	139	0	0	1.875	1.905	FA	9,224	0	08/06/2014	08/15/2017
87264A-AD-7	T-MOBILE USA INC			1	3FE	1,500,000	102.6250	1,539,375	1,500,000	1,500,000	0	0	0	0	6.633	6.632	JJ	42,285	99,495	10/08/2013	04/28/2021
87264A-AH-8	T-MOBILE USA INC			1	3FE	240,000	101.5000	243,600	240,000	240,000	0	0	0	0	6.125	6.125	JJ	6,778	9,555	11/18/2013	01/15/2022
87264A-AJ-4	T-MOBILE USA INC	LS		1	3FE	240,000	102.5000	246,000	240,000	240,000	0	0	0	0	6.500	6.500	JJ	7,193	10,140	11/18/2013	01/15/2024
87264A-AN-5	T-MOBILE USA INC			1	3FE	1,280,000	101.6000	1,300,480	1,280,000	1,280,000	0	0	0	0	6.375	6.375	MS	26,293	0	09/03/2013	03/01/2025
87309L-AK-4	TWCC HOLDING CORP NEW TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	3.500	0.000		0	1,650	01/01/2014	02/11/2017
87978G-AD-1	TEMPLAR ENERGY LLC 2ND LIEN TL				4FE	855,632	71.6000	617,940	863,044	617,940	(235,502)	(1,800)	0	0	5.324	6.336		13,274	50,603	06/30/2014	11/25/2020
88103N-AB-6	TERRAFORM POWER OPERATING LLC CLOSING DATE TL				3FE	0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	192	01/01/2014	07/02/2019
881609-BA-8	TESORO CORP	LS		1	3FE	1,455,000	99.2500	1,488,750	1,500,000	1,456,590	0	1,590	0	0	5.125	5.529	AO	19,219	41,214	07/31/2014	04/01/2024
88160Q-AG-8	TESORO LOGISTICS LP CORP SERIES 144A				3FE	65,000	99.2500	64,513	65,000	64,513	(488)	0	0	0	5.500	5.500	AO	616	0	10/22/2014	10/15/2019
88160Q-AH-6	TESORO LOGISTICS LP CORP SERIES 144A			1	3FE	95,000	99.7500	94,763	95,000	94,763	(238)	0	0	0	6.250	6.250	AO	1,023	0	10/22/2014	10/15/2022
88233F-AB-6	TEXAS COMP ELECTRIC HOLDINGS DIP DELAYED DRAW TL	LS			3FE	0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	2,159	01/01/2014	05/05/2016
88233F-AD-2	EFS COGEN HOLDINGS I LLC TEXAS COMP ELEC HOLD DIP TL				3FE	0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	2,277	01/01/2014	05/05/2016
883556-AY-8	THERMO FISHER SCIENTIFIC				2FE	75,173	102.3870	76,790	75,000	75,043	0	(35)	0	0	3.200	3.150	MS	800	2,400	02/16/2011	03/01/2016
883556-BA-9	THERMO FISHER SCIENTIFIC				2FE	1,687,255	101.5590	1,668,614	1,643,000	1,664,991	0	(13,316)	0	0	2.250	1.412	FA	13,966	36,968	05/08/2013	08/15/2016
88723A-AB-4	TIME INC. TL B				3FE	1,488,825	98.6250	1,471,978	1,492,500	1,471,978	(20,519)	3,672	0	0	4.250	3.790		5,991	25,317	07/18/2014	04/17/2021
89236Y-AA-2	TPC GROUP INC SERIES 144A	LS		1	4FE	1,204,550	97.2500	1,098,925	1,130,000	1,098,925	(102,045)	(3,580)	0	0	8.750	6.907	JD	4,394	49,438	10/21/2014	12/15/2020
89364M-AY-0	TRANSDIGM TERM D				3FE	0	0.0000	0	0	0	0	0	0	0	3.750	0.000		0	2,558	01/01/2014	05/21/2021
89365N-AB-7	TRANSFIRST INC TERM LOAN FIRST LIEN	LS			4FE	923,231	99.2080	925,170	932,556	922,450	0	(781)	0	0	5.500	4.872		142	5,984	11/07/2014	11/10/2021
89367C-AB-9	TRANSFIRST HOLDINGS INC TL B2 1L				1FE	0	0.0000	0	0	0	0	0	0	0	4.250	0.000		0	150	01/01/2014	12/27/2017
89469A-AB-0	TREEHOUSE FOODS INC.	LS		1	3FE	1,500,000	101.2500	1,518,750	1,500,000	1,500,000	0	0	0	0	4.875	4.875	MS	21,531	37,375	02/25/2014	03/15/2022
896818-AL-5	TRIUMPH GROUP INC			1	3FE	1,750,000	99.7500	1,745,625	1,750,000	1,745,625	(4,375)	0	0	0	5.250	5.250	JD	7,656	45,427	09/24/2014	06/01/2022
89784W-AB-0	TRUE RELIGION APPAREL				4FE	678,459	91.2500	662,133	725,625	662,133	(20,216)	3,771	0	0	5.875	6.607		7,342	43,341	01/01/2014	07/30/2019
903203-BL-0	UPC BROADBAND HOLDING BV				3FE	0	0.0000	0	0	0	0	0	0	0	2.917	0.000		0	4,891	01/01/2014	07/31/2014
903203-BN-6	UPC FINANCING PARTNERSHIP				3FE	0	0.0000	0	0	0	4,607	0	0	0	4.000	0.000		0	9,766	01/01/2014	01/31/2021
90324L-AG-8	RE/MAX INTERNATIONAL US RENAL CARE				4FE	743,906	98.1250	726,738	740,625	726,738	(9,509)	(2,236)	0	0	4.250	4.791		87	32,963	10/29/2013	07/03/2019
90343T-AN-3	CHARTER COMMUNICATIONS US TELEPACIFIC TL B				4FE	1,302,632	97.7920	1,286,737	1,315,789	1,286,737	(15,137)	(758)	0	0	6.000	5.399		219	6,140	11/21/2014	11/21/2020
90980N-AG-9	UNITEDCENTRAL INDSTRL SUPPLY TERM B				4FE	720,166	90.5000	670,180	740,530	670,180	(48,047)	(1,939)	0	0	7.500	7.531		154	50,619	01/28/2014	10/09/2018
91324P-CG-5	UNITEDHEALTH GROUP INC	LS			1FE	2,555,418	100.4130	2,570,573	2,560,000	2,555,468	0	50	0	0	2.300	2.338	JD	3,762	0	12/03/2014	12/15/2019
92210M-AH-7	VANTIV LLC TERM B				3FE	425,711	98.6880	422,237	427,850	422,237	(2,928)	(546)	0	0	3.750	3.477		758	6,685	06/11/2014	06/12/2021
92343V-CG-7	VERIZON COMMUNICATIONS SERIES 144A				2FE	501,477	98.8570	494,285	500,000	501,386	0	(91)	0	0	2.625	2.567	FA	4,740	0	08/21/2014	02/21/2020
92860R-AB-2	VOGUE INTERNATIONAL LLC FIRST LIEN TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	5.464	0.000		0	280	01/01/2014	02/03/2020
92890H-AA-0	WEA FINANCE LLC / WESTFIEL SERIES 144A				2FE	1,504,564	99.4620	1,496,903	1,505,000	1,504,604	0	41	0	0	1.750	1.760	MS	7,609	0	09/10/2014	09/15/2017
92929L-AL-2	WMG ACQUISITION CORP				4FE	691,250	96.0000	663,600	691,250	663,600	(27,132)	0	0	0	3.750	3.509		72	26,282	05/07/2013	07/06/2020
92933B-AE-4	WMG ACQUISITION CORP SERIES 144A			1	4FE	785,625	100.0000	750,000	750,000	750,000	(23,220)	(5,842)	0	0	6.000	5.013	JJ	20,750	45,000	06/10/2013	01/15/2021
92938K-AB-5	WR GRACE & CO TERM LOAN				3FE	1,094,231	99.0630	1,086,695	1,096,974	1,086,695	(6,182)	(1,355)	0	0	3.000	2.833		5,028	26,191	01/24/2014	01/23/2021
92938K-AD-1	WR GRACE & CO DELAYED DRAW TERM LOAN				3FE	393,750	99.0630	391,038	394,737	391,038	(2,754)	42	0	0	0.000	0.040		0	1,009	01/24/2014	01/23/2021
93316U-AD-9	WALTER ENERGY				3FE	0	0.0000	0	0	0	0	0	0	0	7.250	0.000		0	5,954	01/01/2014	04/01/2018
948627-AU-8	WEIGHT WATCHERS INTERNATIONAL TERM LOAN B2	LS			4FE	964,106	76.7500	751,220	978,788	751,220	(118,464)	(703)	0	0	4.000	3.759		109	49,111	04/01/2013	04/02/2020
94946T-AB-2	WELLCARE HEALTH PLANS INC	LS		1	3FE	1,500,000	103.2500	1,548,750	1,500,000	1,500,000	0	0	0	0	5.750	5.750	MN	11,021	86,490	11/08/2013	11/15/2020
95081H-AR-5	WESCO AIRCRAFT HARDWARE CORP TERM LOAN B				3FE	2,181,449	98.1750	2,147,005	2,186,916	2,147,005	(30,669)	(3,775)	0	0	3.250	3.052		4,343	49,752	02/24/2014	02/24/2021
95235L-AN-0	WEST CORP TRANCHE B6				3FE	1,296,262	97.9500	1,262,637	1,289,062	1,262,637	(28,638)	(1,350)	0	0	3.250	3.971		10,706	45,860	09/24/2013	06/30/2018
95235L-AQ-3	WEST CORP TERM B-10				3FE	1,526,421	97.9500	1,506,428	1,537,956	1,506,428	(20,211)	217	0	0	3.250	3.312		12,774	19,256	05/07/2014	06/30/2018
966387-AG-7	WHITING PETROLEUM CORP	LS		1	3FE	1,500,000	93.5000	1,402,500	1,500,000	1,402,500	(97,500)	0	0	0	5.000	5.000	MS	22,083	75,625	09/09/2013	03/15/2019
96925H-AB-8	GRIFOLS WORLDWIDE OPERATIONS WILLIAM MORRIS/IMG TL B				4FE	1,197,936	96.4380	1,166,935	1,210,037	1,166,935	(28,196)	(2,805)	0	0	5.250	4.771		10,941	30,175	03/21/2014	03/21/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
96926J-AA-5	WILLIAM CARTER			1	3FE	1,045,000	103.0000	1,030,000	1,000,000	1,030,000	(12,000)	(3,000)	0	0	5.250	4.240	FA	19,833	0	08/14/2014	08/15/2021
97381H-AN-7	WINDSTREAM CORP TRANCHE B-4 TERM LOAN				3FE	678,564	98.6670	669,518	678,564	669,518	(9,045)	0	0	0	3.500	3.321		990	24,074	01/10/2013	01/10/2020
97381H-AP-2	WINDSTREAM CORPORATION TRANCHE B-5 TERM LOAN				3FE	934,505	98.6880	930,672	943,045	930,672	(3,172)	(594)	0	0	3.500	3.480		1,375	33,906	12/10/2013	08/08/2019
982526-AT-2	WRIGLEY JR CO SERIES 144A		LS		2FE	1,954,271	100.7210	1,964,060	1,950,000	1,953,151	0	(1,086)	0	0	2.000	1.940	AO	7,692	38,892	11/26/2013	10/20/2017
98919M-AD-7	ZAYO GROUP LLC TRANCHE B				4FE	1,484,458	98.7900	1,444,824	1,462,520	1,444,824	(13,330)	(4,703)	0	0	4.000	6.336		163	58,600	08/24/2012	07/02/2019
99AA41-46-6	OBSIDIAN NATURAL GAS TRUST TERM LOAN				2FE	497,138	98.5000	482,444	489,791	491,162	0	(1,015)	0	0	7.000	6.577		2,952	34,937	04/18/2012	11/02/2015
99AA48-08-1	WORLDPAY US INC FACILITY B2A				3FE	398,000	99.7920	399,168	400,000	398,000	0	0	0	0	0.000	0.171		0	0	11/12/2014	11/30/2017
99AA52-15-8	VERIFONE INC Tranche A				3FE	0	0.0000	0	0	0	0	0	0	0	2.900	0.000		0	3	01/01/2014	12/28/2016
99AA59-21-1	VALEANT PHARMACEUTICALS TRANCHE B				5FE	0	0.0000	0	0	0	0	0	0	0	3.750	0.000		0	(4,909)	01/01/2014	02/13/2019
99AA61-28-2	NATIONAL CINEMEDIA TERM LOAN				3FE	2,977,500	94.6250	2,838,750	3,000,000	2,838,750	(136,239)	654	0	0	2.910	3.418		243	96,273	11/20/2012	11/08/2019
99AA62-95-9	DIGITALGLOBE INC				3FE	1,019,310	99.0310	1,001,919	1,011,722	1,001,919	(10,800)	(3,111)	0	0	3.750	3.382		6,534	32,038	08/20/2013	01/25/2020
99AA64-70-8	CEDAR FAIR LP Term -1 Loans		LS		3FE	1,065,109	99.7000	1,059,882	1,063,071	1,059,663	(816)	(852)	0	0	3.250	2.954		96	35,030	03/05/2013	12/15/2017
99AA65-81-2	UNITED AIRLINES INC				3FE	1,532,367	98.1250	1,488,180	1,516,617	1,488,180	(32,289)	(3,148)	0	0	3.615	3.604		14,317	42,593	03/28/2013	03/25/2019
99AA66-54-7	SINCLAIR TELEVISION GROUP TERM LOAN B				3FE	589,514	97.3130	573,674	589,514	573,674	(11,124)	0	0	0	3.000	2.854		49	17,931	04/08/2013	04/09/2020
99AA66-85-1	SHIP MIDCO LTD TERM LOAN C				3FE	746,250	99.4380	745,785	750,000	743,235	0	(2,386)	0	0	4.750	4.487		3,365	37,277	04/12/2013	11/30/2019
99AA66-89-3	CEQUEL COMMUNICATIONS LLC TERM LOAN		LS		3FE	1,358,929	98.3060	1,335,909	1,358,929	1,335,909	(23,020)	0	0	0	3.500	3.361		10,437	48,040	04/12/2013	02/14/2019
99AA67-38-8	CHARTER COMMUNICATIONS TERM LOAN F				3FE	0	0.0000	0	0	0	4,082	0	0	0	3.000	0.000		0	3,333	01/01/2014	01/31/2021
99AA67-64-4	CALPINE CONSTRUCTION FINANCE DELAYED DRAW TL B				3FE	0	0.0000	0	0	0	0	0	0	0	3.000	0.000		0	7,932	01/01/2014	05/03/2020
99AA69-41-8	EMERALD EXPOSITIONS HOLDING TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	5.500	0.000		0	7,615	01/01/2014	06/12/2020
99AA69-42-6	RITE AID CORPORATION SECOND LIEN TERM FACILITY				3FE	0	0.0000	0	0	0	0	0	0	0	4.875	0.000		0	2,916	01/01/2014	06/13/2021
99AA69-45-9	CTI FOODS HOLDINGS CO. LLC FIRST LIEN TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	4.500	0.000		0	7,756	01/01/2014	06/14/2020
99AA69-48-3	HGIM CORP. TERM LOAN B				4FE	637,442	80.0000	517,719	647,149	517,719	(116,040)	(1,918)	0	0	5.500	5.243		1,483	36,122	06/14/2013	06/14/2020
99AA69-61-6	EMERALD EXPOSITIONS HOLDING TRAVELPORT LLC TL				3FE	0	0.0000	0	0	0	0	0	0	0	6.250	0.000		0	6,782	01/01/2014	06/26/2019
99AA70-51-5	SPRINGER SCIENCE TERM B2		LS		3FE	0	0.0000	0	0	0	0	0	0	0	5.000	0.000		0	2,779	01/01/2014	07/25/2020
99AA70-72-1	MIDCONTINENT COMMUNICATIONS				3FE	0	0.0000	0	0	0	0	0	0	0	3.500	0.000		0	(46)	01/01/2014	07/25/2020
99AA71-64-6	CINCINNATI BELL TERM LOAN B FACILITY				3FE	1,650,214	98.7500	1,640,036	1,660,795	1,640,036	(6,008)	(2,361)	0	0	4.000	3.375		17,162	63,378	08/21/2013	08/20/2020
99AA71-69-5	BALLY TECHNOLOGIES TERM B				3FE	0	0.0000	0	0	0	0	0	0	0	4.250	0.000		0	2,818	01/01/2014	08/22/2020
99AA73-36-0	SYNCREON GROUP TERM B				4FE	1,092,515	97.0000	1,092,515	1,126,304	1,090,052	0	(1,846)	0	0	5.250	5.193		5,585	62,139	10/11/2013	10/11/2020
99AA74-85-5	MURRAY ENERGY CORP TERM LOAN B				4FE	1,288,092	96.0710	1,243,702	1,294,565	1,243,702	(39,061)	(4,855)	0	0	5.250	4.933		10,572	62,490	11/21/2013	11/21/2019
99AA74-86-3	TRIBUNE CO. INITIAL TERM LOAN				3FE	2,954,359	98.3130	2,914,262	2,964,269	2,914,262	(18,115)	(8,210)	0	0	4.000	3.319		329	104,180	10/23/2013	11/20/2020
99AA75-08-4	NXP BV / NXP FUNDING LLC TRANCHE D TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	3.250	0.000		0	777	01/01/2014	01/11/2020
99AA75-44-9	BRICKMAN GROUP HOLDINGS INC. TERM LOAN B					0	0.0000	0	0	0	0	0	0	0	4.000	0.000		0	0	01/01/2014	12/11/2020
99AA75-47-2	ARDAGH HOLDINGS USA INC DOLLAR TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	38	01/01/2014	12/09/2019
99AA75-50-6	ENDO LUXEMBOURG FINANCE I TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	3.250	0.000		0	967	01/01/2014	11/05/2020
99AA75-70-4	SALIX PHARMACEUTICALS LTD. TERM LOAN B		LS		3FE	0	0.0000	0	0	0	0	0	0	0	4.250	0.000		37	318	12/17/2013	12/17/2019
99AA76-55-3	LEVEL 3 FINANCING EXTREME REACH INC TL				3FE	812,889	99.1250	804,210	811,309	800,993	(7,758)	(4,138)	0	0	6.750	5.922		8,367	45,884	02/05/2014	01/15/2020
99AA76-83-5	WINDSTREAM CORPORATION DPX INC TL B				4FE	558,288	96.8750	542,197	559,688	542,197	(14,525)	(1,566)	0	0	4.250	3.896		1,388	17,510	01/23/2014	01/23/2021
99AA77-37-9	ZIGGO BV TERM B1				3FE	1,652,549	97.0800	1,608,315	1,656,690	1,608,315	(42,978)	(1,256)	0	0	3.124	3.111		11,215	23,174	02/07/2014	01/15/2022
99AA77-38-7	VOGUE INTERNATIONAL LLC ZIGGO BV TERM B2				3FE	1,065,148	97.0800	1,036,429	1,067,603	1,036,429	(27,896)	(824)	0	0	2.989	2.898		6,914	14,384	02/07/2014	01/15/2022
99AA77-39-5	VOGUE INTERNATIONAL LLC ZIGGO BV TERM B3				3FE	1,755,825	97.0800	1,704,555	1,755,825	1,704,555	(51,270)	0	0	0	1.250	1.198		8,169	21,576	02/07/2014	01/15/2022
99AA77-42-9	BOB'S DISCOUNT FURNITURE INC. FIRST LIEN TERM LOAN				4FE	0	0.0000	0	0	0	0	0	0	0	5.250	0.000		0	97	01/01/2014	02/07/2021
99AA79-71-4	BAUER PERFORMANCE SPORTS LTD. INITIAL TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	4.500	0.000		0	1,917	01/01/2014	04/02/2021
99AA80-19-1	TWIN RIVER MGMT GROUP INC TL				4FE	1,682,118	99.3330	1,693,421	1,704,792	1,679,145	0	(2,973)	0	0	5.250	4.970		249	41,270	04/11/2014	04/11/2020
99AA81-19-9	CONNOLLY CORP. TL				3FE	0	0.0000	0	0	0	0	0	0	0	5.000	0.000		0	1,728	01/01/2014	05/09/2021
99AA81-27-2	NUMERICABLE US LLC SCHAEFFLER AG TL E				4FE	742,500	99.8500	748,875	750,000	742,318	0	(182)	0	0	4.250	4.053		89	5,738	10/16/2014	05/12/2020
99AA82-03-1	PROJECT VOLCANO WP MUSTANG HOLDINGS LLC				4FE	1,134,800	98.6880	1,131,223	1,146,262	1,130,867	0	(3,932)	0	0	5.500	4.971		175	35,186	05/29/2014	05/29/2021
99AA82-22-1	RYMAN HOSPITALITY PROPERTIES RHP HOTEL PROPERTIES				3FE	158,802	99.6670	158,670	159,200	158,607	0	(195)	0	0	3.750	3.463		232	3,655	06/05/2014	01/22/2021
99AA82-39-5	AMSURG CORP BRIDGE TERM				5FE	0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	3,750	01/01/2014	05/29/2015
99AA82-41-1	POLYMER GROUP GRAY TELEVISION INC				4FE	186,496	98.2500	183,691	186,963	183,691	(2,644)	(161)	0	0	3.750	3.426		1,149	1,358	06/10/2014	06/10/2021
99AA82-53-6	SEADRILL OPERATING GATES GLOBAL LLC				4FE	467,995	97.1250	459,131	472,722	459,131	(8,097)	(767)	0	0	4.250	3.968		56	9,431	06/12/2014	06/12/2021
99AA82-60-1	SEVENTY SEVEN ENERY INC. TERM B				3FE	0	0.0000	0	0	0	0	0	0	0	3.000	0.000		0	875	01/01/2014	06/17/2021
99AA82-69-2	MEDIACOM BROADBAND MCC GEORGIA LLC TERM G				3FE	442,757	97.5000	433,857	444,981	433,857	(8,564)	(336)	0	0	3.750	3.466		1,576	4,264	06/18/2014	06/18/2021
99AA82-72-6	DAVITA HEALTHCARE TERM B				3FE	742,519	98.7730	737,094	746,250	737,094	(4,496)	(929)	0	0	3.500	3.273		73	12,189	06/19/2014	06/19/2021
99AA83-03-9	ROVI SOLUTIONS MH SUB I LLC				3FE	0	0.0000	0	0	0	0	0	0	0	5.000	0.000		0	887	01/01/2014	06/26/2021
99AA83-04-7	ROVI SOLUTIONS MH SUB I LLC DD				3FE	0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	6,269	01/01/2014	06/26/2021
99AA83-11-2	HEALOGICS CORH PARENT INC				3FE	0	0.0000	0	0	0	0	0	0	0	5.250	0.000		0	829	01/01/2014	06/30/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
99AA83-13-8	ROVI SOLUTIONS TERM B				3FE	326,708	97.6880	320,759	328,350	320,759	(5,503)	(446)	0	0	3.750	3.478		34	5,301	06/30/2014	06/30/2021
99AA83-27-8	CHARGER OPCO DEMB US TERM LOAN				4FE	1,274,000	96.0000	1,248,000	1,300,000	1,248,000	(26,000)	0	0	0	0.000	0.307		0	0	07/02/2014	07/31/2021
99AA83-50-0	AMSURG CORP INITIAL TL				3FE	0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	27	01/01/2014	07/08/2021
99AA85-39-8	SCIENTIFIC GAMES INTERNATIONL TERM B2				3FE	0	0.0000	0	0	0	0	0	0	0	6.000	0.000		875	4,250	09/17/2014	09/17/2021
99AA85-41-4	AECOM AECOM TECH CORP TERM B				3FE	0	0.0000	0	0	0	0	0	0	0	3.750	0.000		0	589	01/01/2014	09/17/2021
99AA85-68-7	BERLIN PACKAGING TERM 1				4FE	176,559	99.2500	176,115	177,446	176,115	(290)	(154)	0	0	4.500	4.050		22	1,397	09/24/2014	09/24/2021
99AA85-69-5	JELD-WEN, inc./Term Loan B JELD-WEN, inc./Term Loan B				4FE	883,929	98.8750	882,813	892,857	882,777	0	(1,151)	0	0	5.250	4.707		130	9,766	09/24/2014	09/24/2021
99AA86-75-0	ESSAR STEEL ALGOMA TERM LOAN				4FE	651,724	99.1250	659,206	665,025	652,052	0	328	0	0	0.000	0.423		0	0	11/07/2014	08/07/2019
99AA87-00-6	B/E AEROSPACE TERM B				3FE	1,238,097	99.4000	1,236,852	1,244,318	1,236,852	(1,274)	30	0	0	4.000	3.629		1,797	0	11/21/2014	11/21/2021
99AA87-07-1	SABLE INTERNATIONAL FINANCE TERM LOAN				3FE	248,125	99.5000	248,750	250,000	248,125	0	0	0	0	0.000	0.417		0	0	11/25/2014	11/06/2016
99AA87-51-9	SONNEBORN LLC TERM LOAN				4FE	696,491	100.0000	701,754	701,754	696,491	0	0	0	0	0.000	0.129		0	0	12/09/2014	12/10/2020
99AA87-63-4	SIEMENS AUDIOLOGY AURIS LUX TERM B2				4FE	793,623	99.4790	797,463	801,639	793,623	0	0	0	0	0.000	0.146		0	0	12/12/2014	12/19/2021
99AA87-84-0	GCI HOLDINGS Term B				3FE	396,000	99.6250	398,500	400,000	396,000	0	0	0	0	0.000	0.147		0	0	12/22/2014	12/22/2021
C9413P-AM-5	VALEANT PHARMACEUTICALS TRANCHE B				3FE	855,973	98.9750	841,937	850,656	841,937	(9,444)	(1,462)	0	0	3.750	3.955		89	32,343	08/22/2012	02/13/2019
C9413P-AP-8	VALEANT PHARMACEUTICALS TERM LOAN BE				3FE	392,127	98.9220	393,807	398,098	391,777	0	(146)	0	0	3.750	4.391		2,322	15,921	06/27/2013	06/27/2020
G2967P-AB-0	AVAGO TECHNOLOGIES LTD TL				2FE	2,115,391	99.5420	2,116,283	2,126,021	2,111,697	0	(3,694)	0	0	3.750	3.496		3,765	48,309	04/16/2014	04/16/2021
G4123E-AC-0	GRIFOLS WORLDWIDE OPERATIONS TERM LOAN B				3FE	1,728,233	98.5000	1,719,504	1,745,690	1,719,504	(7,040)	(1,688)	0	0	3.154	3.077		153	41,711	03/07/2014	03/07/2021
G8530Y-AB-6	STRATUS TECHNOLOGIES TERM LOAN B				4FE	756,134	99.2920	757,178	762,577	753,106	(147)	(2,880)	0	0	6.000	5.338		127	26,803	05/20/2014	04/28/2021
G9368P-AP-9	VIRGIN MEDIA INVESTMENT HOLD TRANCHE B				3FE	4,033,315	98.0610	3,964,466	4,042,857	3,964,466	(63,554)	(3,803)	0	0	3.500	3.323		30,658	143,465	03/22/2013	02/06/2020
L2324E-AB-7	ILFC DELOS FINANCE SARL TERM LOAN				3FE	0	0.0000	0	0	0	0	0	0	0	3.500	0.000		0	10,500	01/01/2014	02/27/2021
L3434L-AC-4	SKILLSOFT EVERGREEN SKILLS LUX SARL				3FE	0	0.0000	0	0	0	0	0	0	0	4.750	0.000		0	3,201	01/01/2014	04/23/2021
L6232U-AB-3	JASPER MERGER SUB INC. MALLINCKRODT INTL FINANCE TL B				3FE	0	0.0000	0	0	0	0	0	0	0	3.500	0.000		0	7,182	01/01/2014	03/19/2021
L9308U-AC-4	TRAVELPORT FINANCE INITIAL TERM LOAN				4FE	1,068,746	99.6560	1,075,018	1,078,729	1,065,923	(1,682)	(1,142)	0	0	6.050	5.253		8,158	9,829	12/01/2014	08/15/2021
N7900H-AB-9	ADVANTAGE SALES AP NMT ACQUISITION BV				4FE	1,362,782	98.0000	1,376,831	1,404,930	1,373,148	0	10,366	0	0	4.250	4.114		9,786	16,373	08/06/2014	08/06/2021
N8879V-AB-3	TRONOX PIGMENTS TERM LOAN				3FE	1,733,860	98.1670	1,702,079	1,733,860	1,702,079	(31,782)	0	0	0	4.000	3.700		193	47,232	04/02/2014	03/19/2020
Q0182F-AB-4	ALINTA ENERGY DELAYED DRAW TERM DD				4FE	79,494	99.2500	83,051	83,678	79,793	0	298	0	0	0.500	1.525		49	720	08/07/2013	08/07/2019
Q0182F-AC-2	ALINTA ENERGY TERM LOAN B				4FE	1,200,710	99.2500	1,254,426	1,263,906	1,202,033	0	2,421	0	0	6.375	6.753		9,400	81,693	08/07/2013	08/07/2019
Q3930A-AB-4	FORTESCUE METALS GROUP LTD TRANCHE B				2FE	0	0.0000	0	0	0	0	0	0	0	3.710	0.000		0	1,660	01/01/2014	09/18/2017
S08994-18-0	MERLIN ENTERTAINMENT TERM LOAN B				3FE	531,091	99.7190	532,260	533,760	530,270	0	(500)	0	0	3.407	3.804		101	20,410	06/14/2013	07/31/2019
Y2112M-AB-1	OCEAN RIG DRILLSHIPS OCEAN VENTURES INC				4FE	0	0.0000	0	0	0	0	0	0	0	5.500	0.000		13,383	865	09/25/2014	07/18/2021
008911-AX-7	AIR CANADA SERIES 144A		A	1	3FE	1,870,313	104.0000	1,820,000	1,750,000	1,820,000	(47,909)	(2,404)	0	0	6.750	4.570	AO	29,531	0	12/01/2014	10/01/2019
097751-AV-3	BOMBARDIER INC SERIES 144A	LS	A		3FE	862,500	108.5000	813,750	750,000	813,750	(21,663)	(13,947)	0	0	7.750	5.222	MS	17,115	58,125	12/27/2012	03/15/2020
148887-AA-0	CATAMARAN CORP	LS	A		3FE	714,000	100.0000	714,000	714,000	714,000	0	0	0	0	4.750	4.750	MS	9,986	17,240	03/07/2014	03/15/2021
19238V-AG-0	COGECO CABLE INC SERIES 144A		I	1	3FE	630,000	100.0000	630,000	630,000	630,000	22,050	0	0	0	4.875	4.875	MN	5,119	30,713	04/18/2013	05/01/2020
29667W-AA-0	ESSAR STEEL ALGOMA INC SERIES 144A		A		5FE	0	0.0000	0	0	0	0	0	0	0	9.375	0.000	MS	0	1,560	01/01/2014	03/15/2015
374825-AA-5	GIBSON ENERGY INC SERIES 144A		A	1	3FE	1,496,452	99.7500	1,460,340	1,464,000	1,451,062	(44,716)	(1,368)	0	0	6.750	6.099	JJ	45,567	63,685	09/09/2014	07/15/2021
48207L-AA-1	JUPITER RESOURCES INC SERIES 144A	LS	A	1	4FE	330,527	75.2500	259,613	345,000	259,613	(71,274)	359	0	0	8.500	9.250	AO	8,390	0	09/11/2014	10/01/2022
552704-AA-6	MEG ENERGY CORP SERIES 144A	LS	A	1	4FE	1,070,000	91.2500	912,500	1,000,000	912,500	(127,084)	(12,916)	0	0	6.500	4.920	MS	19,139	65,000	04/29/2013	03/15/2021
552704-AB-4	MEG ENERGY CORP SERIES 144A		A	1	4FE	500,000	89.2500	446,250	500,000	446,250	(53,750)	0	0	0	6.375	6.375	JJ	13,370	31,875	07/16/2012	01/30/2023
56501R-AA-4	MANULIFE FINANCIAL CORP		A		1FE	49,927	101.8010	50,901	50,000	49,989	0	15	0	0	3.400	3.432	MS	491	1,700	09/14/2010	09/17/2015
644535-AD-8	NEW GOLD INC SERIES 144A		A	1	4FE	400,000	100.1500	400,600	400,000	400,000	0	0	0	0	7.000	7.000	AO	5,911	28,000	04/02/2012	04/15/2020
66977W-AP-4	NOVA CHEMICALS CORP SERIES 144A		A	1	3FE	1,503,438	99.2500	1,488,750	1,500,000	1,488,750	(14,641)	(46)	0	0	5.000	4.971	MN	13,125	0	10/17/2014	05/01/2025
740212-AE-5	PERCISION DRILLING CORP	LS	A	1	3FE	235,000	84.7500	199,163	235,000	199,163	(35,838)	0	0	0	6.500	6.500	JD	679	15,275	03/20/2012	12/15/2021
91911K-AD-4	VALEANT PHARMACEUTICALS INTERN SERIES 144A	LS	A	1	4FE	1,750,000	100.7500	1,763,125	1,750,000	1,750,000	0	0	0	0	5.625	5.625	JD	8,203	49,219	11/13/2014	12/01/2021
92660F-AG-9	VIDEOTRON LTD SERIES 144A		A	1	3FE	1,500,000	102.0000	1,530,000	1,500,000	1,500,000	0	0	0	0	5.375	5.375	JD	3,583	55,094	03/26/2014	06/15/2024
00289R-AA-0	ABENGOA FINANCE SAU SERIES 144A		F		4FE	1,605,000	95.0000	1,425,000	1,500,000	1,425,000	(154,020)	(24,400)	0	0	8.875	6.798	MN	22,188	133,125	12/04/2013	11/01/2017
00507U-AD-3	ACTAVIS FUNDING SCS SERIES WI		F		2FE	503,673	98.2950	496,390	505,000	503,716	0	43	0	0	2.450	2.511	JD	550	6,049	11/12/2014	06/15/2019
00772B-AE-1	AERCAP IRELAND CAP LTD/A SERIES 144A		F		3FE	2,206,183	101.2500	2,204,213	2,177,000	2,193,213	(12,436)	(534)	0	0	4.500	4.261	MN	12,518	49,255	11/06/2014	05/15/2021
007924-AH-6	AEGON NV		F		1FE	78,138	103.4670	77,600	75,000	75,659	0	(695)	0	0	4.625	3.641	JD	289	3,469	03/29/2011	12/01/2015
00928Q-AM-3	AIRCASTLE LTD		F		3FE	1,630,313	100.0000	1,630,000	1,630,000	1,630,000	(304)	(9)	0	0	5.125	5.121	MS	24,597	39,216	08/07/2014	03/15/2021
01609W-AB-8	ALIBABA GROUP HOLDING LTD SERIES 144A		F	1	1FE	3,566,324	98.6520	3,531,742	3,580,000	3,566,561	0	237	0	0	2.500	2.582	MN	8,204	0	11/20/2014	11/28/2019
01959E-AA-6	ALLIED WORLD ASSURANCE		F		2FE	797,328	109.1650	764,155	700,000	767,404	0	(29,924)	0	0	7.500	1.333	FA	21,875	26,250	04/09/2014	08/01/2016
05574L-TW-8	BNP PARIBAS SERIES MTN		F		1FE	2,672,245	99.9350	2,673,261	2,675,000	2,673,200	0	907	0	0	1.250	1.285	JD	1,765	33,438	12/05/2013	12/12/2016
06675F-AE-7	BANQUE FED CRED MUTUEL SERIES 144A		F		1FE	2,772,031	100.2180	2,781,050	2,775,000	2,772,947	0	917	0	0	1.701	1.738	JJ	21,109	23,338	01/14/2014	01/20/2017
111013-AM-0	BRITISH SKY BROADCASTING SERIES 144A	LS	F		2FE	1,058,421	100.0370	1,060,392	1,060,000	1,058,507	0	87	0	0	2.625	2.657	MS	8,116	0	09/09/2014	09/16/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225460-AM-9	CREDIT SUISSE SERIES MTN		F		1FE	3,725,000	99.8780	3,720,456	3,725,000	3,725,000	0	0	0	0	0.724	0.717	FMAN	2,698	13,600	05/22/2014	05/26/2017
2515A1-4E-8	DEUTSCHE BANK AG LONDON		F		1FE	74,931	102.1690	76,627	75,000	74,985	0	14	0	0	3.250	3.270	JJ	1,151	2,438	01/04/2011	01/11/2016
29357J-AA-4	ENQUEST PLC SERIES 144A	LS	F	1	4FE	1,250,000	62.0000	775,000	1,250,000	775,000	(475,000)	0	0	0	7.000	7.000	AO	18,472	45,208	04/04/2014	04/15/2022
52206A-AB-6	LEASEPLAN CORPORATION NV SERIES 144A		F		2FE	199,068	100.0430	200,086	200,000	199,358	0	180	0	0	2.500	2.600	MN	625	5,000	05/07/2013	05/16/2018
62947Q-AN-8	NXP BV SERIES 144A		F	1	3FE	1,047,500	105.2500	1,052,500	1,000,000	1,044,749	0	(2,751)	0	0	5.750	4.905	MS	16,931	28,750	07/10/2014	03/15/2023
67054L-AB-3	NUMERICABLE GROUP SA SERIES 144A		F	1	4FE	420,000	100.5500	422,310	420,000	420,000	0	0	0	0	6.000	6.001	FA	9,520	6,790	04/23/2014	05/15/2022
67054L-AC-1	NUMERICABLE GROUP SA SERIES 144A		F	1	4FE	260,000	100.7500	261,950	260,000	260,000	0	0	0	0	6.250	6.251	FA	6,139	4,378	04/23/2014	05/15/2024
69419B-AA-3	PACIFIC DRILLING SA SERIES 144A		F	1	4FE	270,000	81.5000	220,050	270,000	220,050	(49,950)	0	0	0	5.375	5.375	JD	1,209	14,513	05/17/2013	06/01/2020
7846EL-AB-3	SPCM SA SERIES 144A		F	1	3FE	1,557,000	104.0000	1,551,680	1,492,000	1,532,000	(17,061)	(7,939)	0	0	6.000	5.069	MS	26,359	58,126	03/31/2014	01/15/2022
785712-AB-6	SABLE INTL FINANCE LTD. SERIES 144A		F	1	3FE	230,000	108.5000	249,550	230,000	230,000	0	0	0	0	8.750	8.750	FA	8,385	21,492	01/20/2012	02/01/2020
806261-AE-3	SCHAEFFLER FINANCE BV SERIES 144A		F	1	3FE	2,200,950	100.0000	2,190,000	2,190,000	2,190,000	(10,659)	(291)	0	0	4.750	4.626	MN	13,292	52,013	11/07/2014	05/15/2021
806261-AJ-2	SCHAEFFLER FINANCE BV SERIES 144A		F	1	3FE	657,055	97.5000	645,450	662,000	645,450	(11,993)	388	0	0	4.250	4.375	MN	3,595	15,800	05/08/2014	05/15/2021
81725W-AG-8	SENSATA TECHNOLOGIES BV SERIES 144A		F		3FE	1,767,500	99.5000	1,741,250	1,750,000	1,741,250	(26,057)	(193)	0	0	4.875	4.736	AO	18,010	0	11/07/2014	10/15/2023
81725W-AH-6	SENSATA TECHNOLOGIES BV SERIES 144A		F		3FE	160,000	103.7500	166,000	160,000	160,000	0	0	0	0	5.625	5.625	MN	1,925	0	10/07/2014	11/01/2024
83404D-AA-7	SOFTBANK CORP SERIES 144A		F		3FE	1,064,250	98.5000	1,047,055	1,063,000	1,047,055	10,796	(166)	0	0	4.500	4.480	AO	10,099	47,835	06/03/2013	04/15/2020
87938W-AB-9	TELEFONICA EMISIONES		F		2FE	112,113	106.9750	106,975	100,000	103,827	0	(2,489)	0	0	6.421	3.720	JD	196	6,421	07/01/2011	06/20/2016
87938W-AN-3	TELEFONICA EMISIONES	LS	F		2FE	75,257	102.8490	77,137	75,000	75,063	0	(54)	0	0	3.992	3.915	FA	1,123	2,994	02/28/2011	02/16/2016
89668Q-AB-4	TRINSEO OP	LS	F	1	4FE	197,002	101.3750	202,750	200,000	197,448	0	446	0	0	8.750	9.132	FA	7,292	8,750	02/28/2014	02/01/2019
899415-AA-1	TULLOW OIL PLC SERIES 144A	LS	F	1	4FE	705,250	83.0000	567,720	684,000	567,720	(133,753)	(3,777)	0	0	6.000	5.253	MN	6,840	40,470	01/16/2014	11/01/2020
899415-AC-7	TULLOW OIL PLC SERIES 144A	LS	F	1	4FE	330,000	84.0000	277,200	330,000	277,200	(52,800)	0	0	0	6.250	6.250	AO	4,354	10,714	04/03/2014	04/15/2022
903202-AA-7	UPCB FINANCE III LTD SERIES 144A		F	1	3FE	796,875	105.0000	787,500	750,000	782,535	0	(14,340)	0	0	6.625	4.385	JJ	24,844	24,844	01/09/2014	07/01/2020
90320X-AA-9	UPCB FINANCE VI LTD SERIES 144A	LS	F	1	3FE	823,125	108.7500	815,625	750,000	812,630	0	(10,495)	0	0	6.875	4.191	JJ	23,776	25,781	05/14/2014	01/15/2022
913364-AB-1	UNITYMEDIA HESSEN SERIES 144A	LS	F	1	3FE	1,507,500	104.5000	1,567,500	1,500,000	1,506,698	0	(802)	0	0	5.500	5.412	JJ	38,042	41,250	01/27/2014	01/15/2023
913364-AD-7	UNITYMEDIA HESSEN SERIES 144A		F	1	3FE	1,100,000	100.2500	1,102,750	1,100,000	1,100,000	0	0	0	0	5.000	5.000	JJ	2,139	0	12/03/2014	01/15/2025
918370-AB-3	VTR FINANCE BV SERIES 144A	LS	F	1	4FE	841,100	102.0000	836,400	820,000	833,021	(6,568)	(1,499)	0	0	6.875	6.446	JJ	25,995	26,778	04/22/2014	01/15/2024
97314X-AF-1	WIND ACQUISITION FIN SA SERIES 144A		F	1	3FE	0	0.0000	0	0	0	0	0	0	0	7.250	0.000	MN	0	7,500	01/01/2014	02/15/2018
97314X-AM-6	WIND ACQUISITION FIN SA SERIES 144A		F	1	3FE	2,855,975	93.5000	2,674,100	2,860,000	2,674,100	(182,164)	289	0	0	4.750	4.777	JJ	64,529	0	07/18/2014	07/15/2020
98313R-AA-4	WYNN MACAU LTD SERIES 144A	LS	F	1	3FE	1,511,250	94.0000	1,410,000	1,500,000	1,410,000	(99,909)	(1,345)	0	0	5.250	5.093	AO	16,610	78,472	03/13/2014	10/15/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						469,647,499	XXX	463,215,366	465,267,045	460,953,133	(6,804,201)	(1,035,579)	0	0	XXX	XXX	XXX	3,908,502	11,986,544	XXX	XXX
61759N-AD-6	MORGAN STANLEY REREMIC TRUST SERIES 2010-R6 CLASS 2A			2	1FM	865,894	98.6340	879,914	892,100	876,308	0	1,156	0	0	2.300	3.078	MON	1,710	20,944	06/07/2010	06/21/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						865,894	XXX	879,914	892,100	876,308	0	1,156	0	0	XXX	XXX	XXX	1,710	20,944	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						470,513,393	XXX	464,095,280	466,159,145	461,829,441	(6,804,201)	(1,034,423)	0	0	XXX	XXX	XXX	3,910,212	12,007,488	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						832,863,660	XXX	838,742,182	798,709,168	814,488,034	(6,804,201)	(3,799,989)	0	0	XXX	XXX	XXX	8,490,303	25,524,318	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						307,595,751	XXX	316,200,282	298,235,203	307,222,762	0	(184,088)	0	0	XXX	XXX	XXX	962,616	10,203,274	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						3,099,724	XXX	3,038,474	2,930,000	3,010,773	0	(13,819)	0	0	XXX	XXX	XXX	69,912	163,116	XXX	XXX
8399999 - Total Bonds						1,143,559,135	XXX	1,157,980,938	1,099,874,371	1,124,721,569	(6,804,201)	(3,997,896)	0	0	XXX	XXX	XXX	9,522,831	35,890,708	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000360-20-6	AAON INC			4,950.000	110,831	22.390	110,831	41,790	0	875	0	5,396	0	5,396	0	L	07/17/2014
000361-10-5	AAR CORP			5,300.000	147,234	27.780	147,234	77,671	0	1,590	0	(1,219)	0	(1,219)	0	L	06/26/2009
00081T-10-8	ACCO BRANDS CORP			9,800.000	88,298	9.010	88,298	39,499	0	0	0	22,442	0	22,442	0	L	05/23/2012
000957-10-0	ABM INDUSTRIES INC			11,500.000	329,475	28.650	329,475	252,885	1,840	4,030	0	16,190	0	16,190	0	L	10/14/2014
001282-10-2	A H BELO CORP			11,600.000	120,408	10.380	120,408	107,192	26,100	11,830	0	12,220	0	12,220	0	L	11/19/2014
00165C-10-4	AMC ENTERTAINMENT HLDS-CL A	LS		19,400.000	507,892	26.180	507,892	443,614	0	7,760	0	64,278	0	64,278	0	L	07/22/2014
001744-10-1	AMN HEALTHCARE SERVICES INC	LS		10,300.000	201,880	19.600	201,880	51,419	0	0	0	50,470	0	50,470	0	L	09/15/2011
00206R-10-2	AT&T INC			54,934.000	1,845,233	33.590	1,845,233	1,845,092	0	90,867	0	(15,244)	0	(15,244)	0	L	02/06/2014
002444-10-7	AVX CORP	LS		5,200.000	72,800	14.000	72,800	56,631	0	2,028	0	364	0	364	0	L	04/02/2013
004225-10-8	ACADIA PHARMACEUTICALS INC	LS		10,600.000	336,550	31.750	336,550	194,722	0	0	0	141,828	0	141,828	0	L	04/15/2014
00448Q-20-1	ACHILLION PHARMECEUTICALS	LS		15,200.000	186,200	12.250	186,200	176,472	0	0	0	9,728	0	9,728	0	L	12/30/2014
00507V-10-9	ACTIVISION BLIZZARD INC	LS		8,200.000	165,230	20.150	165,230	70,848	0	1,640	0	19,024	0	19,024	0	L	07/22/2008
00508X-20-3	ACTUANT CORP			4,100.000	111,684	27.240	111,684	59,375	0	164	0	(38,540)	0	(38,540)	0	L	12/15/2011
005094-10-7	ACTUA CORP			6,300.000	116,361	18.470	116,361	57,502	0	0	0	58,859	0	58,859	0	L	09/03/2014
005125-10-9	ACXIOM CORP	LS		12,300.000	249,321	20.270	249,321	127,208	0	0	0	(205,533)	0	(205,533)	0	L	04/17/2012
006351-30-8	ADAMS RESOURCES & ENERGY	LS		200.000	9,990	49.950	9,990	9,380	0	176	0	(3,710)	0	(3,710)	0	L	04/02/2013
00724F-10-1	ADOBE SYSTEMS INC			3,000.000	218,100	72.700	218,100	64,170	0	0	0	38,463	0	38,463	0	L	01/04/2008
00762W-10-7	THE ADVISORY BOARD CO	LS		2,200.000	107,756	48.980	107,756	18,238	0	0	0	(32,318)	0	(32,318)	0	L	08/16/2005
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC	LS		34,100.000	783,618	22.980	783,618	743,867	0	1,364	0	39,751	0	39,751	0	L	11/19/2014
007973-10-0	ADVANCED ENERGY INDUSTRIES	LS		3,900.000	92,430	23.700	92,430	25,575	0	0	0	3,276	0	3,276	0	L	11/19/2008
00817Y-10-8	AETNA INC NEW			8,900.000	790,587	88.830	790,587	298,348	0	8,010	0	180,136	0	180,136	0	L	05/07/2013
00826T-10-8	AFFYMETRIX INC.	LS		19,500.000	192,465	9.870	192,465	64,720	0	0	0	25,350	0	25,350	0	L	11/07/2012
00846U-10-1	AGILENT TECHNOLOGIES INC			3,800.000	155,572	40.940	155,572	41,765	0	2,006	0	168	0	168	0	L	08/17/2005
00847G-70-5	AGENUS INC	LS		16,700.000	66,299	3.970	66,299	45,564	0	0	0	20,735	0	20,735	0	L	10/14/2014
00847J-10-5	AGILYSYS INC	LS		6,400.000	80,576	12.590	80,576	53,161	0	0	0	(8,525)	0	(8,525)	0	L	04/23/2012
008492-10-0	AGREE REALTY CORP			3,800.000	118,142	31.090	118,142	113,180	1,710	6,460	0	7,866	0	7,866	0	L	07/11/2013
009158-10-6	AIR PRODUCTS & CHEMICALS INC			3,600.000	519,228	144.230	519,228	189,344	2,772	10,872	0	116,820	0	116,820	0	L	07/22/2008
00922R-10-5	AIR TRANSPORT SERVICES GROUP			5,100.000	43,656	8.560	43,656	24,540	0	0	0	2,397	0	2,397	0	L	12/15/2011
00972D-10-5	AKEBIA THERAPEUTICS INC			4,500.000	52,380	11.640	52,380	52,290	0	0	0	90	0	90	0	L	12/30/2014
011311-10-7	ALAMO GROUP INC			1,500.000	72,660	48.440	72,660	24,053	0	420	0	(18,375)	0	(18,375)	0	L	12/22/2009
012348-10-8	ALBANY INTL CORP-CL A			1,800.000	68,382	37.990	68,382	23,112	288	1,116	0	3,708	0	3,708	0	L	01/04/2008
012423-10-9	ALBANY MOLECULAR RESEARCH			3,200.000	52,096	16.280	52,096	50,816	0	0	0	1,280	0	1,280	0	L	12/30/2014
013817-10-1	ALCOA INC			22,400.000	353,696	15.790	353,696	177,233	0	2,688	0	115,584	0	115,584	0	L	07/10/2013
01741R-10-2	ALLEGHENY TECHNOLOGIES			5,600.000	194,712	34.770	194,712	172,705	0	4,032	0	22,007	0	22,007	0	L	02/06/2014
018490-10-2	ALLERGAN INC			300.000	63,777	212.590	63,777	47,913	0	45	0	15,864	0	15,864	0	L	05/19/2014
018522-30-0	ALLETE	LS		2,600.000	143,364	55.140	143,364	69,394	0	5,096	0	13,676	0	13,676	0	L	01/04/2008
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC	LS		2,300.000	223,100	97.000	223,100	23,474	0	0	0	75,210	0	75,210	0	L	04/17/2012
02208R-10-6	ALTRA HOLDINGS INC			2,800.000	79,492	28.390	79,492	23,506	336	1,232	0	(16,324)	0	(16,324)	0	L	06/26/2009
023135-10-6	AMAZON.COM INC			4,900.000	1,520,715	310.350	1,520,715	837,000	0	0	0	(266,730)	166,626	(433,356)	0	L	12/24/2013
023608-10-2	AMEREN CORPORATION			4,300.000	198,359	46.130	198,359	115,038	0	6,923	0	42,871	0	42,871	0	L	08/12/2010
024061-10-3	AMERICAN AXLE & MFG HOLDINGS	LS		13,100.000	295,929	22.590	295,929	44,082	0	0	0	28,034	0	28,034	0	L	06/26/2009
025537-10-1	AMERICAN ELECTRIC POWER	LS		4,500.000	273,240	60.720	273,240	113,670	0	9,135	0	62,910	0	62,910	0	L	01/04/2008
027745-10-8	AMER NATL BNKSHS/DANVILLE VA	LS		3,100.000	76,911	24.810	76,911	69,770	0	2,852	0	(4,464)	0	(4,464)	0	L	07/11/2013
029683-10-9	AMERICAN SOFTWARE INC-CL A			6,300.000	57,393	9.110	57,393	54,611	0	2,520	0	(4,788)	0	(4,788)	0	L	07/11/2013
03071H-10-0	AMERISAFE INC			3,400.000	144,024	42.360	144,024	49,212	0	6,732	0	408	0	408	0	L	01/04/2008
03076C-10-6	AMERIPRISE FINANCIAL INC			3,500.000	462,875	132.250	462,875	71,715	0	7,910	0	60,200	0	60,200	0	L	01/04/2008
032037-10-3	AMPCO-PITTSBURGH CORP			8,400.000	161,700	19.250	161,700	163,329	0	1,764	0	(5,964)	0	(5,964)	0	L	10/14/2014
032511-10-7	ANADARKO PETROLEUM CORP			6,800.000	561,000	82.500	561,000	381,151	0	6,732	0	21,624	0	21,624	0	L	12/24/2013
032654-10-5	ANALOG DEVICES			3,500.000	194,320	55.520	194,320	67,445	0	5,180	0	16,065	0	16,065	0	L	01/04/2008
034164-10-3	ANDERSONS INC			5,850.000	310,869	53.140	310,869	56,082	819	2,574	0	(36,894)	0	(36,894)	0	L	02/19/2014
035290-10-5	ANIXTER INTL INC			0.000	0	0.000	0	0	0	22,000	0	0	0	0	0	L	07/22/2008
035623-10-7	ANN INC			1,200.000	43,776	36.480	43,776	9,774	0	0	0	(96)	0	(96)	0	L	03/16/2011
037598-10-9	APOGEE ENTERPRISES I	LS		7,800.000	330,486	42.370	330,486	85,791	0	3,120	0	50,388	0	50,388	0	L	04/17/2012
03762U-10-5	APOLLO COMMERCIAL REAL EST			10,300.000	168,508	16.360	168,508	164,155	4,120	16,480	0	1,133	0	1,133	0	L	07/10/2013

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
037833-10-0	APPLE COMPUTER INC			95,900.000	10,585,442	110.380	10,585,442	4,242,346	0	177,004	0	2,899,468	0	2,899,468	0	L	06/09/2014
03820C-10-5	APPLIED INDL TECHNOL	LS		4,300.000	196,037	45.590	196,037	72,541	0	4,300	0	(15,050)	0	(15,050)	0	L	01/04/2008
038222-10-5	APPLIED MATERIALS INC	LS		12,600.000	313,992	24.920	313,992	135,450	0	5,040	0	91,224	0	91,224	0	L	01/04/2008
03822W-40-6	APPLIED MICRO CIRCUITS	LS		1,725.000	11,247	6.520	11,247	9,763	0	0	0	(11,818)	0	(11,818)	0	L	09/18/2012
038336-10-3	APTARGROUP INC			3,600.000	240,624	66.840	240,624	112,104	0	3,924	0	(3,492)	0	(3,492)	0	L	01/04/2008
03937C-10-5	ARCBEST CORP	LS		1,100.000	51,007	46.370	51,007	39,666	0	132	0	11,341	0	11,341	0	L	05/01/2014
039483-10-2	ARCHER-DANIELS-MIDLAND CO			6,200.000	322,400	52.000	322,400	168,948	0	5,952	0	53,320	0	53,320	0	L	12/11/2012
041356-20-5	ARLINGTON ASSET INVESTMENT			5,000.000	133,050	26.610	133,050	131,967	4,375	17,500	0	1,100	0	1,100	0	L	02/21/2013
04208T-10-8	ARMADA HOFFLER PROPERTIES INC	LS		45,200.000	428,948	9.490	428,948	422,760	6,000	816	0	6,188	0	6,188	0	L	12/30/2014
04269X-10-5	ARRAY BIOPHARMA INC	LS		8,100.000	38,313	4.730	38,313	22,839	0	0	0	(2,268)	0	(2,268)	0	L	02/29/2012
042744-10-2	ARROW FINANCIAL CORP	LS		3,457.000	95,033	27.490	95,033	81,610	0	3,406	0	5,015	0	5,015	0	L	09/17/2014
042797-20-9	ARROWHEAD RESEARCH CORP			8,000.000	59,040	7.380	59,040	60,640	0	0	0	(1,600)	0	(1,600)	0	L	12/30/2014
043436-10-4	ASBURY AUTOMOTIVE GROUP	LS		7,100.000	539,032	75.920	539,032	32,447	0	0	0	157,478	0	157,478	0	L	06/28/2007
044103-10-9	ASHFORD HOSPITALITY TRUST			11,100.000	116,328	10.480	116,328	43,065	1,332	5,328	0	29,522	0	29,522	0	L	01/14/2013
044104-10-7	ASHFORD INC	LS		127.000	11,938	94.000	11,938	2,528	0	0	0	9,410	0	9,410	0	L	11/13/2014
044209-10-4	ASHLAND INC			1,032.000	123,592	119.760	123,592	17,833	0	1,404	0	23,447	0	23,447	0	L	11/14/2008
046224-10-1	ASTEC INDS INC			800.000	31,448	39.310	31,448	22,722	0	320	0	544	0	544	0	L	05/23/2012
04963C-20-9	ATRICURE INC	LS		4,000.000	79,840	19.960	79,840	28,597	0	0	0	5,120	0	5,120	0	L	11/07/2012
052769-10-6	AUTODESK INC	LS		1,900.000	114,114	60.060	114,114	31,939	0	0	0	18,508	0	18,508	0	L	01/04/2008
053015-10-3	AUTOMATIC DATA PROCESSING	LS		8,800.000	733,656	83.370	733,656	340,848	4,312	16,896	0	109,892	0	109,892	0	L	02/29/2012
053484-10-1	AVALONBAY COMMUNITIES INC			944.000	154,240	163.390	154,240	44,425	1,095	4,295	0	42,631	0	42,631	0	L	01/04/2008
053774-10-5	AVIS BUDGET GROUP INC	LS		6,100.000	404,613	66.330	404,613	33,825	0	0	0	158,051	0	158,051	0	L	06/26/2009
05379B-10-7	AVISTA CORP	LS		14,100.000	498,435	35.350	498,435	248,987	0	17,907	0	101,051	0	101,051	0	L	02/06/2014
05381L-10-1	AVIV REIT INC	LS		47,400.000	1,634,352	34.480	1,634,352	1,322,148	0	41,328	0	312,204	0	312,204	0	L	07/22/2014
05463D-10-0	AXIALL CORP			13,400.000	569,098	42.470	569,098	542,120	2,336	6,432	0	26,978	0	26,978	0	L	02/06/2014
05508R-10-6	B&G FOODS INC- CLASS A			14,000.000	418,600	29.900	418,600	333,568	4,182	4,185	0	(4,313)	0	(4,313)	0	L	12/30/2014
05541T-10-1	BGC PARTNERS INC	LS		8,100.000	74,115	9.150	74,115	46,496	0	3,888	0	25,110	0	25,110	0	L	06/12/2013
057755-20-9	BALDWIN & LYONS INC -CL B			3,400.000	87,652	25.780	87,652	69,428	0	3,400	0	(5,236)	0	(5,236)	0	L	06/27/2011
059692-10-3	BANCORPSOUTH INC			0.000	0	0.000	0	0	0	465	0	0	0	0	0	L	04/17/2012
05969A-10-5	BANCORP INC/WILMINGTON DE	LS		800.000	8,712	10.890	8,712	6,328	0	0	0	(5,616)	0	(5,616)	0	L	11/30/2011
063750-10-3	BANK MUTUAL CORP			18,200.000	124,852	6.860	124,852	67,622	0	2,730	0	(2,730)	0	(2,730)	0	L	06/28/2011
06652V-20-8	BANNER CORPORATION			5,100.000	219,402	43.020	219,402	78,257	918	3,519	0	(9,180)	0	(9,180)	0	L	09/15/2011
067774-10-9	BARNES & NOBLE INC	LS		3,100.000	71,982	23.220	71,982	51,646	0	0	0	20,336	0	20,336	0	L	05/19/2014
067806-10-9	BARNES GROUP INC			6,100.000	225,761	37.010	225,761	85,200	0	2,745	0	(7,930)	0	(7,930)	0	L	12/15/2011
073685-10-9	BEACON ROOFING SUPPLY INC	LS		800.000	22,240	27.800	22,240	8,304	0	0	0	(9,984)	0	(9,984)	0	L	06/27/2008
075887-10-9	BECTON DICKINSON AND CO	LS		2,600.000	361,816	139.160	361,816	178,285	0	5,811	0	74,542	0	74,542	0	L	02/22/2008
077454-10-6	BELDEN CDT INC			5,600.000	441,336	78.810	441,336	80,935	280	1,120	0	46,816	0	46,816	0	L	06/26/2009
08160H-10-1	BENCHMARK ELECTRS IN	LS		6,850.000	174,264	25.440	174,264	76,720	0	0	0	16,166	0	16,166	0	L	01/04/2008
084680-10-7	BERKSHIRE HILLS BANCORP INC			9,300.000	247,938	26.660	247,938	181,779	0	6,696	0	(5,673)	0	(5,673)	0	L	06/25/2010
08915P-10-1	BIG 5 SPORTING GOODS CORP			5,900.000	86,317	14.630	86,317	44,253	0	2,360	0	(30,621)	0	(30,621)	0	L	06/27/2012
08986R-10-1	BIGLARI HOLDINGS INC			245.000	97,880	399.510	97,880	26,725	0	0	0	(17,353)	0	(17,353)	0	L	04/09/2010
09062X-10-3	BIOGEN IDEC INC			700.000	237,615	339.450	237,615	108,450	0	0	0	41,915	0	41,915	0	L	12/11/2012
09063H-10-7	BIOMED REALTY TRUST INC			21,100.000	454,494	21.540	454,494	390,408	5,486	22,880	0	40,901	0	40,901	0	L	02/07/2014
09066L-10-5	BIOTIME INC	LS		600.000	2,238	3.730	2,238	1,996	0	0	0	242	0	242	0	L	10/14/2014
092113-10-9	BLACK HILLS CORP			7,100.000	376,584	53.040	376,584	147,995	0	11,076	0	3,763	0	3,763	0	L	01/04/2008
093671-10-5	H AND R BLOCK INC			9,400.000	316,592	33.680	316,592	208,453	1,880	6,360	0	43,616	0	43,616	0	L	12/11/2013
095180-10-5	BLOUNT INTERNATIONAL INC			6,400.000	112,448	17.570	112,448	29,568	0	0	0	19,840	0	19,840	0	L	01/04/2008
095229-10-0	BLUCORA INC			5,000.000	69,250	13.850	69,250	48,494	0	0	0	(76,550)	0	(76,550)	0	L	06/08/2012
096761-10-1	BOB EVANS FARMS	LS		7,300.000	373,614	51.180	373,614	183,401	0	9,052	0	4,307	0	4,307	0	L	01/04/2008
097023-10-5	BOEING CO	LS		11,300.000	1,468,774	129.980	1,468,774	901,259	0	32,996	0	(42,747)	30,816	(73,563)	0	L	12/24/2013
09776J-10-1	THE BON-TON STORES INC	LS		16,400.000	121,524	7.410	121,524	121,248	0	950	0	276	31,708	(31,432)	0	L	12/30/2014
101119-10-5	BOSTON PRIVATE FINL HOLDING IN	LS		8,600.000	115,842	13.470	115,842	41,925	0	2,752	0	7,310	0	7,310	0	L	06/26/2009
101388-10-6	BOTTOMLINE TECHNOLOGIES INC	LS		4,200.000	106,176	25.280	106,176	27,636	0	0	0	(45,696)	0	(45,696)	0	L	06/27/2008
104674-10-6	BRADY CORPORATION - CL A			17,200.000	470,248	27.340	470,248	367,610	0	0	0	102,638	0	102,638	0	L	10/14/2014

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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	NAIC Market Indicator (a)	Date Acquired
105368-20-3	BRANDYWINE REALTY TRUST			22,100.000	353,158	15.980	353,158	289,952	0	13,260	0	41,769	0	41,769	0	L	12/11/2013
108035-10-6	BRIDGE BANCORP INC	LS		1,600.000	42,800	26.750	42,800	34,260	0	1,472	0	1,200	0	1,200	0	L	05/07/2013
109043-10-9	BRIGGS AND STRATTON	LS		32,600.000	665,692	20.420	665,692	626,319	0	7,550	0	39,373	0	39,373	0	L	12/30/2014
10921T-10-1	BRIGHTCOVE			31,800.000	247,404	7.780	247,404	184,727	0	0	0	62,677	0	62,677	0	L	10/14/2014
110122-10-8	BRISTOL-MYERS SQUIBB CO			29,700.000	1,753,191	59.030	1,753,191	1,055,728	10,989	41,616	0	184,351	0	184,351	0	L	04/15/2014
110394-10-3	BRISTOW GROUP INC	LS		4,900.000	322,371	65.790	322,371	134,046	0	5,929	0	(45,423)	0	(45,423)	0	L	05/23/2012
111320-10-7	BROADCOM CORPORATION			6,300.000	272,979	43.330	272,979	105,021	0	3,024	0	86,216	0	86,216	0	L	01/04/2008
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS			2,900.000	133,922	46.180	133,922	61,612	783	2,610	0	19,314	0	19,314	0	L	05/23/2012
114340-10-2	BROOKS AUTOMATION INC			13,200.000	168,300	12.750	168,300	111,717	0	4,752	0	29,832	0	29,832	0	L	09/18/2012
115736-10-0	BROWN SHOE INC NEW	LS		9,025.000	290,154	32.150	290,154	33,562	632	2,527	0	36,190	0	36,190	0	L	02/19/2009
117043-10-9	BRUNSWICK CORP			7,800.000	399,828	51.260	399,828	26,910	0	3,510	0	40,560	0	40,560	0	L	06/27/2008
12008R-10-7	BUILDERS FIRSTSOURCE INC	LS		19,000.000	130,530	6.870	130,530	52,084	0	0	0	(4,940)	0	(4,940)	0	L	04/17/2012
124830-10-0	CBL & ASSOCIATES PROPERTIES			6,200.000	120,404	19.420	120,404	45,178	1,643	6,076	0	9,052	0	9,052	0	L	09/03/2009
124857-20-2	CBS CORP	LS		7,150.000	395,681	55.340	395,681	46,814	1,073	3,647	0	(60,060)	0	(60,060)	0	L	01/04/2008
125071-10-0	CDI CORP			7,400.000	131,054	17.710	131,054	114,526	0	3,848	0	(6,068)	0	(6,068)	0	L	07/11/2013
12508E-10-1	CDK GLOBAL INC	LS		2,933.000	119,549	40.760	119,549	47,681	0	352	0	71,868	0	71,868	0	L	10/01/2014
125141-10-1	CECO ENVIRONMENTAL CORP			1,254.000	19,487	15.540	19,487	15,891	0	288	0	(767)	0	(767)	0	L	08/27/2013
125269-10-0	CF INDUSTRIES HOLDINGS INC			814.000	221,848	272.540	221,848	55,664	0	4,070	0	32,153	0	32,153	0	L	04/26/2010
125509-10-9	CIGNA CORP			3,100.000	319,021	102.910	319,021	54,529	0	124	0	47,833	0	47,833	0	L	01/04/2008
12561W-10-5	CLECO CORPORATION	LS		10,900.000	594,486	54.540	594,486	247,609	0	17,031	0	86,328	0	86,328	0	L	01/04/2008
125906-10-7	CSS INDUSTRIES INC	LS		4,400.000	121,616	27.640	121,616	113,721	0	375	0	7,895	0	7,895	0	L	12/30/2014
126128-10-7	CNB FINANCIAL CORP/PA			3,300.000	61,050	18.500	61,050	58,996	0	545	0	2,054	0	2,054	0	L	11/19/2014
12621E-10-3	CNO FINANCIAL GROUP INC			25,600.000	440,832	17.220	440,832	73,984	0	6,144	0	(12,032)	0	(12,032)	0	L	05/12/2010
126349-10-9	CSG SYSTEMS INTL INC			5,100.000	127,857	25.070	127,857	57,413	0	3,175	0	(22,083)	0	(22,083)	0	L	04/02/2008
126501-10-5	CTS CORP			9,400.000	167,602	17.830	167,602	33,934	376	1,504	0	(19,552)	0	(19,552)	0	L	01/04/2008
126600-10-5	CVB FINANCIAL CORP			17,500.000	280,350	16.020	280,350	104,475	1,750	7,000	0	(18,375)	0	(18,375)	0	L	01/04/2008
12673P-10-5	CA INC			7,000.000	213,150	30.450	213,150	158,087	0	7,000	0	(22,400)	0	(22,400)	0	L	07/10/2013
127097-10-3	CABOT OIL & GAS CORP	LS		4,800.000	142,128	29.610	142,128	31,200	0	384	0	(43,920)	0	(43,920)	0	L	06/17/2008
12811R-10-4	CALAMOS ASSET MANAGEMENT A			35,100.000	467,532	13.320	467,532	447,359	0	3,045	0	20,173	0	20,173	0	L	12/30/2014
128246-10-5	CALAVO GROWERS INC			1,100.000	52,030	47.300	52,030	52,481	0	0	0	(451)	0	(451)	0	L	12/30/2014
13100M-50-9	CALIX INC	LS		11,300.000	113,226	10.020	113,226	80,692	0	0	0	4,294	0	4,294	0	L	04/02/2013
132011-10-7	CAMBREX CORP	LS		8,300.000	179,446	21.620	179,446	18,924	0	0	0	31,457	0	31,457	0	L	09/21/2007
138098-10-8	CANTEL MEDICAL CORP			4,275.000	184,937	43.260	184,937	26,021	0	385	0	39,971	0	39,971	0	L	04/08/2009
140475-10-4	CAPITAL SENIOR LIVING CORP	LS		3,500.000	87,185	24.910	87,185	24,119	0	0	0	3,220	0	3,220	0	L	10/20/2011
14067E-50-6	CAPSTEAD MORTGAGE CORP			14,200.000	174,376	12.280	174,376	186,707	4,828	18,886	0	2,840	0	2,840	0	L	05/08/2013
14149Y-10-8	CARDINAL HEALTH INC			3,700.000	298,701	80.730	298,701	94,733	1,267	4,773	0	51,504	0	51,504	0	L	01/04/2008
146229-10-9	CARTER'S INC	LS		1,400.000	122,234	87.310	122,234	20,006	0	1,064	0	21,728	0	21,728	0	L	06/27/2008
147528-10-3	CASEY'S GENERAL STORES INC			2,600.000	234,832	90.320	234,832	72,384	0	1,976	0	52,182	0	52,182	0	L	01/04/2008
149123-10-1	CATERPILLAR INC			9,700.000	887,841	91.530	887,841	659,158	0	25,220	0	6,984	0	6,984	0	L	12/24/2013
149205-10-6	CATO CORP/THE			12,900.000	544,122	42.180	544,122	452,317	3,870	0	0	91,805	0	91,805	0	L	10/14/2014
14964U-10-8	CAVIUM INC	LS		3,400.000	210,188	61.820	210,188	40,736	0	0	0	92,854	0	92,854	0	L	06/17/2011
14987J-10-6	CBS OUTDOOR AMERICAS INC			0.000	0	0.000	0	0	0	16,681	0	0	0	0	0	L	01/01/2014
150602-20-9	CEDAR SHOPPING CENTERS INC			23,800.000	174,692	7.340	174,692	122,990	0	4,760	0	25,704	0	25,704	0	L	07/10/2013
15117B-10-3	CELLDEX THERAPEUTICES INC	LS		4,700.000	85,775	18.250	85,775	16,760	0	0	0	(28,012)	0	(28,012)	0	L	06/28/2011
15117V-10-9	CELLULAR DYNAMICS INTERNATION	LS		7,500.000	48,225	6.430	48,225	48,484	0	0	0	(259)	0	(259)	0	L	10/14/2014
156431-10-8	CENTURY ALUM CO	LS		16,300.000	397,720	24.400	397,720	108,408	0	0	0	227,222	0	227,222	0	L	08/06/2012
156700-10-6	CENTURYTEL INC	LS		19,000.000	752,020	39.580	752,020	583,110	0	30,780	0	168,910	0	168,910	0	L	03/12/2014
16150R-10-4	CHASE CORP	LS		1,500.000	53,985	35.990	53,985	16,805	0	900	0	1,035	0	1,035	0	L	06/27/2012
16208T-10-2	CHATHAM LODGING TRUST			7,000.000	202,790	28.970	202,790	124,306	560	6,440	0	59,640	0	59,640	0	L	07/11/2013
162825-10-3	CHECKPOINT SYS INC			9,600.000	131,808	13.730	131,808	100,966	0	0	0	(12,420)	0	(12,420)	0	L	12/30/2014
16359R-10-3	CHEMED CORP	LS		600.000	63,402	105.670	63,402	24,629	0	504	0	17,430	0	17,430	0	L	04/08/2009
163731-10-2	CHEMICAL FINANCIAL CORP			9,600.000	294,144	30.640	294,144	183,469	0	9,024	0	(9,888)	0	(9,888)	0	L	06/28/2011
16411R-20-8	CHENIERE ENERGY INC	LS		6,000.000	422,400	70.400	422,400	15,175	0	0	0	163,680	0	163,680	0	L	12/22/2009
165167-10-7	CHESAPEAKE ENERGY CORP			8,200.000	160,474	19.570	160,474	150,369	0	1,995	0	(34,976)	0	(34,976)	0	L	12/30/2014

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
165240-10-2	CHESAPEAKE LODGING TRUST			17,900.000	666,059	37.210	666,059	430,897	5,370	16,110	0	235,162	0	235,162	0	L	02/07/2014
166764-10-0	CHEVRONTEXACO CORP			32,800.000	3,679,504	112.180	3,679,504	3,057,978	0	138,088	0	(417,544)	0	(417,544)	0	L	12/24/2013
170032-80-9	CHIQUITA BRANDS INTL	LS		7,700.000	111,342	14.460	111,342	50,845	0	0	0	21,252	0	21,252	0	L	09/18/2012
171779-30-9	CIENA CORP	LS		1,800.000	34,938	19.410	34,938	21,549	0	0	0	(8,136)	0	(8,136)	0	L	05/23/2012
171798-10-1	CIMAREX ENERGY CO			2,200.000	233,200	106.000	233,200	58,916	0	1,364	0	2,398	0	2,398	0	L	06/17/2008
172062-10-1	CINCINNATI FINANCIAL CORP			5,300.000	274,699	51.830	274,699	150,630	2,332	9,222	0	(2,862)	0	(2,862)	0	L	06/27/2011
17273K-10-9	CIRCOR INTERNATIONAL INC			2,800.000	168,784	60.280	168,784	68,306	0	420	0	(57,400)	0	(57,400)	0	L	06/26/2009
172922-10-6	CITIZENS & NORTHERN CORP	LS		3,800.000	78,546	20.670	78,546	53,826	0	3,952	0	152	0	152	0	L	07/11/2013
177835-10-5	CITY HLDG CO			7,800.000	362,934	46.530	362,934	324,466	0	2,512	0	17,959	0	17,959	0	L	10/14/2014
178787-10-7	CIVEO CORP-WHEN ISSUED			33,200.000	136,452	4.110	136,452	130,476	0	0	0	5,976	0	5,976	0	L	12/30/2014
179895-10-7	CLARCOR INC			5,900.000	393,176	66.640	393,176	159,211	1,180	4,189	0	13,511	0	13,511	0	L	01/04/2008
189754-10-4	COACH			3,800.000	142,728	37.560	142,728	99,148	0	6,008	0	(58,938)	0	(58,938)	0	L	02/06/2014
190897-10-8	COBIZ INC			12,500.000	164,125	13.130	164,125	60,639	0	1,875	0	14,625	0	14,625	0	L	02/19/2009
191216-10-0	COCA-COLA COMPANY	LS		76,400.000	3,225,608	42.220	3,225,608	2,341,562	0	93,208	0	69,524	0	69,524	0	L	12/24/2013
192422-10-3	COGNEX CORP	LS		3,400.000	140,522	41.330	140,522	22,678	0	0	0	10,710	0	10,710	0	L	08/16/2005
192446-10-2	COGNIZANT TECH SOLUTIONS-A			8,800.000	463,408	52.660	463,408	89,481	0	0	0	19,096	0	19,096	0	L	03/10/2014
192576-10-6	COHU INC			1,700.000	20,230	11.900	20,230	18,422	102	408	0	2,380	0	2,380	0	L	11/19/2008
19624R-10-6	COLONY FINANCIAL INC			2,100.000	50,022	23.820	50,022	50,484	0	0	0	(462)	0	(462)	0	L	12/30/2014
197236-10-2	COLUMBIA BANKING SYSTEM INC			20,700.000	571,527	27.610	571,527	535,888	0	3,854	0	2,587	0	2,587	0	L	11/19/2014
199908-10-4	COMFORT SYSTEMS USA INC			8,400.000	143,808	17.120	143,808	82,876	0	1,890	0	(19,068)	0	(19,068)	0	L	11/30/2011
200340-10-7	COMERICA INC			1,726.000	80,846	46.840	80,846	37,846	345	1,312	0	(1,208)	0	(1,208)	0	L	07/28/2011
201723-10-3	COMMERCIAL METALS CO	LS		17,400.000	283,446	16.290	283,446	257,734	0	8,352	0	(70,296)	0	(70,296)	0	L	07/10/2013
20337X-10-9	COMMSCOPE HOLDING CO INC			2,200.000	50,226	22.830	50,226	50,556	0	0	0	(330)	0	(330)	0	L	12/30/2014
203607-10-6	COMMUNITY BANK SYSTEM INC.	LS		6,500.000	247,845	38.130	247,845	98,703	1,950	7,410	0	(10,075)	0	(10,075)	0	L	06/26/2009
204149-10-8	COMMUNITY TRUST BANCORP			5,260.000	192,569	36.610	192,569	164,631	1,578	2,062	0	(4,743)	0	(4,743)	0	L	10/14/2014
20451N-10-1	COMPASS MINERALS INTERNATIONAL			1,100.000	95,513	86.830	95,513	75,036	0	2,640	0	5,203	0	5,203	0	L	02/06/2014
205306-10-3	COMPUTER PROGRAMS & SYSTEMS	LS		1,400.000	85,050	60.750	85,050	46,018	0	3,192	0	(1,484)	0	(1,484)	0	L	04/08/2009
205363-10-4	COMPUTER SCIENCES CORP			5,200.000	327,860	63.050	327,860	163,874	1,196	4,472	0	37,284	0	37,284	0	L	11/05/2012
205826-20-9	COMTECH TELECOMMUNICATIONS			3,000.000	94,560	31.520	94,560	77,118	0	3,600	0	30	0	30	0	L	11/07/2012
207410-10-1	CONMED CORP			5,300.000	238,288	44.960	238,288	82,256	1,060	4,240	0	13,038	0	13,038	0	L	01/04/2008
20825C-10-4	CONOCOPHILLIPS	LS		55,559.000	3,836,905	69.060	3,836,905	3,245,419	0	157,788	0	(63,302)	0	(63,302)	0	L	02/06/2014
209034-10-7	CONSOLIDATED COMMUNICATIONS	LS		62,439.000	1,737,677	27.830	1,737,677	1,556,324	0	17,957	0	165,117	0	165,117	0	L	11/19/2014
212485-10-6	CONVERGYS CORP	LS		15,700.000	319,809	20.370	319,809	176,376	1,099	4,082	0	(10,676)	0	(10,676)	0	L	01/14/2013
216831-10-7	COOPER TIRE AND RUBBER			6,400.000	221,760	34.650	221,760	157,573	0	2,489	0	61,577	0	61,577	0	L	05/19/2014
218681-10-4	CORE-MARK HOLDING COMPANY			3,200.000	198,176	61.930	198,176	29,152	0	1,472	0	76,688	0	76,688	0	L	06/27/2014
21870Q-10-5	CORESITE REALTY CORP			11,300.000	441,265	39.050	441,265	355,236	4,746	3,990	0	50,689	0	50,689	0	L	10/14/2014
219350-10-5	CORNING INC			31,400.000	720,002	22.930	720,002	462,067	0	12,560	0	160,454	0	160,454	0	L	09/27/2013
21988R-10-2	CORPORATE EXECUTIVE BOARD CO			600.000	43,518	72.530	43,518	24,991	0	630	0	(2,940)	0	(2,940)	0	L	02/29/2012
22357R-10-3	COVISINT CORP			19,200.000	50,880	2.650	50,880	51,216	0	0	0	(336)	0	(336)	0	L	12/30/2014
224399-10-5	CRANE CO			600.000	35,220	58.700	35,220	22,824	0	756	0	(5,130)	0	(5,130)	0	L	05/23/2012
224633-10-7	CRAWFORD & CO - CL B	LS		7,700.000	79,156	10.280	79,156	44,448	0	1,386	0	8,008	0	8,008	0	L	07/11/2013
227046-10-9	CROCS INC	LS		1,900.000	23,731	12.490	23,731	7,173	0	0	0	(6,517)	0	(6,517)	0	L	06/26/2009
228903-10-0	CRYOLIFE INC			8,600.000	97,438	11.330	97,438	57,141	0	1,011	0	2,064	0	2,064	0	L	07/11/2013
231021-10-6	CUMMINS ENGINE			1,800.000	259,506	144.170	259,506	45,810	0	5,058	0	5,760	0	5,760	0	L	06/28/2007
231561-10-1	CURTISS-WRIGHT CORP			3,700.000	261,183	70.590	261,183	108,295	0	1,924	0	30,932	0	30,932	0	L	06/26/2009
232806-10-9	CYPRESS SEMICONDUCTOR CORP	LS		70,039.000	1,000,157	14.280	1,000,157	650,627	0	0	0	310,367	0	310,367	0	L	11/19/2014
23283R-10-0	CYRUSONE INC			4,300.000	118,465	27.550	118,465	105,049	903	0	0	13,416	0	13,416	0	L	10/14/2014
23334L-10-2	DST INC			2,590.000	96,607	37.300	96,607	4,525	0	1,943	0	(14,064)	0	(14,064)	0	L	06/01/2011
234264-10-9	DAKTRONICS INC			14,400.000	180,144	12.510	180,144	125,407	0	4,056	0	(33,168)	0	(33,168)	0	L	12/30/2014
235825-20-5	DANAHOLDING CORP	LS		26,300.000	571,762	21.740	571,762	364,566	0	5,260	0	55,756	0	55,756	0	L	12/11/2013
235851-10-2	DANAHER CORP			8,000.000	685,680	85.710	685,680	391,119	800	2,600	0	68,080	0	68,080	0	L	12/24/2013
237194-10-5	DARDEN RESTAURANTS INC			6,200.000	363,506	58.630	363,506	347,706	0	0	0	15,800	0	15,800	0	L	12/30/2014
239359-10-2	DAWSON GEOPHYSICAL CO			8,700.000	106,401	12.230	106,401	132,473	0	360	0	(26,072)	0	(26,072)	0	L	12/30/2014
242370-20-3	DEAN FOODS CO	LS		12,600.000	244,188	19.380	244,188	167,454	0	882	0	76,734	0	76,734	0	L	10/14/2014

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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	NAIC Market Indicator (a)	Date Acquired
246647-10-1	DELEK US HOLDINGS INC			8,800.000	240,064	27.280	240,064	247,434	0	6,500	0	(24,040)	0	(24,040)	0	L	12/30/2014
248019-10-1	DELUXE CORP	LS		9,000.000	560,250	62.250	560,250	98,396	0	10,350	0	90,540	0	90,540	0	L	01/04/2008
251893-10-3	DEVRY INC			2,700.000	128,169	47.470	128,169	71,027	0	945	0	32,319	0	32,319	0	L	11/06/2012
252784-30-1	DIAMONDROCK HOSPITALITY CO			9,639.000	143,332	14.870	143,332	93,980	988	3,783	0	32,001	0	32,001	0	L	07/10/2013
253651-10-3	DIEBOLD INC	LS		2,700.000	93,528	34.640	93,528	85,590	0	3,105	0	4,401	0	4,401	0	L	12/11/2013
25381B-10-1	DIGIMARC CORP	LS		900.000	24,435	27.150	24,435	21,464	0	0	0	2,971	0	2,971	0	L	10/14/2014
253868-10-3	DIGITAL REALTY TRUST INC	LS		25,300.000	1,677,390	66.300	1,677,390	1,303,826	20,999	62,997	0	373,564	0	373,564	0	L	02/07/2014
254687-10-6	THE WALT DISNEY CO			0.000	0	0.000	0	0	0	14,276	0	0	0	0	0	L	01/04/2008
254709-10-8	DISCOVER FINANCIAL SVS	LS		5,500.000	360,195	65.490	360,195	37,925	0	5,060	0	52,470	0	52,470	0	L	01/04/2008
25746U-10-9	DOMINION RESOURCES INC	LS		4,600.000	353,740	76.900	353,740	163,686	0	11,040	0	56,166	0	56,166	0	L	06/27/2011
25754A-20-1	DOMINOS PIZZA INC	LS		1,500.000	141,255	94.170	141,255	7,065	0	1,500	0	36,780	0	36,780	0	L	06/28/2007
257559-20-3	DOMTAR CORP			1,400.000	56,308	40.220	56,308	12,275	525	1,820	0	(9,730)	0	(9,730)	0	L	06/18/2014
257867-10-1	RR DONNELLEY AND SONS CO			75,400.000	1,267,097	16.805	1,267,097	1,006,682	0	78,416	0	(262,015)	0	(262,015)	0	L	09/27/2013
260543-10-3	DOW CHEMICAL			37,600.000	1,714,936	45.610	1,714,936	1,344,782	15,792	53,768	0	45,496	0	45,496	0	L	12/24/2013
26168L-20-5	DREW INDUSTRIES INC	LS		1,800.000	91,926	51.070	91,926	15,624	0	3,600	0	(234)	0	(234)	0	L	06/27/2008
26441C-20-4	DUKE ENERGY CORP	LS		9,317.000	778,300	83.540	778,300	512,837	0	29,347	0	135,369	0	135,369	0	L	12/24/2013
26875P-10-1	EOG RESOURCES			2,200.000	202,554	92.070	202,554	74,331	0	1,125	0	17,930	0	17,930	0	L	04/01/2014
26882D-10-9	EPIQ SYSTEMS INC			7,700.000	131,516	17.080	131,516	110,071	0	1,728	0	3,672	0	3,672	0	L	12/30/2014
26884U-10-9	EPR PROPERTIES			5,976.000	344,397	57.630	344,397	299,234	1,447	17,250	0	41,941	0	41,941	0	L	12/30/2014
269246-40-1	E TRADE GROUP INC			100.000	2,426	24.255	2,426	882	0	0	0	462	0	462	0	L	11/06/2012
27033X-10-1	EARTHLINK HOLDINGS CORP			62,200.000	273,058	4.390	273,058	259,274	3,685	3,110	0	13,784	0	13,784	0	L	09/08/2014
27579R-10-4	EAST WEST BANCORP INC			9,500.000	367,745	38.710	367,745	108,631	0	6,840	0	35,530	0	35,530	0	L	12/22/2009
278265-10-3	EATON VANCE CORP	LS		1,300.000	53,209	40.930	53,209	48,256	0	611	0	4,953	0	4,953	0	L	07/22/2014
278715-20-6	EBIX INC	LS		6,900.000	117,231	16.990	117,231	79,952	0	1,395	0	11,982	0	11,982	0	L	11/19/2014
278768-10-6	ECHOSTAR HOLDING CORP-A			1,900.000	99,750	52.500	99,750	28,253	0	0	0	5,282	0	5,282	0	L	01/08/2008
283677-85-4	EL PASO ELECTRIC CO.			11,300.000	452,678	40.060	452,678	178,417	0	12,487	0	55,935	0	55,935	0	L	01/04/2008
285218-10-3	ELECTRO RENT CORP			14,900.000	209,196	14.040	209,196	243,689	2,980	9,120	0	(42,531)	10,063	(52,594)	0	L	10/14/2014
285512-10-9	ELECTRONIC ARTS INC	LS		600.000	28,209	47.015	28,209	7,300	0	0	0	14,445	0	14,445	0	L	08/06/2012
286082-10-2	ELECTRONICS FOR IMAGING	LS		5,900.000	252,697	42.830	252,697	57,820	0	0	0	24,190	0	24,190	0	L	01/04/2008
28660G-10-6	ELIZABETH ARDEN	LS		1,800.000	38,502	21.390	38,502	15,714	0	0	0	(25,308)	0	(25,308)	0	L	06/28/2007
29084Q-10-0	EMCOR GROUP INC			9,200.000	409,308	44.490	409,308	177,900	0	2,944	0	18,860	0	18,860	0	L	01/04/2008
292218-10-4	EMPLOYERS HOLDINGS INC			6,000.000	141,060	23.510	141,060	57,240	0	1,440	0	(48,840)	0	(48,840)	0	L	01/04/2008
292554-10-2	ENCORE CAPITAL GROUP INC	LS		800.000	35,520	44.400	35,520	7,424	0	0	0	(4,688)	0	(4,688)	0	L	06/27/2008
292562-10-5	ENCORE WIRE CORP			3,900.000	145,587	37.330	145,587	61,542	78	312	0	(65,793)	0	(65,793)	0	L	01/04/2008
29270J-10-0	ENERGY RECOVERY INC.	LS		7,700.000	40,579	5.270	40,579	23,737	0	0	0	(2,156)	0	(2,156)	0	L	11/07/2012
29275Y-10-2	ENERSYS	LS		6,500.000	401,180	61.720	401,180	89,521	0	4,225	0	(54,405)	0	(54,405)	0	L	06/26/2009
292764-10-7	ENERNOC INC	LS		1,800.000	27,810	15.450	27,810	21,204	0	0	0	(3,168)	0	(3,168)	0	L	09/17/2012
29355X-10-7	ENPRO INDUSTRIES			4,800.000	301,248	62.760	301,248	82,080	0	0	0	24,528	0	24,528	0	L	01/04/2008
29358P-10-1	ENSIGN GROUP INC			1,700.000	75,463	44.390	75,463	14,775	128	476	0	34,409	0	34,409	0	L	04/08/2009
29362U-10-4	ENTEGRIS INC	LS		30,700.000	405,547	13.210	405,547	89,307	0	0	0	49,734	0	49,734	0	L	01/14/2010
29364G-10-3	ENTERGY CORP	LS		11,700.000	1,023,516	87.480	1,023,516	712,062	0	38,844	0	283,257	0	283,257	0	L	12/11/2013
29382R-10-7	ENTRAVISION COMMUNICATIONS COR	LS		30,000.000	194,400	6.480	194,400	133,034	0	1,023	0	61,366	0	61,366	0	L	10/14/2014
29444U-50-2	EQUINIX INC	LS		5,300.000	1,201,669	226.730	1,201,669	1,196,157	0	0	0	5,512	0	5,512	0	L	11/19/2014
294628-10-2	EQUITY COMMONWEALTH			4,500.000	115,515	25.670	115,515	92,625	0	0	0	22,890	0	22,890	0	L	08/01/2014
294752-10-0	EQUITY ONE INC	LS		2,900.000	73,544	25.360	73,544	35,351	0	2,552	0	8,468	0	8,468	0	L	01/04/2008
29530P-10-2	ERIE INDEMNITY CO			1,600.000	145,232	90.770	145,232	126,191	0	0	0	19,041	0	19,041	0	L	10/14/2014
297425-10-0	ESTERLINE TECHNOLOGIES	LS		3,300.000	361,944	109.680	361,944	66,627	0	0	0	25,476	0	25,476	0	L	01/04/2008
298736-10-9	EURONET WORLDWIDE INC			400.000	21,960	54.900	21,960	6,606	0	0	0	2,820	0	2,820	0	L	12/15/2011
30066A-10-5	EXAMWORKS GROUP INC	LS		2,500.000	103,975	41.590	103,975	25,791	0	0	0	29,300	0	29,300	0	L	02/29/2012
30068C-10-9	EXCEL TRUST INC			9,700.000	129,883	13.390	129,883	128,213	1,033	1,033	0	1,670	0	1,670	0	L	12/30/2014
30162A-10-8	EXELIS INC			17,100.000	299,763	17.530	299,763	186,763	1,766	7,066	0	(4,417)	0	(4,417)	0	L	07/10/2013
30212P-30-3	EXPEDIA INC	LS		1,000.000	85,360	85.360	85,360	70,670	0	510	0	14,690	0	14,690	0	L	05/19/2014
30225T-10-2	EXTRA SPACE STORAGE INC	LS		3,100.000	181,784	58.640	181,784	17,081	0	5,611	0	51,181	0	51,181	0	L	01/04/2008
30225X-10-3	EXTERRAN HOLDINGS INC			13,512.000	440,221	32.580	440,221	158,231	0	8,107	0	(21,889)	0	(21,889)	0	L	05/23/2012

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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	NAIC Market Indicator (a)	Date Acquired
30226D-10-6	EXTREME NETWORKS INC	LS		17,500.000	61,775	3.530	61,775	26,600	0	0	0	(60,375)	0	(60,375)	0	L	01/08/2008
30231G-10-2	EXXON MOBIL CORPORATION			82,329.000	7,611,316	92.450	7,611,316	6,286,167	0	222,288	0	(720,379)	0	(720,379)	0	L	12/24/2013
30241L-10-9	FEI COMPANY			1,500.000	135,525	90.350	135,525	27,894	0	1,110	0	1,485	0	1,485	0	L	11/19/2008
302491-30-3	FMC CORP			2,200.000	125,466	57.030	125,466	49,203	330	1,287	0	(40,546)	0	(40,546)	0	L	06/17/2008
30249U-10-1	FMC TECHNOLOGIES INC			3,000.000	140,520	46.840	140,520	35,745	0	0	0	(16,110)	0	(16,110)	0	L	07/22/2008
302520-10-1	FNB CORP/PA			41,400.000	551,448	13.320	551,448	414,753	0	19,392	0	28,260	0	28,260	0	L	04/15/2014
30281V-10-8	FTD COS INC			5,060.000	176,189	34.820	176,189	83,388	0	0	0	11,334	0	11,334	0	L	11/01/2013
30303M-10-2	FACEBOOK INC			12,100.000	944,042	78.020	944,042	740,919	0	0	0	203,123	0	203,123	0	L	04/15/2014
303250-10-4	FAIR ISAAC CORP	LS		7,300.000	527,790	72.300	527,790	102,711	0	584	0	69,058	0	69,058	0	L	07/22/2008
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI			65,388.000	6,538,800	100.000	6,538,800	6,538,800	0	195,627	0	0	0	0	0	U	04/11/2013
313855-10-8	FEDERAL SIGNAL CORP			10,900.000	168,296	15.440	168,296	40,147	0	981	0	8,611	0	8,611	0	L	11/30/2011
314211-10-3	FEDERATED INVESTORS INC	LS		41,500.000	1,366,595	32.930	1,366,595	1,064,940	0	41,500	0	171,395	0	171,395	0	L	12/11/2013
31428X-10-6	FEDEX CORPORATION			0.000	0	0.000	0	0	0	390	0	0	0	0	0	L	01/04/2008
31430F-10-1	FELCOR LODGING TRUST INC	LS		10,400.000	112,528	10.820	112,528	26,778	0	832	0	27,664	0	27,664	0	L	10/20/2011
315405-10-0	FERRO CORP	LS		9,000.000	116,640	12.960	116,640	51,907	0	0	0	1,170	0	1,170	0	L	02/19/2013
31620M-10-6	FIDELITY NATIONAL INFORMATION			2,400.000	149,280	62.200	149,280	40,362	0	2,304	0	20,448	0	20,448	0	L	01/04/2008
316773-10-0	FIFTH THIRD BANCORP			12,536.000	255,421	20.375	255,421	103,547	1,630	6,268	0	(8,211)	0	(8,211)	0	L	06/09/2008
317585-40-4	FINANCIAL INSTITUTIONS INC	LS		6,400.000	160,960	25.150	160,960	147,958	1,280	1,292	0	6,417	0	6,417	0	L	11/19/2014
317923-10-0	FINISH LINE INC			8,537.000	207,534	24.310	207,534	65,769	0	2,732	0	(32,953)	0	(32,953)	0	L	06/11/2008
31847R-10-2	FIRST AMERICAN FINANCIAL	LS		12,800.000	433,920	33.900	433,920	182,440	0	10,752	0	72,960	0	72,960	0	L	04/17/2012
318672-70-6	FIRST BANCORP PUERTO RICO			8,100.000	47,547	5.870	47,547	29,904	0	0	0	(2,592)	0	(2,592)	0	L	08/06/2012
318910-10-6	FIRST BANCORP/NC			2,500.000	46,175	18.470	46,175	26,327	200	800	0	4,625	0	4,625	0	L	06/27/2011
319383-10-5	FIRST BUSEY CORP			20,000.000	130,200	6.510	130,200	123,643	0	615	0	6,557	0	6,557	0	L	12/30/2014
319829-10-7	FIRST COMMONWEALTH FINL CORP			19,700.000	181,634	9.220	181,634	123,756	0	5,516	0	7,880	0	7,880	0	L	07/10/2013
31983A-10-3	FIRST COMMUNITY BANCSHARES			3,200.000	52,704	16.470	52,704	50,696	0	416	0	2,008	0	2,008	0	L	10/14/2014
320209-10-9	FIRST FINANCIAL BANCORP			37,900.000	704,561	18.590	704,561	569,454	6,064	9,180	0	79,688	0	79,688	0	L	10/14/2014
32020R-10-9	FIRST FINL BANKSHARES INC	LS		5,200.000	155,376	29.880	155,376	86,899	728	2,808	0	(16,510)	0	(16,510)	0	L	06/03/2014
320218-10-0	FIRST FINANICAL CORP			5,800.000	206,596	35.620	206,596	187,221	0	0	0	19,375	0	19,375	0	L	10/14/2014
32055Y-20-1	FIRST INTERSTATE BANCSYST/MT	LS		6,000.000	166,920	27.820	166,920	87,775	0	3,840	0	(3,300)	0	(3,300)	0	L	06/28/2011
320867-10-4	FIRST MIDWEST BANCORP			7,500.000	128,325	17.110	128,325	65,244	600	2,250	0	(3,150)	0	(3,150)	0	L	05/23/2012
33610F-10-9	FIRST POTOMAC REALTY TRUST	LS		8,900.000	110,004	12.360	110,004	114,991	0	5,340	0	13,613	7,116	6,497	0	L	07/10/2013
336433-10-7	FIRST SOLAR INC			1,100.000	49,055	44.595	49,055	48,983	0	0	0	72	0	72	0	L	12/30/2014
336901-10-3	1ST SOURCE CORP			3,060.000	104,989	34.310	104,989	49,266	0	2,173	0	7,252	0	7,252	0	L	08/18/2005
337915-10-2	FIRSTMERIT CORPORATION	LS		22,300.000	421,247	18.890	421,247	375,728	0	14,272	0	(74,482)	0	(74,482)	0	L	05/07/2013
343498-10-1	FLOWERS FOODS INC	LS		15,825.000	303,682	19.190	303,682	165,143	0	7,675	0	(36,081)	0	(36,081)	0	L	07/22/2008
34354P-10-5	FLOWSERVE CORPORATION			2,700.000	161,541	59.830	161,541	46,350	432	1,674	0	(51,300)	0	(51,300)	0	L	06/17/2008
343873-10-5	FLUSHING FINANCIAL CORP			2,000.000	40,540	20.270	40,540	22,520	0	1,200	0	(860)	0	(860)	0	L	11/19/2008
345370-86-0	FORD MOTOR COMPANY	LS		38,685.000	599,618	15.500	599,618	586,122	0	19,343	0	2,708	0	2,708	0	L	12/24/2013
349853-10-1	FORWARD AIR CORPORATION	LS		1,700.000	85,629	50.370	85,629	27,591	0	816	0	10,982	0	10,982	0	L	08/16/2005
350060-10-9	FOSTER LB CO CLASS A			500.000	24,285	48.570	24,285	12,415	0	65	0	640	0	640	0	L	06/27/2008
35137T-10-8	FOX CHASE BANCORP INC			3,500.000	58,345	16.670	58,345	58,238	0	420	0	107	0	107	0	L	10/14/2014
353469-10-9	FRANKLIN COVEY CO			1,100.000	21,296	19.360	21,296	9,319	0	0	0	(572)	0	(572)	0	L	10/20/2011
353514-10-2	FRANKLIN ELECTRIC CO INC	LS		6,400.000	240,192	37.530	240,192	82,874	0	2,224	0	(45,504)	0	(45,504)	0	L	06/26/2009
354613-10-1	FRANKLIN RESOURCES INC			6,600.000	365,442	55.370	365,442	129,415	4,290	3,168	0	(15,576)	0	(15,576)	0	L	01/04/2008
356108-10-0	FREDS INC	LS		9,000.000	156,690	17.410	156,690	78,390	0	2,160	0	(9,630)	0	(9,630)	0	L	01/04/2008
35671D-85-7	FREEPORT-MCMORAN C&G			12,900.000	301,344	23.360	301,344	304,311	0	0	0	(2,967)	0	(2,967)	0	L	12/30/2014
35906A-10-8	FRONTIER COMMUNICATIONS CORP	LS		7,800.000	52,026	6.670	52,026	45,942	0	780	0	6,084	0	6,084	0	L	10/14/2014
35952H-10-6	FUELCELL ENERGY INC	LS		45,200.000	69,608	1.540	69,608	41,304	0	0	0	5,876	0	5,876	0	L	09/18/2012
359694-10-6	H B FULLER CO.	LS		8,000.000	356,240	44.530	356,240	104,000	0	3,680	0	(60,080)	0	(60,080)	0	L	01/04/2008
360271-10-0	FULTON FINANCIAL CORP			2,500.000	30,900	12.360	30,900	23,641	200	850	0	(1,813)	0	(1,813)	0	L	08/06/2012
361086-10-1	FURMANITE CORP	LS		5,300.000	41,446	7.820	41,446	23,710	0	0	0	(14,840)	0	(14,840)	0	L	08/06/2012
36116M-10-6	FUTUREFUEL CORP	LS		8,100.000	105,462	13.020	105,462	91,772	0	3,888	0	(22,518)	0	(22,518)	0	L	04/02/2013
361268-10-5	G & K SERVICES INC - CL A			3,900.000	276,315	70.850	276,315	213,288	0	6,996	0	48,690	0	48,690	0	L	09/08/2014
361448-10-3	GATX CORP	LS		1,500.000	86,310	57.540	86,310	30,345	0	1,980	0	8,055	0	8,055	0	L	08/16/2005

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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	NAIC Market Indicator (a)	Date Acquired
361652-20-9	GFI GROUP INC			15,800.000	86,110	5.450	86,110	76,113	0	660	0	9,980	0	9,980	0	L	12/31/2014
364760-10-8	GAP INC			4,200.000	176,862	42.110	176,862	54,558	0	3,612	0	12,726	0	12,726	0	L	08/16/2005
369604-10-3	GENERAL ELECTRIC CO			0.000	0	0.000	0	0	0	24,002	0	0	0	0	0	L	07/10/2013
370023-10-3	GENERAL GROWTH PROPERTIES			0.000	0	0.000	0	0	0	868	0	0	0	0	0	L	01/14/2013
370334-10-4	GENERAL MILLS INC			12,800.000	682,624	53.330	682,624	440,413	0	20,608	0	43,776	0	43,776	0	L	12/11/2012
37045V-10-0	GENERAL MOTORS CO			7,300.000	254,843	34.910	254,843	219,876	0	2,190	0	34,967	0	34,967	0	L	10/14/2014
371901-10-9	GENTEX			12,100.000	437,173	36.130	437,173	205,023	0	7,260	0	38,115	0	38,115	0	L	04/02/2013
37247A-10-2	GENTIVA HEALTH SERVICES INC			5,100.000	97,155	19.050	97,155	17,350	0	0	0	33,864	0	33,864	0	L	10/20/2011
374163-10-3	GERON CORP	LS		45,500.000	147,875	3.250	147,875	143,800	0	0	0	4,075	0	4,075	0	L	12/30/2014
374689-10-7	GIBRALTAR INDUSTRIES INC			6,200.000	100,812	16.260	100,812	29,264	0	0	0	(14,446)	0	(14,446)	0	L	01/04/2008
37518B-10-2	GIGAMON INC	LS		7,900.000	140,067	17.730	140,067	86,584	0	0	0	53,483	0	53,483	0	L	09/08/2014
37637Q-10-5	GLACIER BANCORP INC	LS		13,000.000	361,010	27.770	361,010	179,868	0	8,840	0	(26,260)	0	(26,260)	0	L	02/29/2012
377316-10-4	PH GLATFELTER CO			10,100.000	258,257	25.570	258,257	63,942	1,111	4,343	0	(20,907)	0	(20,907)	0	L	01/04/2008
379302-10-2	GLIMCHER REALTY TRUST			9,604.000	131,959	13.740	131,959	72,535	960	3,081	0	43,801	0	43,801	0	L	02/07/2014
37941P-30-6	GLOBAL POWER EQUIPMENT GROUP	LS		16,000.000	220,960	13.810	220,960	191,946	0	1,440	0	29,014	0	29,014	0	L	10/14/2014
37954N-20-6	GLOBE SPECIALTY METALS INC			7,000.000	120,610	17.230	120,610	89,110	0	2,100	0	(5,460)	0	(5,460)	0	L	05/07/2013
38046C-10-9	GOGO INC	LS		9,800.000	161,994	16.530	161,994	148,791	0	0	0	13,203	0	13,203	0	L	12/30/2014
38141G-10-4	GOLDMAN SACHS GROUP INC			1,800.000	348,894	193.830	348,894	184,612	0	4,050	0	29,826	0	29,826	0	L	01/26/2012
38259P-50-8	GOOGLE INC			3,400.000	1,804,244	530.660	1,804,244	1,218,308	0	0	0	(102,811)	0	(102,811)	0	L	12/24/2013
38259P-70-6	GOOGLE INC			3,400.000	1,789,760	526.400	1,789,760	1,215,947	0	0	0	573,813	0	573,813	0	L	04/03/2014
38376A-10-3	GOVERNMENT PROPERTIES INCOME			2,800.000	64,428	23.010	64,428	66,843	0	4,816	0	(5,152)	0	(5,152)	0	L	08/15/2013
387328-10-7	GRANITE CONSTRUCTION INC			1,200.000	45,624	38.020	45,624	28,451	156	624	0	3,648	0	3,648	0	L	12/15/2011
390607-10-9	GREAT LAKES DREDGE & DOCK	LS		8,200.000	70,192	8.560	70,192	24,682	0	0	0	(5,248)	0	(5,248)	0	L	06/27/2008
390905-10-7	GREAT SOUTHERN BANCORP INC			1,200.000	47,604	39.670	47,604	22,651	240	936	0	11,112	0	11,112	0	L	06/28/2011
393222-10-4	GREEN PLAINS RENEWABLE ENERGY	LS		7,500.000	185,850	24.780	185,850	70,081	0	1,800	0	40,500	0	40,500	0	L	02/19/2013
398433-10-2	GRIFFON CORP			5,300.000	70,490	13.300	70,490	46,428	0	689	0	477	0	477	0	L	01/04/2008
398905-10-9	GROUP 1 AUTOMOTIVE I			4,900.000	439,138	89.620	439,138	67,493	0	3,430	0	91,140	0	91,140	0	L	01/04/2008
402307-10-2	GULF ISLAND FABRICATION INC			5,800.000	112,462	19.390	112,462	101,279	0	580	0	11,183	0	11,183	0	L	10/14/2014
402635-30-4	GULFPORT ENERGY CORP			1,400.000	58,436	41.740	58,436	55,315	0	0	0	(29,946)	0	(29,946)	0	L	02/19/2013
404030-10-8	H & E EQUIPMENT SERVICES INC			1,700.000	47,753	28.090	47,753	48,620	0	0	0	(867)	0	(867)	0	L	12/30/2014
40414L-10-9	HCP INC			17,300.000	761,719	44.030	761,719	620,205	0	37,714	0	133,383	0	133,383	0	L	12/11/2013
40416E-10-3	HCI GROUP INC			1,100.000	47,564	43.240	47,564	48,488	0	0	0	(924)	0	(924)	0	L	12/30/2014
404251-10-0	HNI CORP	LS		5,200.000	265,512	51.060	265,512	54,950	0	5,148	0	63,596	0	63,596	0	L	11/19/2008
404609-10-9	THE HACKETT GROUP INC			6,700.000	58,893	8.790	58,893	36,646	0	804	0	17,286	0	17,286	0	L	07/11/2013
405217-10-0	HAIN CELESTIAL GROUP INC	LS		400.000	23,316	58.290	23,316	2,848	0	0	0	5,160	0	5,160	0	L	12/30/2014
40637H-10-9	HALOZYME THERAPEUTICS INC	LS		8,800.000	84,920	9.650	84,920	68,464	0	0	0	16,456	0	16,456	0	L	05/19/2014
41043F-20-8	HANGER INC.	LS		4,400.000	96,360	21.900	96,360	60,852	0	0	0	(76,736)	0	(76,736)	0	L	11/19/2008
412822-10-8	HARLEY-DAVIDSON INC			2,200.000	145,002	65.910	145,002	29,458	0	2,420	0	(7,326)	0	(7,326)	0	L	08/16/2005
413875-10-5	HARRIS CORP			800.000	57,456	71.820	57,456	52,424	0	1,424	0	1,608	0	1,608	0	L	12/11/2013
415864-10-7	HARSCO CORP			10,500.000	198,345	18.890	198,345	201,462	0	0	0	(3,117)	0	(3,117)	0	L	12/30/2014
416196-10-3	HARTE-HANKS INC			29,900.000	231,426	7.740	231,426	231,074	0	6,324	0	(1,175)	0	(1,175)	0	L	12/30/2014
419596-10-1	HAVERTY FURNITURE COS INC			1,100.000	24,211	22.010	24,211	11,812	0	1,452	0	(10,219)	0	(10,219)	0	L	10/20/2011
420261-10-9	HAWKINS INC	LS		7,700.000	333,641	43.330	333,641	301,631	0	646	0	32,010	0	32,010	0	L	12/30/2014
420877-20-1	HAYNES INTL INC			1,800.000	87,300	48.500	87,300	57,994	0	1,584	0	(12,132)	0	(12,132)	0	L	04/02/2013
421906-10-8	HEALTHCARE SERVICES GROUP	LS		3,600.000	111,348	30.930	111,348	65,871	0	2,493	0	9,216	0	9,216	0	L	05/23/2012
421946-10-4	HEALTHCARE REALTY TRUST INC	LS		17,400.000	475,368	27.320	475,368	382,286	0	20,880	0	97,524	0	97,524	0	L	02/07/2014
42210P-10-2	HEADWATERS INC			15,900.000	238,341	14.990	238,341	48,774	0	0	0	82,680	0	82,680	0	L	04/17/2012
42222N-10-3	HEALTHSTREAM INC			1,300.000	38,324	29.480	38,324	21,630	0	0	0	(4,090)	0	(4,090)	0	L	12/15/2011
422245-10-0	HEALTHWAYS INC	LS		11,400.000	226,632	19.880	226,632	77,342	0	0	0	51,642	0	51,642	0	L	06/27/2012
422819-10-2	HEIDRICK & STRUGGLES			17,566.000	404,896	23.050	404,896	312,570	0	6,131	0	49,126	0	49,126	0	L	10/14/2014
426281-10-1	HENRY JACK & ASSOCIATES			2,200.000	136,708	62.140	136,708	41,662	0	1,936	0	6,446	0	6,446	0	L	08/16/2005
42722X-10-6	HERITAGE FINANCIAL CORP			2,800.000	49,140	17.550	49,140	50,006	0	0	0	(866)	0	(866)	0	L	12/30/2014
427825-10-4	HERSHA HOSPITALITY TRUST			51,700.000	363,451	7.030	363,451	225,330	3,619	12,925	0	75,482	0	75,482	0	L	07/10/2013
428236-10-3	HEWLETT-PACKARD CO			43,000.000	1,725,590	40.130	1,725,590	983,643	6,880	23,663	0	522,450	0	522,450	0	L	12/24/2013

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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	NAIC Market Indicator (a)	Date Acquired
428291-10-8	HEXCEL CORP	LS		2,500.000	103,725	41.490	103,725	16,753	0	0	0	(8,000)	0	(8,000)	0	L	02/14/2006
431475-10-2	HILL-ROM HOLDINGS INC	LS		1,400.000	63,868	45.620	63,868	49,708	0	854	0	14,160	0	14,160	0	L	02/06/2014
431571-10-8	HILLENBRAND INC	LS		3,100.000	106,950	34.500	106,950	76,560	0	2,457	0	15,748	0	15,748	0	L	07/10/2013
438516-10-6	HONEYWELL INTERNATIONAL INC			14,100.000	1,408,872	99.920	1,408,872	844,732	0	26,332	0	120,555	0	120,555	0	L	12/24/2013
440327-10-4	HORACE MANN EDUCATORS	LS		10,700.000	355,026	33.180	355,026	89,559	0	9,844	0	17,548	0	17,548	0	L	01/04/2008
440694-30-5	HORSEHEAD HOLDING CORP	LS		9,500.000	150,385	15.830	150,385	69,885	0	0	0	(3,610)	0	(3,610)	0	L	11/30/2011
44106M-10-2	HOSPITALITY PROPERTIES			492.000	15,252	31.000	15,252	14,700	0	0	0	552	0	552	0	L	11/19/2014
443683-10-7	HUDSON CITY BANCORP INC			30,100.000	304,612	10.120	304,612	190,762	0	4,816	0	20,769	0	20,769	0	L	08/06/2012
444859-10-2	HUMANA INC			2,300.000	330,349	143.630	330,349	59,984	644	2,530	0	92,943	0	92,943	0	L	01/04/2008
446150-10-4	HUNTINGTON BANCSHARES	LS		12,300.000	129,396	10.520	129,396	45,810	738	2,460	0	10,701	0	10,701	0	L	12/22/2009
447011-10-7	HUNTSMAN CORP	LS		4,900.000	111,622	22.780	111,622	84,013	0	2,450	0	(8,918)	0	(8,918)	0	L	07/10/2013
448947-50-7	IDT CORP			18,200.000	369,642	20.310	369,642	299,059	0	2,907	0	70,583	0	70,583	0	L	11/19/2014
45068B-10-9	ITT EDUCATIONAL SERVICES INC	LS		4,600.000	44,206	9.610	44,206	40,756	0	0	0	3,450	0	3,450	0	L	11/19/2014
451107-10-6	IDACORP INC	LS		8,400.000	555,996	66.190	555,996	236,136	0	14,784	0	120,540	0	120,540	0	L	01/04/2008
452308-10-9	ILLINOIS TOOL WORKS			4,700.000	445,090	94.700	445,090	155,495	2,280	8,202	0	49,914	0	49,914	0	L	01/04/2008
452521-10-7	IMMERSION CORPORATION	LS		1,800.000	17,046	9.470	17,046	8,244	0	0	0	(1,638)	0	(1,638)	0	L	01/08/2008
452907-10-8	IMMUNOMEDICS INC	LS		13,500.000	64,800	4.800	64,800	45,225	0	0	0	19,575	0	19,575	0	L	10/14/2014
453836-10-8	INDEPENDENT BANK CORP			4,000.000	171,240	42.810	171,240	59,000	960	3,760	0	14,760	0	14,760	0	L	05/01/2008
45665G-30-3	INFINITY PHARMACEUTICALS INC	LS		1,900.000	32,091	16.890	32,091	15,287	0	0	0	5,852	0	5,852	0	L	02/29/2012
45665Q-10-3	INFINITY PROPERTY & CASUALTY			1,400.000	108,164	77.260	108,164	47,081	0	2,016	0	7,714	0	7,714	0	L	10/26/2006
457030-10-4	INGLES MARKETS INC.			4,400.000	163,196	37.090	163,196	96,871	0	990	0	50,735	0	50,735	0	L	10/14/2014
457461-20-0	INLAND REAL ESTATE CORP			18,200.000	199,290	10.950	199,290	177,532	865	10,374	0	7,826	0	7,826	0	L	07/10/2013
45765U-10-3	INSIGHT ENTERPRISES INC			9,700.000	251,133	25.890	251,133	29,682	0	0	0	30,846	0	30,846	0	L	01/04/2008
45772G-10-5	INPHONIC INC.	LS		2,600.000	3	0.001	3	3	0	0	0	0	0	0	0	U	07/24/2007
45774N-10-8	INNOPHOS HOLDINGS INC	LS		2,000.000	116,900	58.450	116,900	32,470	0	3,520	0	19,700	0	19,700	0	L	06/26/2009
45822P-10-5	INTEGRYS ENERGY GROUP INC	LS		1,400.000	108,990	77.850	108,990	73,744	0	3,808	0	35,246	0	35,246	0	L	02/06/2014
45824V-20-9	INSYS THERAPEUTICS INC			2,850.000	120,156	42.160	120,156	30,845	0	0	0	46,626	0	46,626	0	L	03/31/2014
45825N-10-7	INTELIQUENT INC			3,800.000	74,594	19.630	74,594	55,092	0	1,425	0	19,502	0	19,502	0	L	03/12/2014
45885A-30-0	INTERNAP NETWORK SERVICES			14,200.000	113,032	7.960	113,032	55,167	0	0	0	6,248	0	6,248	0	L	06/26/2009
459044-10-3	INTERNATIONAL BANCSHARES CORP	LS		13,400.000	355,636	26.540	355,636	180,716	0	5,980	0	1,329	0	1,329	0	L	12/30/2014
459200-10-1	IBM CORP			18,800.000	3,016,272	160.440	3,016,272	2,536,249	0	79,900	0	(510,044)	0	(510,044)	0	L	12/24/2013
460146-10-3	INTERNATIONAL PAPER CO			4,600.000	246,468	53.580	246,468	53,512	0	6,670	0	24,121	0	24,121	0	L	10/04/2005
460690-10-0	INTERPUBLIC GROUP COS INC			5,000.000	103,850	20.770	103,850	85,895	0	1,900	0	15,350	0	15,350	0	L	09/27/2013
46069S-10-9	INTERSIL CORP CLASS A			55,600.000	804,532	14.470	804,532	617,920	0	26,688	0	166,744	0	166,744	0	L	09/30/2013
461203-10-1	INVACARE CORP			10,000.000	167,600	16.760	167,600	131,985	125	0	0	35,615	0	35,615	0	L	10/14/2014
46120E-60-2	INTUITIVE SURGICAL INC			400.000	211,576	528.940	211,576	38,144	0	0	0	57,944	0	57,944	0	L	01/04/2008
46145F-10-5	INVESTMENT TECHNOLOGY GROUP			8,100.000	168,642	20.820	168,642	65,893	0	0	0	2,106	0	2,106	0	L	11/07/2012
461730-10-3	INVESTORS REAL ESTATE TRUST	LS		90,100.000	736,117	8.170	736,117	761,434	7,267	8,944	0	(23,724)	0	(23,724)	0	L	12/30/2014
462846-10-6	IRON MOUNTAIN INC	LS		5,400.000	208,764	38.660	208,764	203,580	0	3,942	0	5,184	0	5,184	0	L	11/19/2014
466032-10-9	J & J SNACK FOODS CO			2,000.000	217,540	108.770	217,540	54,698	720	2,560	0	40,360	0	40,360	0	L	08/17/2005
47102X-10-5	JANUS CAPITAL GROUP INC	LS		49,400.000	796,822	16.130	796,822	498,956	0	13,679	0	182,365	0	182,365	0	L	07/22/2014
471109-10-8	JARDEN CORP	LS		3,528.000	168,921	47.880	168,921	19,867	0	0	0	24,625	0	24,625	0	L	11/25/2014
477839-10-4	JOHN BEAN TECHNOLOGIES			5,318.000	174,749	32.860	174,749	70,338	0	1,914	0	18,773	0	18,773	0	L	06/26/2009
478160-10-4	JOHNSON AND JOHNSON	LS		42,500.000	4,444,225	104.570	4,444,225	2,996,478	0	117,300	0	551,650	0	551,650	0	L	12/24/2013
478366-10-7	JOHNSON CONTROLS INC			8,700.000	420,558	48.340	420,558	145,995	2,262	7,656	0	(25,752)	0	(25,752)	0	L	04/02/2013
482480-10-0	KLA-TENCOR CORPORATION	LS		1,900.000	133,608	70.320	133,608	38,000	0	34,960	0	11,134	0	11,134	0	L	08/17/2005
482738-10-1	KVH INDUSTRIES INC.			5,900.000	74,635	12.650	74,635	53,971	0	0	0	(2,242)	0	(2,242)	0	L	05/23/2012
483007-70-4	KAISER ALUMINUM CORP	LS		2,600.000	185,718	71.430	185,718	59,692	0	3,640	0	3,094	0	3,094	0	L	07/22/2008
483548-10-3	KAMAN CORP	LS		4,600.000	184,414	40.090	184,414	104,696	736	2,944	0	1,656	0	1,656	0	L	01/04/2008
485865-10-9	KATE SPADE & CO	LS		11,900.000	380,919	32.010	380,919	144,838	0	0	0	236,081	0	236,081	0	L	02/26/2014
48666K-10-9	KB HOME	LS		1,000.000	16,550	16.550	16,550	6,720	0	100	0	(1,730)	0	(1,730)	0	L	06/27/2011
487836-10-8	KELLOGG CO	LS		2,800.000	183,232	65.440	183,232	102,564	0	5,320	0	12,236	0	12,236	0	L	02/22/2008
488152-20-8	KELLY SERVICES INC -CL A	LS		3,100.000	52,762	17.020	52,762	42,119	0	620	0	(24,552)	0	(24,552)	0	L	09/17/2012
489398-10-7	KENNEDY WILSON HOLDINGS			3,700.000	93,610	25.300	93,610	40,822	333	1,258	0	11,285	0	11,285	0	L	11/30/2011

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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	NAIC Market Indicator (a)	Date Acquired
492515-10-1	KERYX BIOPHARMACEUTICALS	LS		6,400.000	90,560	14.150	90,560	15,508	0	0	0	7,680	0	7,680	0	L	11/06/2012
49271M-10-0	KEURIG GREEN MOUNTAIN INC			4,550.000	602,397	132.395	602,397	362,643	0	3,413	0	239,754	0	239,754	0	L	03/12/2014
493267-10-8	KEYCORP			8,100.000	112,590	13.900	112,590	46,478	0	2,025	0	3,888	0	3,888	0	L	12/22/2009
49338L-10-3	KEYSIGHT TECHNOLOGIES			1,900.000	64,163	33.770	64,163	16,641	0	0	0	47,522	0	47,522	0	L	11/03/2014
493723-10-0	KEYW HOLING CORP	LS		9,900.000	102,762	10.380	102,762	85,893	0	0	0	(13,394)	0	(13,394)	0	L	12/30/2014
493732-10-1	KFORCE INC			3,300.000	79,629	24.130	79,629	27,864	0	1,353	0	12,111	0	12,111	0	L	04/08/2009
494274-10-3	KIMBALL INTL INC			12,500.000	114,000	9.120	114,000	87,878	365	1,460	0	(21,728)	0	(21,728)	0	L	12/30/2014
49428J-10-9	KIMBALL ELECTRONICS INC	LS		5,475.000	65,810	12.020	65,810	10,637	0	0	0	55,173	0	55,173	0	L	11/03/2014
494368-10-3	KIMBERLY-CLARK CORP			0.000	0	0.000	0	0	0	3,159	0	0	0	0	0	L	02/22/2008
49456B-10-1	KINDER MORGAN INC	LS		24,100.000	1,019,671	42.310	1,019,671	793,131	0	31,089	0	226,540	0	226,540	0	L	04/15/2014
494580-10-3	KINDRED HEALTHCARE INC			2,800.000	50,904	18.180	50,904	51,604	0	0	0	(700)	0	(700)	0	L	12/30/2014
49803T-30-0	KITE REALTY GROUP TRUST			2,425.000	69,695	28.740	69,695	28,324	0	631	0	41,371	0	41,371	0	L	08/12/2014
500643-20-0	KORN/FERRY INTERNATIONAL			7,700.000	221,452	28.760	221,452	80,667	0	0	0	20,328	0	20,328	0	L	11/05/2012
50076Q-10-6	KRAFT FOODS INC	LS		4,266.000	267,308	62.660	267,308	123,356	2,346	9,065	0	37,328	0	37,328	0	L	01/14/2013
501044-10-1	KROGER CO	LS		3,700.000	237,577	64.210	237,577	75,961	0	2,516	0	91,316	0	91,316	0	L	01/04/2008
50105F-10-5	KRONOS WORLDWIDE INC	LS		34,000.000	442,680	13.020	442,680	449,260	0	1,830	0	(6,580)	0	(6,580)	0	L	12/30/2014
50187A-10-7	LHC GROUP INC	LS		300.000	9,354	31.180	9,354	5,067	0	0	0	2,142	0	2,142	0	L	05/23/2012
50216C-10-8	LSI INDUSTRIES INC			3,300.000	22,407	6.790	22,407	22,487	0	627	0	(6,204)	0	(6,204)	0	L	06/27/2012
502175-10-2	LTC PROPERTIES INC	LS		2,900.000	125,193	43.170	125,193	106,862	0	5,423	0	18,331	0	18,331	0	L	02/07/2014
505336-10-7	LA Z BOY INC			9,900.000	265,716	26.840	265,716	12,375	0	2,574	0	(41,184)	0	(41,184)	0	L	01/04/2008
505597-10-4	LACLEDE GROUP INC	LS		4,600.000	244,720	53.200	244,720	146,699	2,116	8,096	0	35,236	0	35,236	0	L	12/08/2006
511637-10-0	LAKELAND BANCORP INC	LS		11,045.000	129,227	11.700	129,227	106,488	0	1,949	0	6,354	0	6,354	0	L	10/14/2014
512816-10-9	LAMAR ADVERTISING CO-A	LS		4,300.000	230,652	53.640	230,652	196,596	0	3,612	0	34,056	0	34,056	0	L	11/19/2014
516012-10-1	LANNETT CO INC	LS		2,400.000	102,912	42.880	102,912	89,352	0	0	0	13,560	0	13,560	0	L	12/30/2014
517834-10-7	LAS VEGAS SANDS CORP	LS		2,900.000	168,664	58.160	168,664	138,247	0	5,800	0	(60,059)	0	(60,059)	0	L	09/27/2013
517942-10-8	LASALLE HOTEL PROPERTIES			9,300.000	376,371	40.470	376,371	165,778	3,488	12,183	0	89,373	0	89,373	0	L	07/10/2013
518415-10-4	LATTICE SEMICONDUCTOR			28,200.000	194,298	6.890	194,298	42,582	0	0	0	39,480	0	39,480	0	L	01/04/2008
524660-10-7	LEGGETT & PLATT INC	LS		3,400.000	144,874	42.610	144,874	113,526	1,054	2,074	0	31,348	0	31,348	0	L	05/19/2014
529043-10-1	LEXINGTON REALTY TRUST			106,700.000	1,171,566	10.980	1,171,566	1,090,762	18,139	71,489	0	82,159	0	82,159	0	L	12/03/2013
529771-10-7	LEXMARK INTL GROUP INC-CL A	LS		15,400.000	635,558	41.270	635,558	513,744	0	21,252	0	88,550	0	88,550	0	L	12/11/2013
53217R-20-7	LIFE TIME FITNESS INC	LS		4,000.000	226,480	56.620	226,480	80,020	0	0	0	38,480	0	38,480	0	L	06/26/2009
532457-10-8	ELI LILLY AND CO			26,700.000	1,842,033	68.990	1,842,033	1,131,072	0	52,332	0	480,333	0	480,333	0	L	12/24/2013
53578A-10-8	LINKEDIN CORP A	LS		300.000	68,913	229.710	68,913	31,459	0	0	0	3,864	0	3,864	0	L	11/05/2012
536252-10-9	LIONBRIDGE TECHNOLOGIES	LS		12,400.000	71,300	5.750	71,300	35,907	0	0	0	(2,604)	0	(2,604)	0	L	06/28/2011
536797-10-3	LITHIA MOTORS INC			400.000	34,676	86.690	34,676	9,035	0	244	0	6,908	0	6,908	0	L	12/15/2011
537008-10-4	LITTELFUSE INC			4,000.000	386,680	96.670	386,680	43,960	0	3,760	0	14,960	0	14,960	0	L	01/04/2008
538034-10-9	LIVE NATION			13,050.000	340,736	26.110	340,736	117,034	0	0	0	82,868	0	82,868	0	L	05/23/2012
546347-10-5	LOUISIANA-PACIFIC CORP	LS		19,200.000	317,952	16.560	317,952	36,038	0	0	0	(37,440)	0	(37,440)	0	L	01/13/2009
548661-10-7	LOWE'S COMPANIES			5,500.000	378,400	68.800	378,400	162,422	0	4,510	0	105,875	0	105,875	0	L	12/24/2013
55261F-10-4	M & T BANK	LS		5,055.000	635,009	125.620	635,009	328,049	0	14,154	0	46,506	0	46,506	0	L	05/16/2011
55277P-10-4	MGE ENERGY INC	LS		6,750.000	307,868	45.610	307,868	153,648	0	7,482	0	48,155	0	48,155	0	L	02/10/2014
552848-10-3	MGIC INVESTMENT CORP	LS		5,100.000	47,532	9.320	47,532	29,121	0	0	0	4,488	0	4,488	0	L	05/07/2013
55305B-10-1	M/I SCHOTTENSTEIN HO			7,500.000	172,200	22.960	172,200	43,968	0	0	0	(18,675)	0	(18,675)	0	L	10/20/2011
55306N-10-4	MKS INSTRUMENTS INC	LS		8,200.000	300,120	36.600	300,120	128,250	0	5,371	0	54,776	0	54,776	0	L	01/04/2008
553777-10-3	MTS SYSTEMS CORP	LS		3,600.000	270,108	75.030	270,108	81,900	0	5,400	0	14,256	0	14,256	0	L	01/04/2008
55616P-10-4	MACY'S INC	LS		5,620.000	369,515	65.750	369,515	56,541	1,756	6,323	0	69,407	0	69,407	0	L	01/04/2008
56062Y-10-2	MAINSOURCE FINANCIAL GROUP			8,100.000	169,452	20.920	169,452	44,486	0	3,402	0	23,409	0	23,409	0	L	02/19/2009
562750-10-9	MANHATTAN ASSOCIATES INC			2,300.000	93,656	40.720	93,656	9,959	0	0	0	26,105	0	26,105	0	L	01/13/2014
56382Q-10-2	MANNING & NAPIER INC			16,300.000	225,266	13.820	225,266	240,538	0	4,536	0	(33,778)	0	(33,778)	0	L	11/19/2014
56418H-10-0	MANPOWER INC			2,700.000	184,059	68.170	184,059	101,827	0	2,646	0	(47,763)	0	(47,763)	0	L	11/05/2012
564563-10-4	MANTECH INTERNATIONAL CORP - A			10,900.000	329,507	30.230	329,507	266,634	0	9,156	0	3,270	0	3,270	0	L	07/10/2013
565849-10-6	MARATHON OIL CORP			2,200.000	62,238	28.290	62,238	42,203	0	1,760	0	(15,422)	0	(15,422)	0	L	12/22/2009
567908-10-8	MARINEMAX INC	LS		9,300.000	186,465	20.050	186,465	77,816	0	0	0	36,921	0	36,921	0	L	04/17/2012
57060D-10-8	MARKETAXESS HOLDINGS INC	LS		2,000.000	143,420	71.710	143,420	27,324	0	1,280	0	9,564	0	9,564	0	L	12/22/2009

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
571157-10-6	MARLIN BUSINESS SERVICES INC			3,500.000	71,855	20.530	71,855	63,420	0	438	0	8,435	0	8,435	0	L	10/14/2014
571748-10-2	MARSH & MCLENNAN COS	LS		7,500.000	429,300	57.240	429,300	165,052	0	7,950	0	66,600	0	66,600	0	L	12/22/2009
574599-10-6	MASCO CORP			10,100.000	254,520	25.200	254,520	102,315	0	3,333	0	24,543	0	24,543	0	L	02/29/2012
57636Q-10-4	MASTERCARD INC-CLASS A			6,000.000	516,960	86.160	516,960	114,673	0	2,640	0	15,684	0	15,684	0	L	01/22/2014
576690-10-1	MATERION CORP	LS		4,200.000	147,966	35.230	147,966	77,618	0	1,407	0	18,396	0	18,396	0	L	11/30/2011
576853-10-5	MATRIX SERVICE CO			3,900.000	87,048	22.320	87,048	35,955	0	0	0	(8,229)	0	(8,229)	0	L	11/30/2011
577081-10-2	MATTEL INC			22,700.000	702,452	30.945	702,452	695,624	0	12,122	0	(54,746)	0	(54,746)	0	L	12/30/2014
577128-10-1	MATTHEWS INTL CORP	LS		1,900.000	92,473	48.670	92,473	56,675	0	874	0	11,514	0	11,514	0	L	05/23/2012
577933-10-4	MAXIMUS INC			12,400.000	680,016	54.840	680,016	116,405	0	2,232	0	134,540	0	134,540	0	L	01/04/2008
580589-10-9	MCGRATH RENTCORP			3,900.000	139,854	35.860	139,854	104,661	0	3,803	0	(15,366)	0	(15,366)	0	L	04/02/2013
580645-10-9	MCGRAW-HILL COMPANIES INC			3,100.000	275,838	88.980	275,838	70,897	0	3,720	0	33,418	0	33,418	0	L	08/16/2005
58155Q-10-3	MCKESSON CORP	LS		3,700.000	768,046	207.580	768,046	135,552	888	3,552	0	170,866	0	170,866	0	L	01/04/2008
582839-10-6	MEAD JOHNSON NUTRITION COMPANY			1,300.000	130,702	100.540	130,702	55,930	488	1,905	0	21,814	0	21,814	0	L	12/22/2009
58463J-30-4	MEDICAL PROPERTIES TRUST INC			40,700.000	560,846	13.780	560,846	535,680	8,547	34,188	0	63,492	0	63,492	0	L	11/01/2013
585055-10-6	MEDTRONIC INC			14,300.000	1,032,460	72.200	1,032,460	661,619	4,362	16,731	0	211,783	0	211,783	0	L	12/24/2013
587118-10-0	MEN'S WEARHOUSE INC	LS		7,500.000	331,125	44.150	331,125	206,100	0	5,400	0	(51,975)	0	(51,975)	0	L	07/10/2013
587200-10-6	MENTOR GRAPHICS CORP	LS		8,600.000	188,512	21.920	188,512	38,184	430	1,677	0	(18,490)	0	(18,490)	0	L	01/04/2008
587376-10-4	MERCANTILE BANK CORP	LS		3,400.000	71,468	21.020	71,468	66,990	0	408	0	4,478	0	4,478	0	L	10/14/2014
58933Y-10-5	MERCK & CO. INC			0.000	0	0.000	0	0	0	12,445	0	0	0	0	0	L	07/10/2013
589378-10-8	MERCURY COMPUTER SYSTEMS INC			5,400.000	75,168	13.920	75,168	29,862	0	0	0	16,038	0	16,038	0	L	06/27/2008
589400-10-0	MERCURY GENERAL CORP	LS		2,200.000	124,674	56.670	124,674	115,370	0	803	0	9,304	0	9,304	0	L	12/30/2014
589584-10-1	MERIDIAN BIOSCIENCE INC	LS		21,660.000	356,524	16.460	356,524	368,369	0	1,420	0	(11,845)	0	(11,845)	0	L	11/19/2014
59001A-10-2	MERITAGE HOMES CORP	LS		1,200.000	43,188	35.990	43,188	22,013	0	0	0	(14,400)	0	(14,400)	0	L	12/22/2009
59001K-10-0	MERITOR INC	LS		14,700.000	222,705	15.150	222,705	43,308	0	0	0	69,384	0	69,384	0	L	03/30/2011
591520-20-0	METHODE ELECTRONICS - CL A			12,100.000	441,771	36.510	441,771	56,304	0	4,114	0	28,072	0	28,072	0	L	05/23/2012
594918-10-4	MICROSOFT CORP			134,100.000	6,228,945	46.450	6,228,945	3,551,658	0	154,215	0	1,212,264	0	1,212,264	0	L	12/24/2013
595112-10-3	MICRON TECHNOLOGY INC	LS		3,800.000	133,038	35.010	133,038	21,109	0	0	0	50,388	0	50,388	0	L	12/15/2011
59522J-10-3	MID-AMERICA APARTMENT COMM			3,056.000	228,222	74.680	228,222	117,445	0	8,924	0	42,601	0	42,601	0	L	10/02/2013
596680-10-8	MIDDLESEX WATER CO			2,200.000	50,732	23.060	50,732	45,743	0	424	0	4,989	0	4,989	0	L	10/14/2014
600544-10-0	MILLER (HERMAN) INC	LS		1,900.000	55,917	29.430	55,917	22,432	266	1,036	0	(171)	0	(171)	0	L	04/08/2009
603158-10-6	MINERALS TECHNOLOGIES INC			7,200.000	500,040	69.450	500,040	144,456	0	1,440	0	67,536	0	67,536	0	L	12/22/2009
60740F-10-5	MOBILE MINI INC	LS		7,700.000	311,927	40.510	311,927	110,987	0	5,236	0	(5,159)	0	(5,159)	0	L	08/06/2012
607828-10-0	MODINE MANUFACTURING CO			18,700.000	254,320	13.600	254,320	125,020	0	0	0	14,586	0	14,586	0	L	06/27/2012
60855R-10-0	MOLINA HEALTHCARE INC	LS		5,400.000	289,062	53.530	289,062	68,472	0	0	0	101,412	0	101,412	0	L	01/04/2008
609839-10-5	MONOLITHIC POWER SYSTEMS INC			11,600.000	576,984	49.740	576,984	283,128	1,740	3,480	0	174,928	0	174,928	0	L	07/10/2013
610236-10-1	MONRO MUFFLER BRAKE INC	LS		1,000.000	57,800	57.800	57,800	17,972	0	500	0	1,440	0	1,440	0	L	04/08/2009
61166W-10-1	MONSANTO CO			4,900.000	585,403	119.470	585,403	335,391	0	8,722	0	14,308	0	14,308	0	L	05/23/2012
611742-10-7	MONSTER WORLDWIDE INC	LS		15,200.000	70,224	4.620	70,224	67,032	0	0	0	3,192	0	3,192	0	L	11/19/2014
615369-10-5	MOODY'S CORPORATION			2,000.000	191,620	95.810	191,620	45,840	0	2,240	0	34,680	0	34,680	0	L	06/28/2007
617446-44-8	MORGAN STANLEY	LS		18,000.000	698,400	38.800	698,400	378,554	0	6,300	0	133,920	0	133,920	0	L	12/24/2013
624756-10-2	MUELLER INDUSTRIES INC	LS		17,200.000	587,208	34.140	587,208	211,412	0	5,160	0	45,322	0	45,322	0	L	03/31/2014
624758-10-8	MUELLER WATER PRODUCTS INC-A			24,600.000	251,904	10.240	251,904	64,685	0	1,722	0	21,402	0	21,402	0	L	12/01/2010
628464-10-9	MYERS INDUSTRIES INC			5,900.000	103,840	17.600	103,840	78,160	767	2,832	0	(20,768)	0	(20,768)	0	L	02/29/2012
628778-10-2	NBT BANCORP INC	LS		12,600.000	331,002	26.270	331,002	291,932	0	3,528	0	30,720	0	30,720	0	L	10/14/2014
628852-20-4	NCI BUILDING SYS INC	LS		1,020.000	18,890	18.520	18,890	10,568	0	0	0	1,000	0	1,000	0	L	03/08/2010
629337-10-6	NN INC	LS		4,500.000	92,520	20.560	92,520	54,418	0	1,260	0	1,665	0	1,665	0	L	07/11/2013
629579-10-3	NACCO INDUSTRIES			400.000	23,744	59.360	23,744	7,446	0	409	0	(1,132)	0	(1,132)	0	L	04/17/2012
635309-10-7	NATIONAL CINEMEDIA INC			20,800.000	298,896	14.370	298,896	299,520	0	0	0	(624)	0	(624)	0	L	12/30/2014
635906-10-0	NATIONAL HEALTHCARE CORP			1,500.000	94,260	62.840	94,260	57,415	510	1,980	0	13,395	0	13,395	0	L	12/15/2011
63633D-10-4	NATIONAL HEALTH INVESTORS INC			100.000	6,996	69.960	6,996	2,777	77	305	0	1,386	0	1,386	0	L	01/04/2008
637071-10-1	NATIONAL-OILWELL			2,500.000	163,825	65.530	163,825	149,489	0	4,100	0	(15,359)	0	(15,359)	0	L	12/15/2011
639027-10-1	NATURE'S SUNSHINE PRODUCTS INC			3,500.000	51,870	14.820	51,870	51,438	0	350	0	432	0	432	0	L	10/14/2014
63935N-10-7	NAVIGANT CONSULTING CO			3,300.000	50,721	15.370	50,721	33,326	0	0	0	(12,639)	0	(12,639)	0	L	09/15/2011
640079-10-9	NEENAH PAPER INC			3,200.000	192,864	60.270	192,864	42,999	0	3,264	0	56,000	0	56,000	0	L	12/22/2009

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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	NAIC Market Indicator (a)	Date Acquired
640268-10-8	NEKTAR THERAPEUTICS	LS		10,300.000	159,650	15.500	159,650	59,348	0	0	0	42,745	0	42,745	0	L	06/27/2011
64031N-10-8	NELNET INC			3,700.000	171,421	46.330	171,421	42,254	0	1,480	0	15,503	0	15,503	0	L	06/27/2008
64110D-10-4	NETAPP INC			5,200.000	215,540	41.450	215,540	77,507	0	3,276	0	1,612	0	1,612	0	L	01/04/2008
64111Q-10-4	NETGEAR INC			2,200.000	78,276	35.580	78,276	31,042	0	0	0	5,808	0	5,808	0	L	06/27/2008
646025-10-6	NEW JERSEY RESOURCE CORP	LS		7,550.000	462,060	61.200	462,060	271,268	3,038	11,543	0	100,276	0	100,276	0	L	12/30/2014
64704V-10-6	NEW MEDIA INVESTMENT GROUP			32,400.000	765,612	23.630	765,612	586,034	0	3,564	0	179,578	0	179,578	0	L	11/19/2014
649604-50-1	NEW YORK MORTGAGE TRUST INC	LS		20,500.000	158,055	7.710	158,055	136,229	5,535	22,140	0	14,760	0	14,760	0	L	11/07/2012
650111-10-7	NEW YORK TIMES CO CLASS A			20,200.000	267,044	13.220	267,044	147,069	0	3,232	0	(53,530)	0	(53,530)	0	L	11/05/2012
651587-10-7	NEWMARKET CORP	LS		600.000	242,118	403.530	242,118	32,286	840	2,640	0	41,628	0	41,628	0	L	01/04/2008
651824-10-4	NEWPORT CORP			8,000.000	152,880	19.110	152,880	54,240	0	0	0	8,320	0	8,320	0	L	01/04/2008
654106-10-3	NIKE INC			0.000	0	0.000	0	0	0	2,040	0	0	0	0	0	L	12/22/2009
65473P-10-5	NISOURCE INC	LS		30,100.000	1,276,842	42.420	1,276,842	514,917	0	30,702	0	287,154	0	287,154	0	L	02/10/2011
655044-10-5	NOBLE ENERGY INC	LS		4,400.000	208,692	47.430	208,692	128,677	0	2,992	0	(90,992)	0	(90,992)	0	L	12/22/2009
655663-10-2	NORDSON CORP			6,900.000	537,924	77.960	537,924	167,558	1,518	5,244	0	25,254	0	25,254	0	L	12/22/2009
655664-10-0	NORDSTROM INC	LS		2,500.000	198,475	79.390	198,475	41,875	0	3,300	0	43,975	0	43,975	0	L	06/28/2007
655844-10-8	NORFOLK SOUTHERN CORP	LS		3,600.000	394,596	109.610	394,596	121,500	0	7,992	0	60,408	0	60,408	0	L	07/22/2008
666807-10-2	NORTHROP GRUMMAN CORP			4,400.000	648,516	147.390	648,516	193,384	0	11,924	0	144,232	0	144,232	0	L	12/22/2009
668074-30-5	NORTHWESTERN CORP	LS		6,800.000	384,744	56.580	384,744	155,890	0	10,880	0	90,168	0	90,168	0	L	01/04/2008
67018T-10-5	NU SKIN ENTERPRISES INC	LS		2,400.000	104,880	43.700	104,880	25,176	0	3,312	0	(226,848)	0	(226,848)	0	L	01/04/2008
67069D-10-8	NUTRI/SYSTEM INC	LS		11,300.000	220,915	19.550	220,915	147,508	0	4,445	0	35,011	0	35,011	0	L	09/08/2014
670704-10-5	NUVASIVE INC			2,700.000	127,332	47.160	127,332	39,227	0	0	0	40,041	0	40,041	0	L	11/06/2012
670872-10-0	OM GROUP INC			4,300.000	128,140	29.800	128,140	87,865	0	1,290	0	(28,423)	0	(28,423)	0	L	11/05/2012
67103X-10-2	ORIENTAL FINANCIAL GROUP		E	8,300.000	138,195	16.650	138,195	35,443	830	2,656	0	(5,727)	0	(5,727)	0	L	04/26/2013
674599-10-5	OCCIDENTAL PETROLEUM CORP			17,100.000	1,378,431	80.610	1,378,431	1,255,908	12,312	42,504	0	(168,579)	0	(168,579)	0	L	02/06/2014
676220-10-6	OFFICE DEPOT INC	LS		30,000.000	257,250	8.575	257,250	166,642	0	0	0	90,608	0	90,608	0	L	12/30/2014
680033-10-7	OLD NATIONAL BANCORP	LS		12,800.000	190,464	14.880	190,464	152,601	0	5,632	0	(6,272)	0	(6,272)	0	L	04/17/2012
680223-10-4	OLD REPUBLIC INTL CORP			3,500.000	51,205	14.630	51,205	51,660	0	0	0	(455)	0	(455)	0	L	12/30/2014
680665-20-5	OLIN CORP	LS		21,700.000	494,109	22.770	494,109	438,246	0	15,300	0	(95,055)	0	(95,055)	0	L	02/06/2014
681919-10-6	OMNICOM GROUP	LS		4,200.000	325,374	77.470	325,374	104,616	2,100	7,560	0	13,020	0	13,020	0	L	01/04/2008
681936-10-0	OMEGA HEALTHCARE INVESTORS			49,500.000	1,933,965	39.070	1,933,965	1,516,525	0	75,735	0	417,440	0	417,440	0	L	02/07/2014
682128-10-3	OMNIVISION TECHNOLOGIES	LS		9,100.000	236,600	26.000	236,600	94,950	0	0	0	80,080	0	80,080	0	L	09/27/2013
682159-10-8	ON ASSIGNMENT INC.			6,200.000	205,778	33.190	205,778	16,802	0	0	0	(10,726)	0	(10,726)	0	L	06/27/2008
682406-10-3	ONE LIBERTY PROPERTIES INC	LS		7,600.000	179,892	23.670	179,892	157,300	5,928	11,248	0	45,343	18,439	26,904	0	L	07/11/2013
682680-10-3	ONEOK INC	LS		700.000	34,853	49.790	34,853	26,193	0	1,488	0	(3,252)	0	(3,252)	0	L	07/10/2013
683797-10-4	OPPENHEIMER HOLDINGS CLASS A			3,400.000	79,050	23.250	79,050	75,807	0	374	0	3,243	0	3,243	0	L	10/14/2014
68557K-10-9	ORBITZ WORLDWIDE INC			11,200.000	92,176	8.230	92,176	29,052	0	0	0	11,760	0	11,760	0	L	06/28/2011
68572N-10-4	ORCHARD PAPER PRODUCTS	LS		1,900.000	55,309	29.110	55,309	48,634	0	2,660	0	(7,087)	0	(7,087)	0	L	06/12/2013
68620A-10-4	ORGANOVO HOLDINGS INC	LS		9,700.000	70,131	7.230	70,131	56,745	0	0	0	13,386	0	13,386	0	L	10/14/2014
68628V-30-8	ORION MARINE GROUP INC			7,000.000	77,350	11.050	77,350	46,887	0	0	0	(6,860)	0	(6,860)	0	L	09/15/2011
689648-10-3	OTTER CORP	LS		20,000.000	619,200	30.960	619,200	507,139	0	14,218	0	38,428	0	38,428	0	L	10/14/2014
69007J-10-6	OUTFRONT MEDIA INC			35,000.000	939,400	26.840	939,400	995,836	0	0	0	(56,436)	0	(56,436)	0	L	11/20/2014
691497-30-9	OXFORD INDUSTRIES INC.			600.000	33,126	55.210	33,126	3,702	0	486	0	(15,276)	0	(15,276)	0	L	01/04/2008
69318G-10-6	PBF ENERGY INC-CLASS A	LS		15,900.000	423,576	26.640	423,576	380,802	0	3,450	0	42,774	0	42,774	0	L	11/19/2014
69327R-10-1	PDC ENERGY INC			4,600.000	189,842	41.270	189,842	93,639	0	0	0	(54,970)	0	(54,970)	0	L	06/25/2012
693475-10-5	PNC FINANCIAL SERVICES GROUP	LS		5,996.000	547,015	91.230	547,015	315,615	0	11,272	0	81,845	0	81,845	0	L	12/24/2013
69349H-10-7	PNM RESOURCES INC			8,300.000	245,929	29.630	245,929	68,558	0	6,142	0	45,733	0	45,733	0	L	01/04/2008
69351T-10-6	PPL CORPORATION			10,600.000	385,098	36.330	385,098	264,311	3,949	15,741	0	66,144	0	66,144	0	L	06/25/2010
69370C-10-0	PTC INC			7,400.000	271,210	36.650	271,210	73,852	0	0	0	9,324	0	9,324	0	L	01/28/2013
693718-10-8	PACCAR INC	LS		2,150.000	146,222	68.010	146,222	61,490	2,150	3,784	0	19,006	0	19,006	0	L	01/04/2008
69404D-10-8	PACIFIC BIOSCIENCES OF CALIF	LS		30,100.000	235,984	7.840	235,984	78,926	0	0	0	78,561	0	78,561	0	L	07/11/2013
69412V-10-8	PACIFIC CONTINENTAL CORP			6,400.000	90,752	14.180	90,752	83,254	0	4,416	0	(11,264)	0	(11,264)	0	L	07/11/2013
69423U-30-5	PACIFIC ETHANOL INC	LS		7,800.000	80,574	10.330	80,574	96,387	0	0	0	(15,813)	0	(15,813)	0	L	12/30/2014
694873-10-0	PACIFICSUNWEAR OF CALIF	LS		500.000	1,090	2.180	1,090	1,037	0	0	0	53	0	53	0	L	09/08/2014
695263-10-3	PACWEST BANCORP			13,225.000	601,209	45.460	601,209	303,088	0	14,425	0	178,366	0	178,366	0	L	04/08/2014

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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	NAIC Market Indicator (a)	Date Acquired
700416-20-9	PARK ELECTROCHEMICAL			3,500.000	87,255	24.930	87,255	60,480	350	10,150	0	(13,265)	0	(13,265)	0	L	01/04/2008
700658-10-7	PARK NATIONAL CORP	LS		2,700.000	238,896	88.480	238,896	175,858	0	10,152	0	9,207	0	9,207	0	L	06/27/2011
70338P-10-0	PATTERN ENERGY GROUP INC			3,800.000	93,708	24.660	93,708	95,522	603	0	0	(1,814)	0	(1,814)	0	L	12/30/2014
703481-10-1	PATTERSON-UTI ENERGY INC			500.000	8,295	16.590	8,295	8,344	0	200	0	(4,365)	0	(4,365)	0	L	11/05/2012
704326-10-7	PAYCHEX INC	LS		18,800.000	867,996	46.170	867,996	663,558	0	27,448	0	12,032	0	12,032	0	L	07/10/2013
708430-10-3	PENNS WOODS BANCORP INCE	LS		2,600.000	128,076	49.260	128,076	89,812	0	4,888	0	(4,524)	0	(4,524)	0	L	06/25/2010
70959W-10-3	PENSKE AUTO GROUP			3,900.000	191,373	49.070	191,373	76,576	0	3,042	0	7,449	0	7,449	0	L	12/15/2011
713278-10-9	PEP BOYS-MANNY MOE AND JACK	LS		7,500.000	73,650	9.820	73,650	33,075	0	0	0	(17,400)	0	(17,400)	0	L	01/04/2008
713291-10-2	PEPCO HOLDINGS	LS		112,000.000	3,016,160	26.930	3,016,160	2,122,169	0	114,156	0	851,424	0	851,424	0	L	03/12/2014
713448-10-8	PEPSICO INC			0.000	0	0.000	0	0	0	8,967	0	0	0	0	0	L	06/17/2008
71375U-10-1	PERFICIENT INC			4,600.000	85,698	18.630	85,698	21,988	0	0	0	(22,034)	0	(22,034)	0	L	06/27/2008
716933-10-6	PHARMACYCLICS INC	LS		900.000	110,034	122.260	110,034	12,793	0	0	0	14,832	0	14,832	0	L	12/15/2011
717081-10-3	PFIZER INC			139,556.000	4,347,169	31.150	4,347,169	2,903,089	0	145,138	0	72,569	0	72,569	0	L	12/24/2013
719405-10-2	PHOTRONICS INC			8,600.000	71,466	8.310	71,466	38,770	0	0	0	(6,192)	0	(6,192)	0	L	08/06/2012
720279-10-8	PIER 1 IMPORTS INC			7,500.000	115,500	15.400	115,500	16,238	0	1,800	0	(57,600)	0	(57,600)	0	L	06/26/2009
72348P-10-4	PINNACLE FOODS INC			4,800.000	169,440	35.300	169,440	133,445	1,128	3,144	0	35,995	0	35,995	0	L	02/06/2014
723787-10-7	PIONEER NATURAL RESOURCES CO	LS		900.000	133,965	148.850	133,965	43,075	0	72	0	(31,698)	0	(31,698)	0	L	12/22/2009
724078-10-0	PIPER JAFFRAY COS	LS		2,400.000	139,416	58.090	139,416	48,528	0	0	0	44,496	0	44,496	0	L	11/30/2011
727493-10-8	PLANTRONICS			5,200.000	275,704	53.020	275,704	62,764	0	2,860	0	34,164	0	34,164	0	L	01/04/2008
729132-10-0	PLEXUS			3,600.000	148,356	41.210	148,356	49,752	0	0	0	(7,488)	0	(7,488)	0	L	01/04/2008
72919P-20-2	PLUG POWER INC			16,200.000	48,600	3.000	48,600	50,706	0	0	0	(2,106)	0	(2,106)	0	L	12/30/2014
73179P-10-6	POLYONE CORPORATION			12,687.000	480,964	37.910	480,964	135,799	1,269	4,060	0	32,479	0	32,479	0	L	03/13/2013
736508-84-7	PORTLAND GENERAL ELECTRIC CO	LS		6,400.000	242,112	37.830	242,112	142,154	1,792	7,104	0	48,832	0	48,832	0	L	02/19/2013
737464-10-7	POST PROPERTIES INC			3,700.000	217,449	58.770	217,449	47,058	1,480	5,513	0	50,098	0	50,098	0	L	06/17/2008
739128-10-6	POWELL INDUSTRIES INC	LS		3,100.000	152,117	49.070	152,117	132,369	0	806	0	19,748	0	19,748	0	L	10/14/2014
73941U-10-2	POZEN INC	LS		5,900.000	47,200	8.000	47,200	4,885	0	0	0	(236)	0	(236)	0	L	10/20/2011
74005P-10-4	PRAXAIR INC	LS		4,500.000	583,020	129.560	583,020	302,805	0	11,700	0	(2,115)	0	(2,115)	0	L	07/22/2008
740189-10-5	PRECISION CASTPARTS CORP			2,200.000	529,936	240.880	529,936	131,780	0	264	0	(62,524)	0	(62,524)	0	L	06/17/2008
74112D-10-1	PRESTIGE BRANDS HOLDINGS INC			800.000	27,776	34.720	27,776	5,844	0	0	0	(864)	0	(864)	0	L	01/08/2008
74144T-10-8	T ROWE PRICE GROUP			3,400.000	291,924	85.860	291,924	98,124	0	5,984	0	7,106	0	7,106	0	L	07/22/2008
741503-40-3	PRICELINE GROUP INC			500.000	570,105	1,140.210	570,105	42,919	0	0	0	(11,095)	0	(11,095)	0	L	04/08/2009
74251V-10-2	PRINCIPAL FINANCIAL GROUP	LS		18,100.000	940,114	51.940	940,114	728,716	0	23,168	0	151,379	0	151,379	0	L	02/06/2014
742962-10-3	PRIVATEBANCORP INC			10,000.000	334,000	33.400	334,000	101,036	0	400	0	44,700	0	44,700	0	L	09/16/2010
743187-10-6	PROGENICS PHARMACEUTICALS INC			7,100.000	53,676	7.560	53,676	51,404	0	0	0	2,272	0	2,272	0	L	12/30/2014
743312-10-0	PROGRESS SOFTWARE CORP	LS		5,850.000	158,067	27.020	158,067	67,704	0	0	0	6,962	0	6,962	0	L	06/17/2008
743606-10-5	PROSPERITY BANCSHARES INC			13,200.000	730,752	55.360	730,752	396,835	3,597	12,672	0	(105,996)	0	(105,996)	0	L	11/06/2009
743815-10-2	PROVIDENCE SERVICE CORP	LS		700.000	25,508	36.440	25,508	8,111	0	0	0	7,504	0	7,504	0	L	10/20/2011
74386T-10-5	PROVIDENT FINANCIAL SERVICES	LS		11,900.000	214,914	18.060	214,914	108,290	0	7,140	0	(14,994)	0	(14,994)	0	L	01/04/2008
745867-10-1	PULTE HOMES INC	LS		8,000.000	171,680	21.460	171,680	58,959	640	1,600	0	8,720	0	8,720	0	L	03/23/2011
747301-10-9	QUAD GRAPHICS INC	LS		17,259.000	396,267	22.960	396,267	396,759	0	5,231	0	(15,104)	8,285	(23,389)	0	L	12/30/2014
747316-10-7	QUAKER CHEMICAL CORP			2,500.000	230,100	92.040	230,100	32,888	0	2,750	0	37,425	0	37,425	0	L	06/26/2009
747310-10-3	PZENA INVESTMENT MGMT			2,900.000	27,434	9.460	27,434	12,319	0	1,015	0	(6,670)	0	(6,670)	0	L	06/27/2012
747525-10-3	QUALCOMM INC			21,700.000	1,612,961	74.330	1,612,961	1,296,854	0	34,937	0	1,736	0	1,736	0	L	12/24/2013
747619-10-4	QUANEX BUILDING PRODUCTS			10,000.000	187,800	18.780	187,800	93,700	0	1,600	0	(11,400)	0	(11,400)	0	L	05/01/2008
749660-10-6	RPC INC	LS		10,300.000	134,312	13.040	134,312	136,095	0	2,772	0	(32,856)	0	(32,856)	0	L	12/30/2014
749685-10-3	RPM INTERNATIONAL INC			1,000.000	50,710	50.710	50,710	25,485	0	980	0	9,200	0	9,200	0	L	05/23/2012
750236-10-1	RADIAN GROUP	LS		21,700.000	362,824	16.720	362,824	133,562	0	217	0	56,420	0	56,420	0	L	05/07/2013
751452-20-2	RAMCO-GERSHENSON PROPERTIES			45,600.000	854,544	18.740	854,544	791,447	9,660	9,120	0	63,097	0	63,097	0	L	09/08/2014
75281A-10-9	RANGE RESOURCES CORP	LS		1,900.000	101,555	53.450	101,555	65,341	0	304	0	(58,634)	0	(58,634)	0	L	07/22/2008
755111-50-7	RAYTHEON CO RAYTHEON CO			14,500.000	1,568,465	108.170	1,568,465	1,295,188	0	27,198	0	215,262	0	215,262	0	L	02/07/2014
756109-10-4	REALTY INCOME CORP			1,800.000	85,878	47.710	85,878	33,876	330	3,945	0	18,684	0	18,684	0	L	06/17/2008
758750-10-3	REGAL BELOIT			4,500.000	338,400	75.200	338,400	137,880	990	3,780	0	6,660	0	6,660	0	L	06/17/2008
758766-10-9	REGAL ENTERTAINMENT GROUP-A	LS		4,500.000	96,120	21.360	96,120	87,363	0	7,470	0	8,757	0	8,757	0	L	03/13/2014
75886F-10-7	REGENERON PHARMACEUTICALS	LS		400.000	164,100	410.250	164,100	20,773	0	0	0	54,004	0	54,004	0	L	12/15/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
7591EP-10-0	REGIONS FINANCIAL CORP			0.000	0	0.000	0	0	0	366	0	0	0	0	0	L	05/23/2012
75970E-10-7	RENASANT CORP	LS		5,100.000	147,543	28.930	147,543	72,004	0	4,335	0	(12,903)	0	(12,903)	0	L	04/23/2012
75972A-30-1	RENEWABLE ENERGY GROUP INC	LS		600.000	5,826	9.710	5,826	4,854	0	0	0	(1,050)	0	(1,050)	0	L	04/02/2013
76009N-10-0	RENT-A-CENTER INC			5,600.000	203,392	36.320	203,392	94,665	1,344	5,152	0	16,688	0	16,688	0	L	11/19/2008
76028H-20-9	REPROS THERAPEUTICS INC	LS		9,700.000	96,709	9.970	96,709	93,508	0	0	0	3,201	0	3,201	0	L	10/14/2014
76120W-30-2	RESOURCE CAPITAL CORP			30,700.000	154,728	5.040	154,728	154,728	6,140	24,560	0	(50)	27,273	(27,323)	0	L	11/06/2012
761220-10-5	RESOURCES CONNECTION INC	LS		5,700.000	93,765	16.450	93,765	79,287	0	456	0	14,478	0	14,478	0	L	10/14/2014
76131N-10-1	RETAIL OPPORTUNITY INVESTMENT	LS		2,100.000	35,259	16.790	35,259	22,500	0	1,344	0	4,347	0	4,347	0	L	06/27/2011
76131V-20-2	RETAIL PROPERTIES OF AME A			12,200.000	203,618	16.690	203,618	162,090	2,021	6,062	0	41,528	0	41,528	0	L	02/07/2014
770323-10-3	ROBERT HALF INTL INC			3,200.000	186,816	58.380	186,816	67,966	0	2,304	0	52,448	0	52,448	0	L	02/29/2012
773903-10-9	ROCKWELL INTL CORP	LS		1,800.000	200,160	111.200	200,160	39,312	0	4,302	0	(12,528)	0	(12,528)	0	L	09/21/2007
774415-10-3	ROCKWOOD HOLDINGS INC			2,700.000	212,760	78.800	212,760	65,181	0	4,545	0	19,619	0	19,619	0	L	04/15/2014
775043-10-2	ROFIN-SINAR TECHNOLOGIES INC			2,800.000	80,556	28.770	80,556	50,604	0	0	0	4,900	0	4,900	0	L	08/06/2012
775133-10-1	ROGERS CORP			3,900.000	317,616	81.440	317,616	73,632	0	0	0	77,766	0	77,766	0	L	01/04/2008
777779-30-7	ROSETTA RESOURCES INC	LS		2,700.000	60,237	22.310	60,237	23,828	0	0	0	(69,471)	0	(69,471)	0	L	06/26/2009
780287-10-8	ROYAL GOLD INC			900.000	56,430	62.700	56,430	32,221	198	756	0	14,967	0	14,967	0	L	07/15/2008
783764-10-3	RYLAND GROUP			4,600.000	177,376	38.560	177,376	63,609	0	552	0	(22,310)	0	(22,310)	0	L	11/30/2011
78377T-10-7	RYMAN HOSPITALITY PROPERTIES	LS		8,195.000	432,204	52.740	432,204	335,665	4,507	13,522	0	96,539	0	96,539	0	L	02/07/2014
783859-10-1	S & T BANCORP INC	LS		4,800.000	143,088	29.810	143,088	59,448	0	3,264	0	21,600	0	21,600	0	L	06/26/2009
78573L-10-6	SABRA HEALTH CARE REIT INC			1,200.000	36,444	30.370	36,444	32,130	0	1,812	0	5,076	0	5,076	0	L	02/20/2013
78648T-10-0	SAFETY INSURANCE GROUP INC			14,300.000	915,343	64.010	915,343	777,295	0	15,340	0	75,457	0	75,457	0	L	12/30/2014
786514-20-8	SAFEWAY INC			30,100.000	1,057,112	35.120	1,057,112	839,122	6,923	17,846	0	75,130	0	75,130	0	L	05/19/2014
79466L-30-2	SALESFORCE.COM INC	LS		5,600.000	332,136	59.310	332,136	44,814	0	0	0	23,072	0	23,072	0	L	06/17/2008
795435-10-6	SALIX PHARMACEUTICALS LTD	LS		1,500.000	172,410	114.940	172,410	10,502	0	0	0	37,500	0	37,500	0	L	06/27/2008
80004C-10-1	SANDISK	LS		2,600.000	254,748	97.980	254,748	24,960	0	2,730	0	71,344	0	71,344	0	L	04/02/2008
800363-10-3	SANDY SPRING BANCORP	LS		4,200.000	109,536	26.080	109,536	98,120	0	1,064	0	6,544	0	6,544	0	L	10/14/2014
800677-10-6	SANGAMO BIOSCIENCES INC	LS		2,800.000	42,588	15.210	42,588	15,209	0	0	0	3,696	0	3,696	0	L	02/29/2012
801056-10-2	SANMINA CORP			9,900.000	232,947	23.530	232,947	86,990	0	0	0	67,617	0	67,617	0	L	11/15/2012
806857-10-8	SCHLUMBERGER LTD			13,700.000	1,170,117	85.410	1,170,117	1,148,592	5,480	17,471	0	(64,390)	0	(64,390)	0	L	12/24/2013
806882-10-6	SCHNITZER STEEL INDUSTRIES INC			2,200.000	49,632	22.560	49,632	50,424	0	0	0	(792)	0	(792)	0	L	12/30/2014
808194-10-4	SCHULMAN			7,100.000	287,763	40.530	287,763	96,205	0	5,716	0	37,417	0	37,417	0	L	01/04/2008
808513-10-5	CHARLES SCHWAB CORP			6,400.000	193,216	30.190	193,216	74,890	0	1,536	0	26,816	0	26,816	0	L	01/26/2012
808541-10-6	SCHWEITZER-MAUDUIT INTERNATION	LS		4,200.000	177,660	42.300	177,660	45,559	0	6,132	0	(38,514)	0	(38,514)	0	L	10/04/2005
808625-10-7	SCIENCE APPLICATIONS INTE			1,300.000	64,389	49.530	64,389	39,238	0	1,456	0	21,398	0	21,398	0	L	09/30/2013
811054-40-2	E.W SCRIPPS CO	LS		3,600.000	80,460	22.350	80,460	30,305	0	0	0	2,268	0	2,268	0	L	01/26/2012
811065-10-1	SCRIPPS NETWORKS INTERACTIVE	LS		2,100.000	158,067	75.270	158,067	46,200	0	1,680	0	(23,394)	0	(23,394)	0	L	07/01/2008
81618T-10-0	SELECT INCOME REIT	LS		103,300.000	2,521,553	24.410	2,521,553	2,690,406	0	52,464	0	(168,853)	0	(168,853)	0	L	11/19/2014
81619Q-10-5	SELECT MEDICAL HOLDINGS CORP	LS		3,600.000	51,840	14.400	51,840	48,996	0	0	0	2,844	0	2,844	0	L	11/19/2014
816300-10-7	SELECTIVE INS GROUP			5,500.000	149,435	27.170	149,435	70,235	0	2,915	0	605	0	605	0	L	01/04/2008
81721M-10-9	SENIOR HOUSING PROP TRUST			2,300.000	50,853	22.110	50,853	51,658	0	0	0	(805)	0	(805)	0	L	12/30/2014
81725T-10-0	SENSIENT TECHNOLOGIES			6,700.000	404,278	60.340	404,278	186,059	0	6,566	0	79,194	0	79,194	0	L	01/04/2008
817565-10-4	SERVICE CORP INTERNATIONAL	LS		8,100.000	183,870	22.700	183,870	79,365	0	2,754	0	37,017	0	37,017	0	L	12/15/2011
824889-10-9	SHOE CARNIVAL INC			13,150.000	337,824	25.690	337,824	179,453	0	1,476	0	28,690	0	28,690	0	L	10/14/2014
825211-10-5	SHORETEL INC			14,600.000	107,310	7.350	107,310	61,565	0	0	0	(28,178)	0	(28,178)	0	L	07/10/2013
82705T-10-2	SILICON IMAGE INC			12,900.000	71,208	5.520	71,208	32,057	0	0	0	(8,127)	0	(8,127)	0	L	06/26/2009
829073-10-5	SIMPSON MANUFACTURING CO INC			5,100.000	176,460	34.600	176,460	150,501	0	0	0	25,959	0	25,959	0	L	10/14/2014
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP	LS		4,900.000	211,435	43.150	211,435	180,736	0	9,457	0	31,017	0	31,017	0	L	12/03/2013
83088M-10-2	SKYWORKS SOLUTIONS INC	LS		1,300.000	94,523	72.710	94,523	9,880	0	455	0	57,395	0	57,395	0	L	01/04/2008
831865-20-9	SMITH A O			9,600.000	541,536	56.410	541,536	80,576	0	5,760	0	23,712	0	23,712	0	L	06/28/2007
83421A-10-4	SOLERA HOLDINGS INC			1,900.000	97,242	51.180	97,242	52,541	0	1,387	0	(37,202)	0	(37,202)	0	L	06/17/2008
838518-10-8	SOUTH JERSEY INDS IN			5,400.000	318,222	58.930	318,222	187,658	0	10,368	0	16,038	0	16,038	0	L	01/04/2008
840441-10-9	SOUTH STATE CORP	LS		4,198.000	281,602	67.080	281,602	96,328	0	1,805	0	185,274	0	185,274	0	L	06/30/2014
842587-10-7	SOUTHERN CO	LS		8,600.000	422,346	49.110	422,346	297,435	0	17,910	0	68,800	0	68,800	0	L	02/19/2013
84470P-10-9	SOUTHSIDE BANCSHARES INC	LS		6,762.000	195,489	28.910	195,489	137,705	0	6,424	0	19,420	0	19,420	0	L	04/08/2014

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
844767-10-3	SOUTHWEST BANCORP INC/STILLWAT			11,300.000	196,168	17.360	196,168	54,435	0	1,808	0	16,272	0	16,272	0	L	09/15/2011
844895-10-2	SOUTHWEST GAS CORP			7,800.000	482,118	61.810	482,118	164,346	0	11,115	0	46,020	0	46,020	0	L	01/04/2008
84610H-10-8	SOVRAN SELF STORAGE			1,800.000	156,996	87.220	156,996	36,144	0	4,896	0	39,690	0	39,690	0	L	01/04/2008
846511-10-3	SPARK ENERGY INC			3,600.000	50,724	14.090	50,724	50,193	0	0	0	531	0	531	0	L	12/30/2014
846819-10-0	SPARTAN MOTORS INC			20,100.000	105,726	5.260	105,726	100,657	0	2,010	0	(21,091)	7,853	(28,944)	0	L	07/11/2013
847560-10-9	SPECTRA ENERGY CORP	LS		11,750.000	426,525	36.300	426,525	235,734	0	16,156	0	7,990	0	7,990	0	L	04/17/2012
847788-10-6	SPEEDWAY MOTORSPORTS INC	LS		4,400.000	96,228	21.870	96,228	73,730	0	660	0	22,498	0	22,498	0	L	10/14/2014
84863T-10-6	SPOK HLDGS INC	LS		7,100.000	123,256	17.360	123,256	100,966	0	888	0	22,290	0	22,290	0	L	10/14/2014
85254J-10-2	STAG INDUSTRIAL INC			12,200.000	298,900	24.500	298,900	237,342	1,342	15,616	0	50,142	0	50,142	0	L	07/10/2013
852857-20-0	STAMPS.COM INC	LS		2,000.000	95,980	47.990	95,980	26,441	0	0	0	11,780	0	11,780	0	L	06/28/2011
853666-10-5	STANDARD MOTOR PRODUCTS			3,100.000	118,172	38.120	118,172	70,966	0	1,612	0	4,092	0	4,092	0	L	02/19/2013
85375C-10-1	STANDARD PACIFIC CORP	LS		39,900.000	290,871	7.290	290,871	78,300	0	0	0	(70,224)	0	(70,224)	0	L	09/15/2011
854502-10-1	STANLEY BLACK & DECKER			1,900.000	182,552	96.080	182,552	145,453	0	3,876	0	37,099	0	37,099	0	L	02/06/2014
855030-10-2	STAPLES INC	LS		13,000.000	235,560	18.120	235,560	159,380	1,560	0	0	76,180	0	76,180	0	L	10/14/2014
855707-10-5	STATE AUTO FINANCIAL CORP			1,300.000	28,886	22.220	28,886	18,267	0	520	0	1,274	0	1,274	0	L	08/07/2012
85571B-10-5	STARWOOD PROPERTY TRUST INC			0.000	0	0.000	0	0	13,584	0	0	0	0	0	0	L	11/01/2013
85590A-40-1	STARWOOD HOTELS & RESORTS			2,300.000	186,461	81.070	186,461	41,170	0	9,200	0	3,726	0	3,726	0	L	01/04/2008
857477-10-3	STATE STREET CORP			900.000	70,650	78.500	70,650	51,758	270	1,008	0	4,599	0	4,599	0	L	02/19/2013
858119-10-0	STEEL DYNAMICS INC			24,000.000	473,760	19.740	473,760	378,860	3,554	9,215	0	55,837	0	55,837	0	L	02/06/2014
858155-20-3	STEELCASE INC-CL A			11,100.000	199,245	17.950	199,245	101,727	1,166	3,971	0	20,812	0	20,812	0	L	04/15/2014
858375-10-8	STEIN MART INC			16,800.000	245,616	14.620	245,616	210,714	1,260	0	0	34,902	0	34,902	0	L	10/14/2014
859152-10-0	STERIS CORP	LS		1,600.000	103,760	64.850	103,760	46,992	0	1,408	0	26,880	0	26,880	0	L	01/04/2008
85917A-10-0	STERLING BANCORP	LS		10,352.000	148,862	14.380	148,862	80,380	0	2,899	0	10,456	0	10,456	0	L	11/01/2013
860372-10-1	STEWART INFORMATION SERVICES C			7,600.000	281,504	37.040	281,504	69,560	0	760	0	36,252	0	36,252	0	L	09/15/2011
86183P-10-2	STONERIDGE INC	LS		9,800.000	126,028	12.860	126,028	64,630	0	0	0	1,078	0	1,078	0	L	04/02/2013
863667-10-1	STRYKER CORP			1,200.000	113,196	94.330	113,196	47,940	414	1,464	0	23,028	0	23,028	0	L	01/04/2008
866082-10-0	SUMMIT HOTEL PROPERTIES	LS		47,500.000	590,900	12.440	590,900	485,882	0	11,883	0	112,201	0	112,201	0	L	09/08/2014
866674-10-4	SUN COMMUNITIES			4,400.000	266,024	60.460	266,024	194,565	2,860	5,720	0	71,459	0	71,459	0	L	04/15/2014
866942-10-5	SUN HYDRAULICS CORP			600.000	23,628	39.380	23,628	14,733	54	870	0	(870)	0	(870)	0	L	08/06/2012
867328-60-1	SUNESIS PHARMACEUTICALS INC			20,100.000	51,255	2.550	51,255	50,853	0	0	0	402	0	402	0	L	12/30/2014
86732Y-10-9	SUNEDISON INC	LS		600.000	11,706	19.510	11,706	3,240	0	0	0	3,876	0	3,876	0	L	06/03/2013
867652-40-6	SUNPOWER CORP	LS		2,700.000	69,741	25.830	69,741	41,661	0	0	0	(10,746)	0	(10,746)	0	L	05/07/2013
868157-10-8	SUPERIOR ENERGY SERVICES INC	LS		3,307.000	66,636	20.150	66,636	68,521	0	1,058	0	(21,363)	0	(21,363)	0	L	02/08/2012
868168-10-5	SUPERIOR INDUSTRIES INTL			5,900.000	116,761	19.790	116,761	86,156	1,062	4,248	0	(4,956)	0	(4,956)	0	L	02/29/2012
868873-10-0	SURMODICS INC			1,800.000	39,780	22.100	39,780	16,168	0	0	0	(4,122)	0	(4,122)	0	L	10/20/2011
869099-10-1	SUSQUEHANNA BANCSHARES INC			7,219.000	96,951	13.430	96,951	77,761	0	1,196	0	1,447	0	1,447	0	L	12/30/2014
871503-10-8	SYMANTEC CORP			2,100.000	53,876	25.655	53,876	31,283	0	1,260	0	4,358	0	4,358	0	L	05/23/2012
87161C-50-1	SYNOVUS FINANCIAL CORP	LS		4,242.000	114,916	27.090	114,916	41,869	424	594	0	73,047	0	73,047	0	L	05/19/2014
87162W-10-0	SYNNEX CORP	LS		2,100.000	164,136	78.160	164,136	40,135	0	263	0	22,596	0	22,596	0	L	04/08/2009
872386-10-7	TESSCO TECHNOLOGIES INC			1,152.000	33,408	29.000	33,408	35,477	0	922	0	(13,041)	0	(13,041)	0	L	07/11/2013
872540-10-9	TJX COMPANIES INC			15,400.000	1,056,132	68.580	1,056,132	613,032	0	10,318	0	74,690	0	74,690	0	L	12/24/2013
874083-10-8	TAL INTERNATIONAL GROUP INC	LS		71,100.000	3,097,827	43.570	3,097,827	2,850,649	0	0	0	(141,062)	0	(141,062)	0	L	09/08/2014
87612G-10-1	TARGA RESOURCES INC	LS		300.000	31,815	106.050	31,815	31,497	0	621	0	318	0	318	0	L	04/15/2014
88023U-10-1	TEMPUR-PEDIC INTERNATIONAL	LS		800.000	43,928	54.910	43,928	6,448	0	0	0	760	0	760	0	L	06/27/2008
880345-10-3	TENNANT CO	LS		1,500.000	108,255	72.170	108,255	40,602	0	1,170	0	6,540	0	6,540	0	L	12/22/2009
880349-10-5	TENNECO INC	LS		4,800.000	271,728	56.610	271,728	34,944	0	0	0	192	0	192	0	L	06/04/2009
88164L-10-0	TESSERA TECHNOLOGIES INC			13,700.000	489,912	35.760	489,912	254,539	0	12,604	0	219,885	0	219,885	0	L	07/10/2013
882240-10-7	TEXAS CAPITAL BANCSHARES INC	LS		400.000	21,732	54.330	21,732	5,584	0	0	0	(3,148)	0	(3,148)	0	L	01/08/2008
882508-10-4	TEXAS INSTRUMENTS INC	LS		24,600.000	1,315,239	53.465	1,315,239	704,736	0	30,504	0	235,053	0	235,053	0	L	12/24/2013
883556-10-2	THERMO FISHER SCIENTIFIC			4,700.000	588,863	125.290	588,863	167,649	705	2,820	0	65,518	0	65,518	0	L	01/04/2008
885160-10-1	THOR INDUSTRIES INC	LS		700.000	39,109	55.870	39,109	21,538	189	672	0	448	0	448	0	L	01/26/2012
885807-20-6	THRESHOLD PHARMACEUTICALS			16,300.000	51,834	3.180	51,834	53,138	0	0	0	(1,304)	0	(1,304)	0	L	12/30/2014
886885-10-2	TILLY'S INC-CLASS A SHRS			1,100.000	10,659	9.690	10,659	8,854	0	0	0	1,805	0	1,805	0	L	09/08/2014
887228-10-4	TIME INC	LS		10,700.000	263,327	24.610	263,327	235,939	0	2,033	0	27,388	0	27,388	0	L	11/19/2014

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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	NAIC Market Indicator (a)	Date Acquired
887317-30-3	TIME WARNER INC			5,600.000	478,352	85.420	478,352	186,646	0	7,112	0	104,042	0	104,042	0	L	04/17/2012
88732J-20-7	TIME WARNER CABLE INC			2,469.000	375,436	152.060	375,436	113,012	0	7,407	0	40,887	0	40,887	0	L	03/31/2009
88830M-10-2	TITAN INERNATIONAL INC.			3,200.000	34,016	10.630	34,016	24,716	16	64	0	(23,520)	0	(23,520)	0	L	12/22/2009
88830R-10-1	TITAN MACHINERY INC	LS		2,500.000	34,850	13.940	34,850	28,475	0	0	0	(9,700)	0	(9,700)	0	L	12/22/2009
890110-10-9	TOMPKINS TRUSTCO INC	LS		3,700.000	204,610	55.300	204,610	171,132	0	1,554	0	33,478	0	33,478	0	U	10/14/2014
89214P-10-9	TOWNE BANK			7,400.000	111,888	15.120	111,888	106,947	814	0	0	4,941	0	4,941	0	L	10/14/2014
89417E-10-9	THE TRAVELERS COS INC			100.000	10,585	105.850	10,585	4,520	0	215	0	1,531	0	1,531	0	L	01/04/2008
894840-10-0	TREMOR VIDEO INC			18,200.000	52,234	2.870	52,234	50,915	0	0	0	1,320	0	1,320	0	L	12/30/2014
89531P-10-5	TREX COMPANY INC	LS		4,800.000	204,384	42.580	204,384	25,968	0	0	0	13,512	0	13,512	0	L	05/08/2014
896095-10-6	TRICO BANCSHARES			1,600.000	39,520	24.700	39,520	22,952	0	704	0	(5,872)	0	(5,872)	0	L	06/27/2011
89674K-10-3	TRIQUINT SEMICONDUCTOR INC			21,000.000	578,550	27.550	578,550	82,085	0	0	0	403,410	0	403,410	0	L	11/06/2012
896818-10-1	TRIUMPH GROUP INC	LS		2,800.000	188,216	67.220	188,216	65,940	0	448	0	(24,780)	0	(24,780)	0	L	01/04/2008
89785X-10-1	TRUEBLUE INC	LS		4,600.000	102,350	22.250	102,350	37,950	0	0	0	(16,238)	0	(16,238)	0	L	06/27/2008
897888-10-3	TRULIA INC	LS		3,700.000	170,311	46.030	170,311	123,099	0	0	0	47,212	0	47,212	0	L	05/19/2014
898349-10-5	TRUSTCO BANK CORP NY	LS		90,400.000	656,304	7.260	656,304	508,916	5,480	21,918	0	6,404	0	6,404	0	L	12/30/2014
898402-10-2	TRUSTMARK CORP	LS		29,300.000	719,022	24.540	719,022	663,194	0	15,456	0	(6,406)	7,664	(14,070)	0	L	12/30/2014
899896-10-4	TUPPERWARE CORPORATION	LS		3,400.000	214,200	63.000	214,200	57,766	2,312	9,044	0	(107,202)	0	(107,202)	0	L	01/04/2008
901109-10-8	TUTOR PERINI CORPORATION			400.000	9,628	24.070	9,628	5,115	0	0	0	(892)	0	(892)	0	L	11/05/2012
901476-10-1	TWIN DISC INC	LS		3,200.000	63,552	19.860	63,552	67,395	0	63	0	(3,843)	0	(3,843)	0	L	12/30/2014
90346E-10-3	US SILICA HOLDINGS INC	LS		0.000	0	0.000	0	0	350	0	0	0	0	0	0	L	02/06/2014
904214-10-3	UMPQUA HOLDINGS CORP			28,311.000	481,570	17.010	481,570	419,536	4,247	12,926	0	(45,143)	0	(45,143)	0	L	04/22/2014
904708-10-4	UNIFIRST CORP/MA			2,800.000	340,060	121.450	340,060	83,132	105	420	0	40,460	0	40,460	0	L	06/28/2007
90539J-10-9	UNION BANKSHARES CORP	LS		2,434.000	58,611	24.080	58,611	24,975	0	1,071	0	33,636	0	33,636	0	L	04/28/2014
907818-10-8	UNION PACIFIC CORP			9,400.000	1,119,822	119.130	1,119,822	391,361	4,700	15,703	0	330,222	0	330,222	0	L	06/09/2014
90984P-30-3	UNITED COMMUNITY BANKS/GA			6,700.000	126,898	18.940	126,898	48,750	335	402	0	7,973	0	7,973	0	L	08/07/2012
909907-10-7	UNITED BANKSHARES INC	LS		23,000.000	861,350	37.450	861,350	565,231	7,360	29,440	0	138,000	0	138,000	0	L	07/10/2013
910340-10-8	UNITED FIRE GROUP INC			1,400.000	41,622	29.730	41,622	29,377	0	1,092	0	1,498	0	1,498	0	L	05/23/2012
912909-10-8	UNITED STATES STEEL CORP	LS		1,200.000	32,088	26.740	32,088	21,928	0	240	0	(3,312)	0	(3,312)	0	L	07/10/2013
913004-10-7	UNITED STATIONERS INC			5,000.000	210,800	42.160	210,800	76,409	700	2,800	0	(18,650)	0	(18,650)	0	L	01/04/2008
913017-10-9	UNITED TECHNOLOGIES CORP			16,300.000	1,874,500	115.000	1,874,500	1,303,749	0	38,468	0	19,560	0	19,560	0	L	12/24/2013
913259-10-7	UNITIL CORPORATION	LS		5,200.000	190,684	36.670	190,684	153,798	0	7,176	0	32,136	0	32,136	0	L	07/11/2013
91359V-10-7	UNIVERSAL INSURANCE HOLDINGS	LS		10,500.000	214,725	20.450	214,725	52,895	0	5,775	0	62,685	0	62,685	0	L	04/02/2013
915271-10-0	UNIVEST CORP OF PENNSYLVANIA			5,800.000	117,392	20.240	117,392	109,262	1,160	4,640	0	(2,552)	0	(2,552)	0	L	07/10/2013
91879Q-10-9	VAIL RESORTS INC			2,900.000	264,277	91.130	264,277	78,518	1,204	4,212	0	46,110	0	46,110	0	L	06/26/2009
91913Y-10-0	VALERO ENERGY CORP			4,000.000	198,000	49.500	198,000	93,231	0	4,200	0	(3,600)	0	(3,600)	0	L	01/14/2013
920253-10-1	VALMONT INDUSTRIES	LS		900.000	114,300	127.000	114,300	55,224	338	1,125	0	(19,908)	0	(19,908)	0	L	06/17/2008
922417-10-0	VEECO INSTRUMENTS INC	LS		4,000.000	139,520	34.880	139,520	26,680	0	0	0	7,880	0	7,880	0	L	01/04/2008
92242T-10-1	VECTRUS INC			950.000	26,030	27.400	26,030	13,352	0	0	0	12,678	0	12,678	0	L	09/29/2014
92276F-10-0	VENTAS INC	LS		2,097.000	150,355	71.700	150,355	59,156	0	6,218	0	30,239	0	30,239	0	L	07/05/2011
92342Y-10-9	VERIFONE HOLDINGS INC	LS		2,100.000	78,120	37.200	78,120	14,280	0	0	0	21,798	0	21,798	0	L	06/27/2008
92343V-10-4	VERIZON COMMUNICATIONS			45,800.000	2,142,524	46.780	2,142,524	1,857,164	0	96,899	0	(102,572)	0	(102,572)	0	L	03/12/2014
92552V-10-0	VIASAT INC	LS		1,300.000	81,939	63.030	81,939	26,520	0	0	0	494	0	494	0	L	06/27/2008
92553P-20-1	VIACOM INC	LS		6,550.000	492,888	75.250	492,888	124,843	2,162	6,288	0	(79,190)	0	(79,190)	0	L	01/04/2008
925815-10-2	VICOR CORP	LS		600.000	7,260	12.100	7,260	4,429	0	0	0	(792)	0	(792)	0	L	07/10/2013
92924F-10-6	WGL HOLDINGS			7,200.000	393,264	54.620	393,264	237,758	0	12,528	0	104,832	0	104,832	0	L	01/04/2008
930059-10-0	WADDELL & REED FINANCIAL INC			3,300.000	164,406	49.820	164,406	162,418	0	2,788	0	(37,740)	0	(37,740)	0	L	05/19/2014
931142-10-3	WAL-MART STORES INC			22,500.000	1,932,300	85.880	1,932,300	1,312,160	10,800	41,377	0	161,775	0	161,775	0	L	12/24/2013
939647-10-3	WASHINGTON PRIME GROUP INC			9,200.000	158,424	17.220	158,424	159,436	0	0	0	(1,012)	0	(1,012)	0	L	12/30/2014
939653-10-1	WASHINGTON REAL ESTATE INV	LS		2,900.000	80,214	27.660	80,214	64,221	0	3,480	0	12,470	0	12,470	0	L	06/26/2009
940610-10-8	WASHINGTON TRUST BANCORP			3,800.000	152,684	40.180	152,684	100,116	1,216	1,872	0	17,074	0	17,074	0	L	10/14/2014
94106L-10-9	WASTE MANAGEMENT INC			1,800.000	92,376	51.320	92,376	46,080	0	2,700	0	11,610	0	11,610	0	L	02/22/2008
942622-20-0	WATSCO INC	LS		800.000	85,600	107.000	85,600	27,224	0	1,600	0	8,752	0	8,752	0	L	08/16/2005
942749-10-2	WATTS WATER TECHNOLOGIES INC			6,900.000	437,736	63.440	437,736	146,325	0	4,002	0	10,833	0	10,833	0	L	01/04/2008
94770V-10-2	WEBMD HEALTH CORP			2,400.000	94,920	39.550	94,920	36,670	0	0	0	120	0	120	0	L	12/11/2012

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
947890-10-9	WEBSTER FINANCIAL CORP			17,900.000	582,287	32.530	582,287	168,749	0	13,425	0	24,165	0	24,165	0	L	11/06/2009
94946T-10-6	WELLCARE HEALTH PLANS INC			100.000	8,206	82.060	8,206	6,296	0	0	0	1,911	0	1,911	0	L	02/06/2014
949746-10-1	WELLS FARGO & COMPANY			75,356.000	4,131,016	54.820	4,131,016	2,598,014	0	101,731	0	709,854	0	709,854	0	L	12/24/2013
950810-10-1	WESBANCO INC	LS		1,200.000	41,760	34.800	41,760	23,133	264	1,032	0	3,360	0	3,360	0	L	04/23/2012
955306-10-5	WEST PHARMACEUTICAL			400.000	21,296	53.240	21,296	9,140	0	164	0	1,672	0	1,672	0	L	05/23/2012
95709T-10-0	WESTAR ENERGY INC	LS		15,900.000	655,716	41.240	655,716	311,209	5,565	22,101	0	144,213	0	144,213	0	L	01/04/2008
957638-10-9	WESTERN ALLIANCE BANKCORP	LS		5,400.000	150,120	27.800	150,120	20,412	0	0	0	21,276	0	21,276	0	L	06/27/2008
959319-10-4	WESTERN REFINING INC	LS		3,200.000	120,896	37.780	120,896	17,788	0	9,856	0	(14,816)	0	(14,816)	0	L	06/25/2010
962149-10-0	WEYCO GROUP INC	LS		1,700.000	50,439	29.670	50,439	46,582	323	0	0	3,857	0	3,857	0	L	10/14/2014
969457-10-0	WILLIAMS COS INC	LS		7,600.000	341,544	44.940	341,544	261,060	0	14,877	0	48,412	0	48,412	0	L	12/11/2013
969490-10-1	CLAYTON WILLIAMS ENERGY INC	LS		700.000	44,660	63.800	44,660	24,692	0	0	0	(12,705)	0	(12,705)	0	L	12/22/2009
97186T-10-8	WILSHIRE BANCORP INC			20,100.000	203,613	10.130	203,613	58,775	1,005	3,618	0	(16,080)	0	(16,080)	0	L	06/28/2011
97382A-10-1	WINDSTREAM HOLDINGS INC			16,200.000	133,488	8.240	133,488	124,902	4,050	16,200	0	4,212	0	4,212	0	L	09/03/2013
974637-10-0	WINNEBAGO INDUSTRIES	LS		2,500.000	54,400	21.760	54,400	22,715	0	225	0	(14,225)	0	(14,225)	0	L	05/23/2012
976657-10-6	WISCONSIN ENERGY CORP	LS		8,000.000	421,920	52.740	421,920	162,840	0	12,480	0	91,200	0	91,200	0	L	06/17/2008
981475-10-6	WORLD FUEL SERVICES CORP			0.000	0	0.000	0	0	0	124	0	0	0	0	0	L	04/08/2009
98156Q-10-8	WWE			26,600.000	328,244	12.340	328,244	332,343	0	0	0	(4,099)	0	(4,099)	0	L	12/30/2014
981811-10-2	WORTHINGTON INDUSTRIES	LS		8,700.000	261,783	30.090	261,783	129,083	0	5,742	0	(104,313)	0	(104,313)	0	L	02/19/2013
98310W-10-8	WYNDHAM WORLDWIDE CORP	LS		600.000	51,456	85.760	51,456	20,608	0	840	0	7,242	0	7,242	0	L	12/15/2011
983919-10-1	XILINX CORP			4,800.000	207,792	43.290	207,792	94,513	0	5,376	0	(12,624)	0	(12,624)	0	L	01/04/2008
984121-10-3	XEROX CORP			17,400.000	241,164	13.860	241,164	180,729	1,313	3,263	0	60,435	0	60,435	0	L	02/06/2014
98419J-10-7	XOMA CORP	LS		12,100.000	43,439	3.590	43,439	33,421	0	0	0	(37,994)	0	(37,994)	0	L	11/06/2012
984332-10-6	YAHOO INC			7,200.000	363,672	50.510	363,672	87,840	0	0	0	72,504	0	72,504	0	L	01/04/2008
988498-10-1	YUM BRANDS INC			5,100.000	371,535	72.850	371,535	143,364	0	7,752	0	(14,076)	0	(14,076)	0	L	01/04/2008
98872B-10-4	YUME INC	LS		14,900.000	75,096	5.040	75,096	70,766	0	0	0	4,330	0	4,330	0	L	10/14/2014
98954A-10-7	ZILLOW INC CLASS A	LS		100.000	10,589	105.890	10,589	9,057	0	0	0	1,532	0	1,532	0	L	04/15/2014
98956P-10-2	ZIMMER HOLDINGS			2,800.000	317,576	113.420	317,576	102,200	616	2,408	0	56,644	0	56,644	0	L	01/08/2008
G72800-10-8	PROTHENA CORP PLC	LS		3,300.000	68,508	20.760	68,508	43,637	0	0	0	(19,008)	0	(19,008)	0	L	07/10/2013
G8807B-10-6	THERAVANCE BIOPHARMA INC	LS		371.000	5,535	14.920	5,535	4,597	0	0	0	938	0	938	0	L	06/03/2014
29390Q-10-9	EQUAL ENERGY LTD		A	0.000	0	0.000	0	0	0	725	0	0	0	0	0	L	01/01/2014
552697-10-4	MDC PARTNERS INC-A		I	16,500.000	374,880	22.720	374,880	169,926	0	12,210	0	(46,035)	0	(46,035)	0	L	05/07/2013
88157K-10-1	TESCO CORP		A	4,400.000	56,408	12.820	56,408	45,889	0	660	0	(30,624)	0	(30,624)	0	L	08/06/2012
884903-10-5	THOMSON REUTERS CORP		A	3,000.000	121,020	40.340	121,020	88,143	0	3,960	0	7,560	0	7,560	0	L	09/18/2012
G0129K-10-4	AIRCASTLE LTD	LS	F	11,100.000	237,207	21.370	237,207	49,998	0	9,102	0	24,531	0	24,531	0	U	01/13/2009
G3323L-10-0	FABRINET	LS	F	4,600.000	81,604	17.740	81,604	49,321	0	0	0	(12,972)	0	(12,972)	0	L	11/06/2012
G37585-10-9	GASLOG LTD		F	2,500.000	50,875	20.350	50,875	49,325	0	0	0	1,550	0	1,550	0	L	12/30/2014
G4388N-10-6	HELEN OF TROY LTD		F	1,100.000	71,566	65.060	71,566	16,588	0	0	0	17,248	0	17,248	0	U	01/04/2008
G47791-10-1	INGERSOLL-RAND PLC		F	1,600.000	101,424	63.390	101,424	41,519	0	1,600	0	2,864	0	2,864	0	U	01/26/2012
G491BT-10-8	INVESTCO LTD		F	27,000.000	1,067,040	39.520	1,067,040	945,374	0	15,100	0	121,666	0	121,666	0	L	05/19/2014
G5753U-11-2	MAIDEN HOLDINGS LTD		F	18,500.000	236,615	12.790	236,615	210,060	2,405	0	0	26,555	0	26,555	0	U	10/14/2014
G5876H-10-5	MARVELL TECHNOLOGY GROUP LTD		F	4,200.000	60,900	14.500	60,900	34,750	0	1,008	0	504	0	504	0	U	11/06/2012
G6648D-10-9	HOME LOAN SERVICING SOLUTIONS		F	39,200.000	765,184	19.520	765,184	879,879	7,048	21,168	0	(114,695)	0	(114,695)	0	L	09/08/2014
G67742-10-9	ONEBEACON INSURANCE GROUP LTD		F	40,900.000	662,580	16.200	662,580	610,301	0	27,405	0	8,327	0	8,327	0	L	10/14/2014
G81075-10-6	SHIP FINANCE INTERNATIONAL LTD		F	13,200.000	186,384	14.120	186,384	216,142	0	21,516	0	(29,832)	0	(29,832)	0	U	06/12/2013
G8766E-10-9	TEXTAINER GROUP HOLINGS LTD		F	35,520.000	1,219,046	34.320	1,219,046	1,197,017	0	17,399	0	(8,834)	0	(8,834)	0	U	11/19/2014
G9456A-10-0	GOLAR LNG LTD		F	7,900.000	288,113	36.470	288,113	314,866	0	7,335	0	(73,038)	0	(73,038)	0	L	11/19/2014
H2906T-10-9	GARMIN LTD	LS	F	12,300.000	649,809	52.830	649,809	421,398	0	23,221	0	81,672	0	81,672	0	U	04/02/2013
N53745-10-0	LYONDELLBASELL INDU		F	2,800.000	222,292	79.390	222,292	261,348	0	3,080	0	(39,056)	0	(39,056)	0	L	12/30/2014
P16994-13-2	BANCO LATINOAMERICANO EXP-E		F	600.000	18,060	30.100	18,060	15,155	231	840	0	1,248	0	1,248	0	L	07/11/2013
Q9235V-10-1	TRONOX LTD-CL A		F	34,300.000	819,084	23.880	819,084	748,389	0	4,800	0	70,695	0	70,695	0	L	11/19/2014
Y0207T-10-0	ARDMORE SHIPPING CORP	LS	F	29,800.000	356,706	11.970	356,706	294,133	0	1,560	0	62,569	0	62,569	0	L	11/19/2014
Y0553W-10-3	BALTIC TRADING LTD		F	35,900.000	90,109	2.510	90,109	85,919	0	0	0	4,190	0	4,190	0	U	12/30/2014
Y2065G-12-1	DHT HOLDINGS INC		F	7,100.000	51,901	7.310	51,901	51,830	0	0	0	71	0	71	0	L	12/30/2014
Y7542C-10-6	SCORPIO TANKERS INC		F	15,700.000	136,433	8.690	136,433	116,132	0	6,123	0	(48,670)	0	(48,670)	0	L	07/10/2013

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Y8565N-10-2	TEEKAY TANKERS LTD-CLASS A	LS	F	27,500.000	139,143	5.060	139,143	114,898	0	825	0	24,252	0	24,252	0	U	09/08/2014
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					291,247,041	XXX	291,247,041	181,133,116	444,238	5,944,342	0	23,566,340	315,843	23,250,497	0	XXX	XXX
9799999 - Total Common Stocks					291,247,041	XXX	291,247,041	181,133,116	444,238	5,944,342	0	23,566,340	315,843	23,250,497	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					291,247,041	XXX	291,247,041	181,133,116	444,238	5,944,342	0	23,566,340	315,843	23,250,497	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 13 , the total $ value (included in Column 8) of all such issues $ 9,735,623

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
36179Q-L5-8	GNMA II POOL MA2148 3.500% 08/20/44		08/25/2014	Nomura Securities		8,928,223	8,602,925	14,219
912828-F6-2	US TREASURY N/B 1.500% 10/31/19		12/18/2014	Various		7,636,701	7,650,000	15,906
912828-F8-8	US TREASURY N/B 0.375% 10/31/16		11/14/2014	Paribas		149,575	150,000	29
912828-G5-3	US TREASURY N/B 1.875% 11/30/21		12/11/2014	RBC Dominion		2,489,165	2,500,000	1,545
912828-G6-1	US TREASURY N/B 1.500% 11/30/19		12/16/2014	Various		14,996,538	15,020,000	11,623
912828-G7-9	US TREASURY N/B 1.000% 12/15/17		12/18/2014	Scotia Capital		2,992,622	3,000,000	330
912828-G8-7	US TREASURY N/B 2.125% 12/31/21		12/30/2014	Citigroup Global Markets		3,224,335	3,195,000	0
0599999. Subtotal - Bonds - U.S. Governments						40,417,159	40,117,925	43,652
419791-U2-2	HAWAII ST 5.000% 11/01/24		02/20/2014	Wells Fargo		4,680,720	4,000,000	63,333
882723-KW-8	TEXAS STATE 5.000% 04/01/23		05/19/2014	Tax Free Exchange		278,181	265,000	1,767
882723-LQ-0	TEXAS STATE 5.000% 04/01/23		05/19/2014	Tax Free Exchange		2,842,355	2,735,000	18,233
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						7,801,256	7,000,000	83,333
84055Q-EV-8	S TX CMNTY CLG DIST 5.000% 08/15/29		02/26/2014	Fidelity Capital Markets		1,621,679	1,435,000	1,395
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,621,679	1,435,000	1,395
120525-DS-6	BUNCOMBE CNTY NC LTD OBLIG 5.000% 06/01/30		02/14/2014	R.W. Baird		1,117,340	1,000,000	0
167562-NT-0	CHICAGO ILL MIDWAY ARPT REV 5.000% 01/01/30		05/29/2014	Barclays		4,861,755	4,500,000	0
271371-VB-9	EAST CAROLINA NC UNIV 5.000% 10/01/32		01/29/2014	Wells Fargo		2,215,978	2,025,000	0
3138EK-FA-8	FNMA POOL AL2860 3.000% 12/01/42		02/05/2014	Nomura Securities		1,698,097	1,744,434	1,744
3138EN-CQ-0	FNMA POOL AL5478 4.000% 06/01/44		11/07/2014	Goldman Sachs & Co		7,613,225	7,126,611	9,502
3138MG-AB-3	FNMA POOL AP2701 3.500% 09/01/42		08/14/2014	CS First Boston		2,511,892	2,437,990	2,370
3138WA-6D-4	FNMA POOL AS1767 4.000% 02/01/44		02/11/2014	J P Morgan		7,123,710	6,778,434	9,038
3138WC-JZ-7	FNMA POOL AS2979 3.000% 08/01/29		08/27/2014	Citigroup Global Markets		5,022,849	4,843,488	6,054
3138WV-SW-2	FNMA POOL AT7732 2.500% 07/01/28		10/22/2014	Bank of America		1,988,405	1,947,030	2,299
3138X3-XS-6	FNMA POOL AU4288 4.000% 09/01/43		02/12/2014	Goldman Sachs & Co		3,774,574	3,617,442	4,823
3138XD-DA-5	FNMA POOL AV1896 3.000% 01/01/29		03/14/2014	J P Morgan		3,541,361	3,415,417	4,839
3138XD-TK-6	FNMA POOL AV2353 3.500% 01/01/44		03/14/2014	J P Morgan		2,819,034	2,778,550	4,862
3138XQ-DM-0	FNMA POOL AW1007 4.000% 05/01/44		08/25/2014	J P Morgan		5,741,801	5,402,459	6,003
3138XY-QL-1	FNMA POOL AW8558 3.500% 08/01/44		08/15/2014	Citigroup Global Markets		4,051,471	3,934,661	3,825
31410L-C4-2	FNMA POOL 890291 4.500% 08/01/41		12/17/2014	J P Morgan		2,614,480	2,405,848	6,315
31417E-JB-8	FNMA POOL AB7457 3.000% 01/01/43		06/06/2014	Nomura Securities		4,223,644	4,273,727	3,918
31417G-WT-9	FNMA POOL AB9657 3.000% 06/01/28		09/17/2014	Goldman Sachs & Co		3,030,388	2,932,781	5,132
387883-VV-0	GRANT CNTY WA PUBLIC UTIL SERIES B 5.000% 01/01/30		10/22/2014	Citicorp		2,958,332	2,555,000	0
442348-4Q-8	HOUSTON TEX ARPT SYS REV 5.000% 07/01/23		02/05/2014	Barclays		1,103,760	1,000,000	5,417
45203H-A5-1	ILLINOIS FIN AUTH SERIES A 5.000% 10/01/28		08/06/2014	Barclays		4,675,520	4,000,000	0
544552-WC-2	LOS ANGELES CA HBR DEP REV 5.000% 08/01/31		09/04/2014	Wells Fargo		3,354,498	2,930,000	0
55374S-AA-8	MSR ENERGY AUTH CALIF 6.125% 11/01/29		11/05/2014	J P Morgan		240,000	240,000	0
560427-D9-4	MAINE ST HLTH HGR EDUCTNL 5.000% 07/01/32		05/08/2014	Barclays		2,341,859	2,050,000	0
593791-GX-8	MIAMI UNIV OH 5.000% 09/01/32		05/07/2014	Barclays		1,138,240	1,000,000	0
646139-5B-7	NEW JERSEY ST TURNPIKE AUTH SERIES A 5.000% 01/01/32		05/14/2014	Goldman Sachs & Co		4,765,568	4,250,000	0
717893-YT-2	PHILADELPHIA WTR & WASTE WATER 5.000% 07/01/27		03/06/2014	Wells Fargo		2,257,560	2,000,000	13,333
762197-QX-2	RHODE ISLAND HEALTH & EDL 5.000% 06/01/33		05/22/2014	Barclays		1,930,880	1,750,000	0
91417K-E6-4	UNIVERSITY COLORADO ENTERPRISE SERIES B-1 4.000% 06/01/28		08/22/2014	Stifel Nicolaus & Co		3,865,968	3,600,000	0
914455-NF-3	UNIVERSITY MICH UNIV REVS 5.000% 04/01/25		02/13/2014	Barclays		1,368,926	1,150,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						93,951,115	87,688,872	89,474
71659M-AF-3	HARLAND CLARKE HOLDINGS CORP. PETROLEUM GEO-SERV ASA TL B 2.820% 03/11/21		03/10/2014	Barclays		777,342	781,248	0
29362L-AD-6	ENTEGRIS INC. TERM LOAN B 3.500% 03/25/21		11/14/2014	Various		1,364,644	1,373,386	0
G4123E-AC-0	GRIFOLS WORLDWIDE OPERATIONS TERM LOAN B 3.154% 03/07/21		03/07/2014	Morgan Stanley		1,728,233	1,745,690	0
96925H-AB-8	GRIFOLS WORLDWIDE OPERATIONS WILLIAM MORRIS/IMG TL B 5.250% 03/21/21		03/21/2014	J P Morgan		1,197,936	1,210,037	0
76775Y-BB-3	ORIENT-EXPRESS HOTELS INTERFIN RITE AID CORP TL 7 3.500% 02/21/20		08/13/2014	Citibank		1,485,019	1,492,481	0
84857H-AL-4	SPIRIT AEROSYSTEMS INC TL B 3.250% 09/30/20		03/13/2014	Bank of America		1,483,211	1,486,928	0
21676T-AB-1	COOPER-STANDARD AUTO INTER INTER HOLDCO 2/TERM LOAN B 4.000% 03/28/21		04/15/2014	Deutsche Bank		820,806	824,429	0
00138C-AA-6	AIG GLOBAL FUNDING SERIES 144A 1.650% 12/15/17		12/08/2014	CS First Boston		1,418,679	1,420,000	0
00214G-AB-2	ARG IH CORPORATION TERM FACILITY 3.000% 11/13/20		01/01/2014	Credit Suisse, New York		(553,277)	(549,840)	0
00430W-AF-6	SEADRILL OPERATING LP ACCELLENT INC TERM LOAN 4.500% 02/21/21		02/21/2014	Goldman Sachs & Co		372,188	372,188	0
00485G-AB-4	BWAY HOLDING CO ACOSTA HOLDCO INC 5.000% 08/15/21		08/14/2014	J P Morgan		1,706,753	1,719,650	0
00508X-AF-1	ACTUANT CORP 5.625% 06/15/22		07/09/2014	Wells Fargo		1,589,168	1,500,000	6,537
00766T-AA-8	AECOM TECHNOLOGY CORP SERIES 144A 5.750% 10/15/22		10/01/2014	Various		516,025	510,000	0
00766T-AC-4	AECOM TECHNOLOGY CORP SERIES 144A 5.875% 10/15/24		09/18/2014	Various		303,200	300,000	0
00769E-AS-9	ADVANTAGE SALES KARMAN BUYER CORP TL 4.250% 07/11/21		07/11/2014	Direct		866,618	868,790	0
00769E-AT-7	ADVANTAGE SALES KARMAN BUYER CORP DD 4.250% 07/11/21		07/11/2014	Direct		28,960	28,960	0
00912X-AP-9	AIR LEASE CORP 2.125% 01/15/18		09/09/2014	Bank of America		2,620,795	2,630,000	0
01260H-AC-9	ALBAUGH TERM B 6.000% 05/20/21		05/22/2014	HSBC Securities		477,750	487,500	0
01310T-AH-2	CHARTER COMMUNICATIONS ALBERTSON'S HOLDINGS LLC 0.000% 08/08/21		08/11/2014	Credit Suisse, New York		1,182,000	1,200,000	0
01310T-AJ-8	ALBERTSONS HOLDINGS LLC TERM B4 0.000% 08/25/21		10/08/2014	CS First Boston		248,750	250,000	0

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
01748N-AC-8	ALLEGION US HOLDING CO 5.750% 10/01/21		07/23/2014	Tax Free Exchange		370,000	370,000	6,619
01973J-AH-2	ALLISON TRANSMISSION INC TRANCHE B3 3.750% 08/08/19		01/31/2014	Tax Free Exchange		925,900	928,389	0
02005N-AE-0	ALLY FINANCIAL INC 8.000% 03/15/20		09/08/2014	RBC Dominion		1,803,750	1,500,000	58,667
02076X-AG-7	ALPHA NATURAL RESOURCES INC SERIES 144A 7.500% 08/01/20		11/06/2014	Various		899,113	1,010,000	19,910
021332-AC-5	ALTA MESA HOLDINGS FINANCE 9.625% 10/15/18		12/19/2014	Wells Fargo		1,711,350	1,610,000	43,337
023135-AL-0	AMAZON.COM INC 2.600% 12/05/19		12/02/2014	Morgan Stanley		3,817,350	3,825,000	0
02376C-AL-9	AMERICAN AIRLINES TERM B 0.000% 10/10/21		10/08/2014	Citibank		1,132,745	1,141,304	0
032177-AE-7	AMSTED INDUSTRIES SERIES 144A 5.000% 03/15/22		03/03/2014	Wells Fargo		750,000	750,000	0
035287-AE-1	ANIXTER INC 5.125% 10/01/21		09/18/2014	Wells Fargo		571,000	571,000	0
03879Q-AB-0	ARC PROP OPER PART LP/CL 2.000% 02/06/17		10/16/2014	Tax Free Exchange		4,099,080	4,100,000	15,944
04044P-AB-0	ARISTOCRAT LEISURE TERM B 4.750% 09/29/21		10/27/2014	UBS Securities Inc		1,734,688	1,750,000	0
045054-AC-7	ASHTEAD CAPITAL INC SERIES 144A 5.625% 10/01/24		09/10/2014	Dain Bosworth		1,500,000	1,500,000	0
04916R-AB-1	WMG ACQUISITIONS CORP ATLAS IRON LTD 1ST LIEN TL 8.750% 12/10/17		01/07/2014	Credit Suisse, New York		746,136	742,424	0
04939M-AJ-8	ATLAS PIPELINE PARTNERS 5.875% 08/01/23		01/09/2014	Tax Free Exchange		1,000,000	1,000,000	25,785
052769-AA-4	AUTODESK INC 1.950% 12/15/17		01/07/2014	Merrill Lynch		1,945,437	1,950,000	2,641
05604X-AK-2	BWAY HOLDING CO INTIAL TL 5.500% 08/08/20		08/08/2014	Bank of America		463,938	468,624	0
058498-AS-5	BALL CORP 4.000% 11/15/23		09/30/2014	Various		1,640,000	1,750,000	21,833
06051G-EX-3	BANK OF AMERICA CORP 2.600% 01/15/19		01/15/2014	Bank of America		3,559,905	3,550,000	1,538
06051G-FD-6	BANK OF AMERICA CORP SERIES L 2.650% 04/01/19		04/04/2014	Bank of America		874,733	870,000	512
07274E-AD-5	BAYER US FINANCE LLC SERIES 144A 2.375% 10/08/19		10/01/2014	Bank of America		5,972,520	6,000,000	0
075887-BE-8	BECTON DICKINSON AND CO 2.675% 12/15/19		12/04/2014	Goldman Sachs & Co		510,000	510,000	0
07768Y-AD-4	WEIGHT WATCHERS INTERNATIONAL BELFOR USA GROUP TL B 3.500% 04/10/19		04/17/2014	J P Morgan		1,484,915	1,488,636	0
081437-AF-2	BEMIS COMPANY 6.800% 08/01/19		01/21/2014	Pershing		890,865	750,000	24,508
084659-AA-9	BERKSHIRE HATHWAY ENERGY SERIES 144A 2.400% 02/01/20		12/01/2014	RBC Dominion		1,094,759	1,095,000	0
095796-AA-6	BLUE RACER MID LLC/FINAN SERIES 144A 6.125% 11/15/22		11/07/2014	Wells Fargo		373,874	375,000	0
1248EP-AS-2	CCO HLDGS LLC / CAP CORP 7.000% 01/15/19		01/15/2014	Deutsche Bank		793,125	750,000	875
12505R-AB-1	CORRECT CARE SOLUTIONS CCS INTERMEDIATE HOLDINGS LLC 5.000% 07/22/21		07/22/2014	Credit Suisse, New York		276,392	277,781	0
12505V-AB-2	CHARTER COMMUNICATIONS TERM LOAN G 4.250% 08/12/21		08/12/2014	Goldman Sachs & Co		1,024,157	1,029,304	0
12512Y-AD-3	CDW LLC TERM LOAN B 3.250% 04/29/20		05/27/2014	Barclays		1,719,379	1,736,747	0
12543D-AU-4	COMMUNITY HEALTH SYSTEMS SERIES WI 5.125% 08/01/21		10/28/2014	Tax Free Exchange		353,260	350,000	4,335
12543D-AV-2	COMMUNITY HEALTH SYSTEMS SERIES WI 6.875% 02/01/22		10/28/2014	Tax Free Exchange		753,784	740,000	12,295
12543K-AK-0	CHS/COMMUITY HEALTH SYSTEMS TERM LOAN D 4.250% 01/27/21		01/22/2014	Credit Suisse, New York		591,030	594,000	0
126307-AG-2	CSC HOLDINGS LLC SERIES 144A 5.250% 06/01/24		11/06/2014	Various		2,133,750	2,130,000	24,646
131347-BY-1	CALPINE CORPORATION SERIES 144A 7.875% 01/15/23		11/10/2014	CS First Boston		1,931,400	1,740,000	45,294
131347-CC-8	CALPINE CORPORATION SERIES 144A 5.875% 01/15/24		11/20/2014	Bank of America		1,859,375	1,750,000	37,127
140420-NH-9	CAPITAL ONE BANK USA SERIES BKNT 2.250% 02/13/19		02/10/2014	Bony/Barclays Capital Inc		604,946	605,000	0
140420-NL-0	CAPITAL ONE BANK USA 1.300% 06/05/17		06/03/2014	Deutsche Bank		484,942	485,000	0
14170T-AL-5	CAREFUSION CORP 1.450% 05/15/17		05/15/2014	J P Morgan		379,472	380,000	0
15089Q-AD-6	CELANESE US HOLDINGS 4.625% 11/15/22		08/13/2014	RBC Dominion		1,771,875	1,750,000	34,398
15677W-AP-4	CERIDIAN LLC TERM B2 4.500% 09/14/20		08/01/2014	Dain Bosworth		179,238	179,688	0
15677W-AP-4	CERIDIAN LLC TERM B2 4.500% 09/14/20		08/06/2014	Tax Free Exchange		695,686	696,834	0
16282F-AC-5	CHECKOUT HOLDING CORP TERM LOAN B 4.500% 04/03/21		04/03/2014	J P Morgan		924,804	929,451	0
17302U-AJ-1	IPREO CITGO PETROLEUM TERM LOAN B 4.500% 07/23/21		07/23/2014	Deutsche Bank		291,103	294,043	0
17302X-AJ-5	CITGO PETROLEUM CORP SERIES 144A 6.250% 08/15/22		07/23/2014	Dain Bosworth		300,000	300,000	0
17401Q-AB-7	CITIZENS BANK NA/RI SERIES MTN 2.450% 12/04/19		12/01/2014	Morgan Stanley		3,821,405	3,825,000	0
181593-AJ-3	HARLAND CLARKE HOLDINGS CORP. TERM B4 6.000% 08/17/19		01/28/2014	Credit Suisse, New York		69,710	70,060	0
20451N-AE-1	COMPASS MINERALS INTERNATIONAL SERIES 144A 4.875% 07/15/24		06/12/2014	J P Morgan		1,756,450	1,750,000	0
210797-AK-2	UNITED CONTINENTAL NEW TERM LOAN 3.750% 08/07/21		08/06/2014	J P Morgan		952,500	962,121	0
224044-BS-5	COX COMMUNICATIONS INC SERIES 144A 6.250% 06/01/18		05/14/2014	Bank of America		4,404,904	3,814,000	98,468
228189-AB-2	CROWN AMERI CAP CORP IV 4.500% 01/15/23		07/24/2014	Credit Suisse, New York		1,451,250	1,500,000	2,625
228227-BE-3	CROWN CASTLE INTL CORP 4.875% 04/15/22		08/14/2014	Various		1,018,750	1,000,000	16,724
233851-BG-8	DAIMLER CHRYSLER FINANCE NA SERIES 144A 0.572% 08/01/17		07/24/2014	HSBC Securities		5,825,000	5,825,000	0
24231F-AB-3	SEADRILL OPERATING LP DEALERTRACK TECH TL B 3.500% 02/27/21		02/27/2014	J P Morgan		456,786	457,930	0
24521Q-AC-6	BIG HEART PET BRANDS TERM B 3.500% 03/08/20		12/18/2014	J P Morgan		79,383	83,124	0
24802G-AP-9	DELUXE ENTERTAINMENT SERVICES TRANCHE B FACILITY 6.500% 02/26/20		05/30/2014	Credit Suisse, New York		819,005	823,441	0
25470X-AJ-4	DISH DBS CORP 5.875% 07/15/22		08/13/2014	Deutsche Bank		1,590,000	1,500,000	8,078
26441C-AM-7	DUKE ENERGY CORP 0.613% 04/03/17		04/01/2014	RBC Dominion		3,235,000	3,235,000	0
26844H-AB-3	EFS COGEN HOLDINGS I LLC TERM LOAN B 3.750% 11/21/20		01/01/2014	Barclays		(87,411)	(88,293)	0
277432-AQ-3	EASTMAN CHEMICAL COMPANY 2.700% 01/15/20		11/10/2014	Citigroup Global Markets		2,385,005	2,390,000	0
29089C-AD-8	ADVANTAGE SALES EMERALD PERFORMANCE MATERIALS 4.500% 07/23/21		07/23/2014	Credit Suisse, New York		106,947	107,484	0
29273V-AC-4	ENERGY TRANSFER 7.500% 10/15/20		04/21/2014	J P Morgan		1,728,750	1,500,000	2,813
29273V-AD-2	ENERGY TRANSFER 5.875% 01/15/24		08/26/2014	Tax Free Exchange		382,396	375,000	2,509
29362U-AA-2	ENTEGRIS INC SERIES 144A 6.000% 04/01/22		03/25/2014	Goldman Sachs & Co		225,000	225,000	0
35802X-AH-6	FRESENIUS MED CARE II SERIES 144A 4.125% 10/15/20		11/06/2014	Wells Fargo		1,758,750	1,750,000	2,607
35802X-AJ-2	FRESENIUS MED CARE II SERIES 144A 4.750% 10/15/24		10/24/2014	Wells Fargo		900,000	900,000	0

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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
36249Y-AC-4	GTCR VALOR COMPANIES INC INITIAL TERM LOAN 6.000% 04/18/21		05/22/2014	Jeffries & Co		346,076	349,572	0
36249Y-AC-4	PROJECT VOLCANO VOCUS GTCR VALOR INT TL 0.000% 05/30/21		11/14/2014	Credit Suisse, New York		239,188	244,069	0
36249Y-AD-2	GTCR VALOR COMPANIES INC DELAYED DRAW TERM LOAN 0.000% 05/23/21		05/22/2014	Jeffries & Co		263,713	266,377	0
36467W-AA-7	GAMESTOP CORP SERIES 144A 5.500% 10/01/19		09/19/2014	Bank of America		1,500,000	1,500,000	0
364725-BA-8	GANNET CO INC 5.125% 07/15/20		07/30/2014	Tax Free Exchange		989,387	1,000,000	142
364725-BB-6	GANNET CO INC SERIES 144A 4.875% 09/15/21		09/03/2014	Citibank		1,724,293	1,750,000	0
364725-BD-2	GANNET CO INC 5.125% 10/15/19		10/16/2014	Tax Free Exchange		494,586	500,000	71
37247D-AK-2	GENWORTH FINANCIAL INC SERIES MTN 6.515% 05/22/18		08/18/2014	Various		1,994,412	1,737,000	21,722
375558-AY-9	GILEAD SCIENCES INC 2.350% 02/01/20		11/12/2014	Bank of America		528,792	530,000	0
38143U-SC-6	GOLDMAN SACHS GROUP INC 3.625% 02/07/16		05/27/2014	Nomura Securities		3,348,256	3,200,000	36,411
383909-AE-8	WR GRACE & CO CONN SERIES 144A 5.125% 10/01/21		09/18/2014	Various		425,175	420,000	56
383909-AF-5	WR GRACE & CO CONN SERIES 144A 5.625% 10/01/24		09/16/2014	Various		507,675	500,000	64
38723B-AB-7	WHEELABRATOR GRANITE TERM B 5.000% 10/15/21		10/15/2014	Deutsche Bank		980,438	990,342	0
38723B-AC-5	WHEELABRATOR GRANITE TERM C 5.000% 10/15/21		10/15/2014	Deutsche Bank		43,139	43,575	0
38723B-AF-8	WHEELABRATOR GRANITE ACQ 2ND LIEN TERM 8.250% 10/15/22		10/15/2014	Deutsche Bank		371,576	375,330	0
38869P-AL-8	GRAPHIC PACKAGING INTL 4.875% 11/15/22		10/23/2014	Bank of America		3,250,000	3,250,000	0
404119-BN-8	HCA INC 5.000% 03/15/24		03/03/2014	J P Morgan		200,000	200,000	0
41043F-AJ-8	HANGER INC. 7.125% 11/15/18		11/19/2014	Wells Fargo		1,016,250	1,000,000	1,781
412690-AD-1	HARLAND CLARKE HOLDINGS SERIES 144A 6.875% 03/01/20		02/19/2014	Tax Free Exchange		312,473	310,000	888
416515-AV-6	HARTFORD FINANCIAL SVCS GRP MTN 6.000% 01/15/19		10/06/2014	Sterne, Agee, & Leach		1,998,938	1,750,000	24,500
431318-AN-4	HILCOP ENERGY SERIES 144A 5.000% 12/01/24		07/28/2014	Various		891,826	891,000	499
43644A-AU-3	HOLOGIC INC TRANCHE B 3.250% 07/31/19		02/24/2014	Goldman Sachs & Co		1,193,557	1,195,050	0
44701P-AV-6	HUNTSMAN INTERNATIONAL LLC TERM B 3.750% 10/15/20		01/01/2014	J P Morgan		(1,170,772)	(1,169,118)	0
44968D-AE-9	UNITED CONTINENTAL IMC OP 2L TL 8.750% 08/15/21		08/13/2014	Deutsche Bank		474,581	490,523	0
44969C-AT-7	IMS HEALTH INC TRANCHE B DOLLAR TERM LOAN 1.371% 08/26/17		03/07/2014	Bank of America		781,934	785,864	0
45169U-AE-5	IGATE CORP 4.750% 04/15/19		10/17/2014	Tax Free Exchange		865,000	865,000	228
45672J-AB-6	SEADRILL OPERATING LP INEOS US FINANCE LLC 3.750% 05/04/18		04/21/2014	Barclays		1,723,795	1,736,821	0
45672R-AC-6	IPREO INFINITY ACQUISITION LLC 4.250% 07/16/21		07/16/2014	Direct		251,118	252,380	0
45840X-AG-1	STRATUS TECHNOLOGIES INTERACTIVE DATA TERM LOAN B 4.750% 04/24/21		04/24/2014	Bank of America		792,981	796,966	0
460690-BJ-8	INTERPUBLIC GROUP COS INC 2.250% 11/15/17		02/27/2014	Paribas		2,060,328	2,030,000	13,829
46122X-AA-1	INTREPID AVIATION GRP HL SERIES 144A 6.875% 02/15/19		01/24/2014	Various		541,775	540,000	0
466112-AP-4	JBS USA LLC SERIES 144A 5.875% 07/15/24		11/10/2014	Various		2,517,500	2,500,000	22,684
46849L-SH-5	JACKSON NAT LIFE GLOBAL SERIES 144A 2.300% 04/16/19		04/09/2014	Deutsche Bank		3,714,160	3,725,000	0
47110C-AZ-4	JARDEN CORP TERM B1 2.907% 09/30/20		01/01/2014	Barclays		(1,496,250)	(1,496,250)	0
482539-AA-1	KLX INC SERIES 144A 5.875% 12/01/22		11/21/2014	Various		1,260,825	1,260,000	0
49387T-AJ-5	KIK CUSTOM PRODUCTS INC FIRST LIEN TL 5.500% 05/23/19		02/07/2014	Credit Suisse, New York		736,186	734,870	0
494550-BR-6	KINDER MORGAN ENERGY PARTNERS 2.650% 02/01/19		08/26/2014	Bank of America		1,235,964	1,225,000	2,525
49456B-AD-3	KINDER MORGAN INC 2.000% 12/01/17		11/24/2014	Bony/Barclays Capital Inc		289,669	290,000	0
49456B-AE-1	KINDER MORGAN INC 3.050% 12/01/19		11/24/2014	Bony/Barclays Capital Inc		479,026	480,000	0
502413-AY-3	L-3 COMMUNICATIONS CORP SERIES WI-B 5.200% 10/15/19		10/17/2014	Various		1,750,506	1,572,000	15,952
513075-BH-3	LAMAR MEDIA CORP 5.375% 01/15/24		10/06/2014	Tax Free Exchange		1,615,027	1,600,000	19,350
521865-AX-3	LEAR CORPORATION 5.250% 01/15/25		11/18/2014	Citicorp		1,415,000	1,415,000	0
524901-AS-4	LEGG MASON INC 2.700% 07/15/19		06/23/2014	Citigroup Global Markets		354,215	355,000	0
52729K-AL-0	LEVEL 3 FINANCING INC TRANCH B 2022 TERM LOAN 0.000% 01/31/22		10/10/2014	Bank of America		513,916	517,799	0
53219L-AM-1	LIFEPOINT HOSPITALS 5.500% 12/01/21		09/19/2014	Tax Free Exchange		2,562,300	2,530,000	41,745
552662-AP-3	MEDIACOM BROADBAND MCC IOWA LLC TLH 3.250% 01/29/21		01/01/2014	Citicorp		(15,019)	(15,038)	0
552662-AR-9	SEADRILL OPERATING MEDIACOM TERM J 3.750% 06/18/21		06/18/2014	J P Morgan		130,799	131,127	0
570506-AS-4	MARKWEST ENERGY PART 4.875% 12/01/24		11/18/2014	Wells Fargo		1,500,000	1,500,000	0
585055-BF-2	MEDTRONIC INC SERIES 144A 2.500% 03/15/20		12/01/2014	Bank of America		1,618,364	1,620,000	0
595112-AZ-6	MICRON TECHNOLOGY INC SERIES 144A 5.875% 02/15/22		02/05/2014	Morgan Stanley		750,000	750,000	0
595112-BB-8	MICRON TECHNOLOGY INC SERIES 144A 5.500% 02/01/25		07/23/2014	Morgan Stanley		750,000	750,000	0
605024-AJ-7	EXCELITAS TECHNOLOGIES CORP. MISSION BROADCASTING TL B2 3.750% 10/01/20		01/01/2014	Bank of America		(5,534)	(5,534)	0
615394-AK-9	MOOG INC SERIES 144A 5.250% 12/01/22		11/18/2014	J P Morgan		273,000	273,000	0
617446-H5-1	MORGAN STANLEY MTN 5.550% 04/27/17		05/27/2014	Morgan Stanley		4,103,983	3,675,000	18,697
62640D-AB-3	MUNTERS CORP TERM B 6.250% 04/23/21		04/23/2014	Deutsche Bank		861,919	870,625	0
62886E-AR-9	NCR CORPORATION 5.875% 12/15/21		07/21/2014	Tax Free Exchange		750,000	750,000	4,406
629377-BW-1	NRG ENERGY INC 6.250% 07/15/22		10/24/2014	Tax Free Exchange		459,000	459,000	7,889
62937N-AT-4	MEDIACOM BROADBAND NRG ENERGY TERM B 2.750% 07/01/18		12/12/2014	Citibank		1,701,919	1,745,558	0
64126X-AC-6	NEUSTAR INC. 4.500% 01/15/23		02/05/2014	J P Morgan		443,745	513,000	1,603
65336R-AJ-7	NEXSTAR BROADCASTING INC. TERM LOAN B2 3.750% 10/01/20		01/01/2014	Bank of America		(6,276)	(6,276)	0
67053N-AB-0	NUMERICABLE US LLC TERM LOAN B-2 4.500% 04/23/20		04/23/2014	Deutsche Bank		482,725	487,601	0
67053N-AC-8	NUMERICABLE US LLC TERM LOAN B-1 4.500% 04/23/20		04/23/2014	Deutsche Bank		557,976	563,612	0
67551Y-AA-5	OCH ZIFF FINANCE CO LLC SERIES 144A 4.500% 11/20/19		11/13/2014	J P Morgan		1,044,873	1,051,000	0
68347R-AC-3	OPAL ACQUISITION INC. FIRST LIEN TL 5.000% 11/21/20		01/01/2014	Bank of America		(496,777)	(500,561)	0
688225-AG-6	OSHKOSH CORP 5.375% 03/01/22		09/11/2014	J P Morgan		818,750	800,000	1,613

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690872-AA-4	OWENS BROCKWAY SERIES 144A 5.000% 01/15/22		11/18/2014	Deutsche Bank		550,000	550,000	0
690872-AB-2	OWENS BROCKWAY SERIES 144A 5.375% 01/15/25		11/18/2014	Deutsche Bank		370,000	370,000	0
69318F-AB-4	PBF HOLDING CO LLC 8.250% 02/15/20		01/15/2014	Sterne, Agee, & Leach		1,097,500	1,000,000	35,750
69514W-AG-8	PACKAGING COORDINATORS TERM LOAN B 5.250% 08/12/21		09/12/2014	RBC Dominion		625,268	631,396	0
704549-AK-0	PEABODY ENERGY 6.000% 11/15/18		09/30/2014	Morgan Stanley		738,750	750,000	17,250
709599-AE-4	PENSKE TRUCK LEASING/PTL SERIES 144A 3.750% 05/11/17		02/21/2014	Paribas		1,845,819	1,725,000	18,867
709599-AQ-7	PENSKE TRUCK LEASING/PTL SERIES 144A 2.500% 06/15/19		06/12/2014	Bank of America		2,944,175	2,945,000	0
72165N-AR-0	PILOT TRAVEL CENTERS LLC/TERM 4.250% 10/01/21		09/30/2014	Morgan Stanley		1,492,500	1,500,000	0
72347Q-AJ-2	PINNACLE FOODS FINANCE LLC / P 4.875% 05/01/21		05/28/2014	Various		659,538	650,000	2,596
731746-AQ-6	NEXSTAR BROADCASTING INC. POLYMER GROUP INC TL B 5.250% 05/26/19		06/05/2014	Various		249,162	248,447	0
731746-AQ-6	NEXSTAR BROADCASTING INC. POLYMER GROUP INC TL B 5.250% 05/26/19		07/23/2014	Tax Free Exchange		41,440	41,440	0
731746-AV-5	POLYMER GROUP DELAYED DRAW TERN B-DD 5.250% 12/19/19		06/05/2014	Direct		22,548	22,548	0
747262-AQ-6	QVC INC 3.125% 04/01/19		06/10/2014	Tax Free Exchange		4,670,525	4,650,000	33,099
74876W-AJ-4	QUINTILES TRANSNATIONAL CORP. TERM B-3 LOAN 3.750% 06/08/18		01/01/2014	J P Morgan		(1,511,412)	(1,511,412)	0
74876W-AL-9	QUINTILES TERM B3 0.000% 06/08/18		12/12/2014	J P Morgan		1,706,250	1,750,000	0
74966U-AD-2	RPI FINANCE TRUST INCREMENTAL TERM LOAN 3.250% 11/09/18		12/11/2014	Bank of America		417,900	420,000	0
774477-AJ-2	ROCKWOOD SPECIALTIES GROUP INC 4.625% 10/15/20		09/30/2014	CS First Boston		1,808,250	1,750,000	37,694
78404X-AF-2	SBA SENIOR FINANCE II LLC TERM LOAN B 3.250% 03/31/21		02/05/2014	Citibank		2,358,871	2,364,783	0
78404X-AF-2	SBA SENIOR FINANCE II LLC TERM LOAN B 3.250% 03/31/21		07/24/2014	Tax Free Exchange		747,465	750,000	0
78488C-AE-0	SEAWORLD PARKS & ENTERTAINMENT INCREMENTAL TERM LOAN 3.000% 08/16/16		03/31/2014	Tax Free Exchange		231,304	231,978	0
785592-AE-6	SABINE PASS LIQUEFACTION 5.625% 02/01/21		03/17/2014	Tax Free Exchange		1,513,904	1,500,000	11,260
80282K-AC-0	SANTANDER HOLDINGS USA 3.450% 08/27/18		05/29/2014	Bank of America		1,093,156	1,036,000	9,531
81172U-AB-1	SEADRILL OPERATING TERM B 4.000% 02/21/21		06/18/2014	Deutsche Bank		963,720	978,396	0
84130E-AC-0	OCEAN RIG SOUTHCROSS HOLDINGS LP 6.000% 07/29/21		07/30/2014	Various		718,186	714,076	0
843830-AF-7	SOUTHERN STAR CENT CORP SERIES 144A 5.125% 07/15/22		06/05/2014	RBC Dominion		455,000	455,000	0
84603H-AB-3	EMERALD EXPOSITIONS HOLDING SOUTHWIRE COMPANY TERM B 3.250% 01/31/21		01/31/2014	Bank of America		742,514	744,375	0
86424M-AB-4	STYROLUTION TERM B 6.500% 10/31/19		10/31/2014	Barclays		605,803	618,167	0
87165B-AA-1	SYNCHRONY FINANCIAL 1.875% 08/15/17		08/06/2014	J P Morgan		1,263,899	1,265,000	0
87264A-AN-5	T-MOBILE USA INC 6.375% 03/01/25		09/03/2014	Dain Bosworth		1,280,000	1,280,000	0
87978G-AD-1	TEMPLAR ENERGY LLC 2ND LIEN TL 5.324% 11/25/20		06/30/2014	Citibank		390,022	387,931	0
881609-BA-8	TESORO CORP 5.125% 04/01/24		07/31/2014	Sterne, Agee, & Leach		1,455,000	1,500,000	29,255
88160Q-AG-8	TESORO LOGISTICS LP CORP SERIES 144A 5.500% 10/15/19		10/22/2014	Bank of America		65,000	65,000	0
88160Q-AH-6	TESORO LOGISTICS LP CORP SERIES 144A 6.250% 10/15/22		10/22/2014	Bank of America		95,000	95,000	0
88723A-AB-4	TIME INC. TL B 4.250% 04/17/21		07/18/2014	Various		1,488,825	1,492,500	0
89236Y-AA-2	TPC GROUP INC SERIES 144A 8.750% 12/15/20		10/21/2014	Various		1,204,550	1,130,000	30,226
89365N-AB-7	TRANSFIRST INC TERM LOAN FIRST LIEN 5.500% 11/10/21		11/07/2014	Jeffries & Co		923,231	932,556	0
89469A-AB-0	TREEHOUSE FOODS INC. 4.875% 03/15/22		02/25/2014	Bank of America		1,500,000	1,500,000	0
896818-AL-5	TRIUMPH GROUP INC 5.250% 06/01/22		09/24/2014	Tax Free Exchange		1,750,000	1,750,000	28,328
903203-BN-6	UPC FINANCING PARTNERSHIP 4.000% 01/31/21		01/01/2014	RBC Dominion		(432,321)	(428,571)	0
90343T-AN-3	CHARTER COMMUNICATIONS US TELEPACIFIC TL B 6.000% 11/21/20		11/21/2014	CS First Boston		1,302,632	1,315,789	0
90980N-AG-9	UNITEDCENTRAL INDSTRL SUPPLY TERM B 7.500% 10/09/18		01/28/2014	Barclays		720,166	740,530	0
91324P-CG-5	UNITEDHEALTH GROUP INC 2.300% 12/15/19		12/03/2014	Bank of America		2,555,418	2,560,000	0
92210M-AH-7	VANTIV LLC TERM B 3.750% 06/12/21		06/11/2014	J P Morgan		425,711	427,850	0
92343V-CG-7	VERIZON COMMUNICATIONS SERIES 144A 2.625% 02/21/20		08/21/2014	Taxable Exchange		501,477	500,000	0
92890H-AA-0	WEA FINANCE LLC / WESTFIEL SERIES 144A 1.750% 09/15/17		09/10/2014	Citigroup Global Markets		1,504,564	1,505,000	0
92938K-AB-5	WR GRACE & CO TERM LOAN 3.000% 01/23/21		01/24/2014	Goldman Sachs & Co		1,094,231	1,096,974	0
92938K-AD-1	WR GRACE & CO DELAYED DRAW TERM LOAN 0.000% 01/23/21		01/24/2014	Goldman Sachs & Co		393,750	394,737	0
95081H-AR-5	WESCO AIRCRAFT HARDWARE CORP TERM LOAN B 3.250% 02/24/21		02/24/2014	Bank of America		2,181,449	2,186,916	0
95235L-AQ-3	WEST CORP TERM B-10 3.250% 06/30/18		05/07/2014	Wells Fargo		1,526,421	1,537,956	0
96926J-AA-5	WILLIAM CARTER 5.250% 08/15/21		08/14/2014	Jeffries & Co		1,045,000	1,000,000	583
99AA48-08-1	WORLDPAY US INC FACILITY B2A 0.000% 11/30/17		11/12/2014	Goldman Sachs & Co		398,000	400,000	0
99AA67-38-8	CHARTER COMMUNICATIONS TERM LOAN F 3.000% 01/31/21		01/01/2014	Tax Free Exchange		(466,504)	(466,504)	0
99AA74-86-3	TRIBUNE CO. INITIAL TERM LOAN 4.000% 11/20/20		10/23/2014	J P Morgan		(759,935)	(759,334)	0
99AA75-44-9	BRICKMAN GROUP HOLDINGS INC. TERM LOAN B 4.000% 12/11/20		01/01/2014	Bank of America		(266,518)	(267,857)	0
99AA75-70-4	SALIX PHARMACEUTICALS LTD. TERM LOAN B 4.250% 12/17/19		01/01/2014	Jeffries & Co		(497,616)	(500,117)	0
99AA76-55-3	LEVEL 3 FINANCING EXTREME REACH INC TL 6.750% 01/15/20		02/05/2014	J P Morgan		812,889	811,309	0
99AA76-83-5	WINDSTREAM CORPORATION DPX INC TL B 4.250% 01/23/21		01/23/2014	UBS Securities Inc		558,288	559,688	0
99AA77-37-9	ZIGGO BV TERM B1 3.124% 01/15/22		02/07/2014	Various		1,652,549	1,656,690	0
99AA77-38-7	VOGUE INTERNATIONAL LLC ZIGGO BV TERM B2 2.989% 01/15/22		02/07/2014	Various		1,065,148	1,067,603	0
99AA77-39-5	VOGUE INTERNATIONAL LLC ZIGGO BV TERM B3 1.250% 01/15/22		02/07/2014	Various		1,755,825	1,755,825	0
99AA80-19-1	TWIN RIVER MGMT GROUP INC TL 5.250% 04/11/20		04/11/2014	Deutsche Bank		1,682,118	1,704,792	0
99AA81-27-2	NUMERICABLE US LLC SCHAEFFLER AG TL E 4.250% 05/12/20		10/16/2014	Citibank		742,500	750,000	0
99AA82-03-1	PROJECT VOLCANO WP MUSTANG HOLDINGS LLC 5.500% 05/29/21		05/29/2014	Goldman Sachs & Co		1,134,800	1,146,262	0
99AA82-22-1	RYMAN HOSPITALITY PROPERTIES RHP HOTEL PROPERTIES 3.750% 01/22/21		06/05/2014	Deutsche Bank		158,802	159,200	0
99AA82-41-1	POLYMER GROUP GRAY TELEVISION INC 3.750% 06/10/21		06/10/2014	Wells Fargo		186,496	186,963	0

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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
99AA82-53-6	SEADRILL OPERATING GATES GLOBAL LLC 4.250% 06/12/21		06/12/2014	Credit Suisse, New York		467,995	472,722	0
99AA82-69-2	MEDIACOM BROADBAND MCC GEORGIA LLC TERM G 3.750% 06/18/21		06/18/2014	J P Morgan		442,757	444,981	0
99AA82-72-6	DAVITA HEALTHCARE TERM B 3.500% 06/19/21		06/19/2014	Barclays		742,519	746,250	0
99AA83-13-8	ROVI SOLUTIONS TERM B 3.750% 06/30/21		06/30/2014	Morgan Stanley		326,708	328,350	0
99AA83-27-8	CHARGER OPCO DEMB US TERM LOAN 0.000% 07/31/21		07/02/2014	Direct		1,274,000	1,300,000	0
99AA85-68-7	BERLIN PACKAGING TERM 1 4.500% 09/24/21		09/24/2014	Deutsche Bank		176,559	177,446	0
99AA85-69-5	JELD-WEN, inc./Term Loan B JELD-WEN, inc./Term Loan B 5.250% 09/24/21		09/24/2014	Bank of America		883,929	892,857	0
99AA86-75-0	ESSAR STEEL ALGOMA TERM LOAN 0.000% 08/07/19		11/07/2014	Deutsche Bank		651,724	665,025	0
99AA87-00-6	B/E AEROSPACE TERM B 4.000% 11/21/21		11/21/2014	J P Morgan		1,238,097	1,244,318	0
99AA87-07-1	SABLE INTERNATIONAL FINANCE TERM LOAN 0.000% 11/06/16		11/25/2014	J P Morgan		248,125	250,000	0
99AA87-51-9	SONNEBORN LLC TERM LOAN 0.000% 12/10/20		12/09/2014	Macquarie Equities		696,491	701,754	0
99AA87-63-4	SIEMENS AUDIOLOGY AURIS LUX TERM B2 0.000% 12/19/21		12/12/2014	Various		793,623	801,639	0
99AA87-84-0	GCI HOLDINGS Term B 0.000% 12/22/21		12/22/2014	Suntrust Capital Markets Inc		396,000	400,000	0
G2967P-AB-0	AVAGO TECHNOLOGIES LTD TL 3.750% 04/16/21		04/16/2014	Deutsche Bank		2,115,391	2,126,021	0
G8530Y-AB-6	STRATUS TECHNOLOGIES TERM LOAN B 6.000% 04/28/21		05/20/2014	Suntrust Capital Markets Inc		756,134	762,577	0
L9308U-AC-4	TRAVELPORT FINANCE INITIAL TERM LOAN 6.050% 08/15/21		12/01/2014	Deutsche Bank		1,068,746	1,078,729	0
N7900H-AB-9	ADVANTAGE SALES AP NMT ACQUISITION BV 4.250% 08/06/21		08/06/2014	Deutsche Bank		1,362,782	1,404,930	0
N8879V-AB-3	TRONOX PIGMENTS TERM LOAN 4.000% 03/19/20		04/02/2014	Goldman Sachs & Co		1,733,860	1,733,860	0
Q0182F-AB-4	ALINTA ENERGY DELAYED DRAW TERM DD 0.500% 08/07/19		01/01/2014	CS First Boston		(51)	(54)	0
008911-AX-7	AIR CANADA SERIES 144A 6.750% 10/01/19	A	12/01/2014	Citibank		1,870,313	1,750,000	20,672
148887-AA-0	CATAMARAN CORP 4.750% 03/15/21	A	03/07/2014	Bank of America		714,000	714,000	0
374825-AA-5	GIBSON ENERGY INC SERIES 144A 6.750% 07/15/21	A	09/09/2014	RBC Dominion		621,000	575,000	6,567
48207L-AA-1	JUPITER RESOURCES INC SERIES 144A 8.500% 10/01/22	A	09/11/2014	CS First Boston		330,527	345,000	0
66977W-AP-4	NOVA CHEMICALS CORP SERIES 144A 5.000% 05/01/25	A	10/17/2014	Baring Securities Inc		1,503,438	1,500,000	0
91911K-AD-4	VALEANT PHARMACEUTICALS INTERN SERIES 144A 5.625% 12/01/21	A	11/13/2014	Barclays		1,750,000	1,750,000	45,664
92660F-AG-9	VIDEOTRON LTD SERIES 144A 5.375% 06/15/24	A	03/26/2014	Bank of America		1,500,000	1,500,000	0
00507U-AD-3	ACTAVIS FUNDING SCS SERIES WI 2.450% 06/15/19	F	11/12/2014	Tax Free Exchange		503,673	505,000	4,915
00772B-AE-1	AERCAP IRELAND CAP LTD/A SERIES 144A 4.500% 05/15/21	F	11/06/2014	Various		2,206,183	2,177,000	28,858
00928Q-AM-3	AIRCASTLE LTD 5.125% 03/15/21	F	08/07/2014	Various		1,630,313	1,630,000	4,840
01609W-AB-8	ALIBABA GROUP HOLDING LTD SERIES 144A 2.500% 11/28/19	F	11/20/2014	J P Morgan		3,566,324	3,580,000	0
01959E-AA-6	ALLIED WORLD ASSURANCE 7.500% 08/01/16	F	04/09/2014	Various		797,328	700,000	10,646
06675F-AE-7	BANQUE FED CRED MUTUEL SERIES 144A 1.701% 01/20/17	F	01/14/2014	Goldman Sachs & Co		2,772,031	2,775,000	0
111013-AM-0	BRITISH SKY BROADCASTING SERIES 144A 2.625% 09/16/19	F	09/09/2014	Morgan Stanley		1,058,421	1,060,000	0
22546Q-AM-9	CREDIT SUISSE SERIES MTN 0.724% 05/26/17	F	05/22/2014	CS First Boston		3,725,000	3,725,000	0
29357J-AA-4	ENQUEST PLC SERIES 144A 7.000% 04/15/22	F	04/04/2014	J P Morgan		1,250,000	1,250,000	0
62947Q-AN-8	NXP BV SERIES 144A 5.750% 03/15/23	F	07/10/2014	Baring Securities Inc		1,047,500	1,000,000	19,167
67054L-AB-3	NUMERICABLE GROUP SA SERIES 144A 6.000% 05/15/22	F	04/23/2014	J P Morgan		420,000	420,000	0
67054L-AC-1	NUMERICABLE GROUP SA SERIES 144A 6.250% 05/15/24	F	04/23/2014	J P Morgan		260,000	260,000	0
7846EL-AB-3	SPCM SA SERIES 144A 6.000% 01/15/22	F	03/31/2014	Barclays		1,065,000	1,000,000	3,000
806261-AE-3	SCHAEFFLER FINANCE BV SERIES 144A 4.750% 05/15/21	F	11/07/2014	Bank of America		2,200,950	2,190,000	51,204
806261-AJ-2	SCHAEFFLER FINANCE BV SERIES 144A 4.250% 05/15/21	F	05/08/2014	J P Morgan		657,055	662,000	0
81725W-AG-8	SENSATA TECHNOLOGIES BV SERIES 144A 4.875% 10/15/23	F	11/07/2014	Deutsche Bank		1,767,500	1,750,000	6,635
81725W-AH-6	SENSATA TECHNOLOGIES BV SERIES 144A 5.625% 11/01/24	F	10/07/2014	Baring Securities Inc		160,000	160,000	0
89668Q-AB-4	TRINSEO OP 8.750% 02/01/19	F	02/28/2014	Tax Free Exchange		197,002	200,000	1,313
899415-AA-1	TULLOW OIL PLC SERIES 144A 6.000% 11/01/20	F	01/16/2014	J P Morgan		521,250	500,000	6,333
899415-AC-7	TULLOW OIL PLC SERIES 144A 6.250% 04/15/22	F	04/03/2014	J P Morgan		330,000	330,000	0
903202-AA-7	UPCB FINANCE III LTD SERIES 144A 6.625% 07/01/20	F	01/09/2014	Barclays		796,875	750,000	1,794
90320X-AA-9	UPCB FINANCE VI LTD SERIES 144A 6.875% 01/15/22	F	05/14/2014	Citicorp		823,125	750,000	17,760
913364-AB-1	UNITYMEDIA HESSEN SERIES 144A 5.500% 01/15/23	F	01/27/2014	Bank of America		1,507,500	1,500,000	3,438
913364-AD-7	UNITYMEDIA HESSEN SERIES 144A 5.000% 01/15/25	F	12/03/2014	Goldman Sachs & Co		1,100,000	1,100,000	0
918370-AB-3	VTR FINANCE BV SERIES 144A 6.875% 01/15/24	F	04/22/2014	Various		841,100	820,000	9,159
97314X-AM-6	WIND ACQUISITION FIN SA SERIES 144A 4.750% 07/15/20	F	07/18/2014	Various		2,855,975	2,860,000	2,333
98313R-AA-4	WYNN MACAU LTD SERIES 144A 5.250% 10/15/21	F	03/13/2014	Bank of America		1,511,250	1,500,000	33,688
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						289,851,162	286,575,110	1,289,705
8399997. Total - Bonds - Part 3						433,642,371	422,816,907	1,507,559
8399998. Total - Bonds - Part 5						443,360,585	438,074,457	1,144,468
8399999. Total - Bonds						877,002,956	860,891,364	2,652,027
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
000360-20-6	AAON INC		07/17/2014	Stock Split	1,650.000	0		0
000957-10-0	ABM INDUSTRIES INC		10/14/2014	Instinet	5,000.000	127,450		0
001282-10-2	A H BELO CORP		11/19/2014	Citigroup Global Markets	5,100.000	59,633		0

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00165C-10-4	AMC ENTERTAINMENT HLDS-CL A		07/22/2014	UBS Securities Inc	19,400.000	443,614		0
00206R-10-2	AT&T INC		02/06/2014	Merrill Lynch	22,200.000	709,550		0
004225-10-8	ACADIA PHARMACEUTICALS INC		04/15/2014	Merrill Lynch	10,600.000	194,722		0
00448Q-20-1	ACHILLION PHARMECEUTICALS		12/30/2014	Various	15,200.000	176,472		0
005094-10-7	ACTUA CORP		09/03/2014	Tax Free Exchange	6,300.000	57,502		0
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC		11/19/2014	Various	34,100.000	743,867		0
00847G-70-5	AGENUS INC		10/14/2014	Instinet Corporation	16,700.000	45,564		0
00972D-10-5	AKEBIA THERAPEUTICS INC		12/30/2014	Merrill Lynch	4,500.000	52,290		0
012423-10-9	ALBANY MOLECULAR RESEARCH		12/30/2014	Merrill Lynch	3,200.000	50,816		0
01741R-10-2	ALLEGHENY TECHNOLOGIES		02/06/2014	Merrill Lynch	5,600.000	172,705		0
018490-10-2	ALLERGAN INC		05/19/2014	UBS Securities Inc	300.000	47,913		0
032037-10-3	AMPCO-PITTSBURGH CORP		10/14/2014	Various	6,600.000	132,654		0
034164-10-3	ANDERSONS INC		02/19/2014	Stock Split	1,950.000	0		0
037833-10-0	APPLE COMPUTER INC		06/09/2014	Stock Split	82,200.000	0		0
03937C-10-5	ARCBEST CORP		05/01/2014	Tax Free Exchange	1,100.000	39,666		0
04208T-10-8	ARMADA HOFFLER PROPERTIES INC		12/30/2014	Various	45,200.000	422,760		0
042744-10-2	ARROW FINANCIAL CORP		09/17/2014	Stock Dividend	68.000	0		0
042797-20-9	ARROWHEAD RESEARCH CORP		12/30/2014	Merrill Lynch	8,000.000	60,640		0
044104-10-7	ASHFORD INC		11/13/2014	Spin Off	127.000	2,528		0
05379B-10-7	AVISTA CORP		02/06/2014	Merrill Lynch	1,700.000	47,828		0
05381L-10-1	AVIV REIT INC		07/22/2014	Various	47,400.000	1,322,148		0
05463D-10-0	AXIALL CORP		02/06/2014	Merrill Lynch	13,400.000	542,120		0
05508R-10-6	B&G FOODS INC- CLASS A		12/30/2014	Various	10,900.000	317,792		0
067774-10-9	BARNES & NOBLE INC		05/19/2014	UBS Securities Inc	3,100.000	51,646		0
09063H-10-7	BIOMED REALTY TRUST INC		02/07/2014	Merrill Lynch	18,200.000	361,045		0
09066L-10-5	BIOTIME INC		10/14/2014	Instinet Corporation	600.000	1,996		0
09776J-10-1	THE BON-TON STORES INC		12/30/2014	Merrill Lynch	16,400.000	152,956		0
104674-10-6	BRADY CORPORATION - CL A		10/14/2014	Instinet	17,200.000	367,610		0
109043-10-9	BRIGGS AND STRATTON		12/30/2014	Various	32,600.000	626,319		0
10921T-10-1	BRIGHTCOVE		10/14/2014	Various	31,800.000	184,727		0
110122-10-8	BRISTOL-MYERS SQUIBB CO		04/15/2014	Merrill Lynch	2,100.000	101,900		0
12508E-10-1	CDK GLOBAL INC		10/01/2014	Spin Off	2,933.000	47,681		0
125906-10-7	CSS INDUSTRIES INC		12/30/2014	Various	4,400.000	113,721		0
126128-10-7	CNB FINANCIAL CORP/PA		11/19/2014	Citigroup Global Markets	3,300.000	58,996		0
12811R-10-4	CALAMOS ASSET MANAGEMENT A		12/30/2014	Various	35,100.000	447,359		0
128246-10-5	CALAVO GROWERS INC		12/30/2014	Merrill Lynch	1,100.000	52,481		0
149205-10-6	CATO CORP/THE		10/14/2014	Instinet	12,900.000	452,317		0
15117V-10-9	CELLULAR DYNAMICS INTERNATION		10/14/2014	Instinet Corporation	7,500.000	48,484		0
156700-10-6	CENTURYTEL INC		03/12/2014	UBS Securities Inc	19,000.000	583,110		0
162825-10-3	CHECKPOINT SYS INC		12/30/2014	Merrill Lynch	3,600.000	49,608		0
165167-10-7	CHESAPEAKE ENERGY CORP		12/30/2014	Merrill Lynch	2,500.000	49,125		0
165240-10-2	CHESAPEAKE LODGING TRUST		02/07/2014	Merrill Lynch	17,900.000	430,897		0
177835-10-5	CITY HLDG CO		10/14/2014	Instinet	6,200.000	270,847		0
178787-10-7	CIVEO CORP-WHEN ISSUED		12/30/2014	Merrill Lynch	33,200.000	130,476		0
189754-10-4	COACH		02/06/2014	Merrill Lynch	1,200.000	55,728		0
192446-10-2	COGNIZANT TECH SOLUTIONS-A		03/10/2014	Stock Split	4,400.000	0		0
19624R-10-6	COLONY FINANCIAL INC		12/30/2014	Merrill Lynch	2,100.000	50,484		0
197236-10-2	COLUMBIA BANKING SYSTEM INC		11/19/2014	Citigroup Global Markets	16,600.000	456,231		0
20337X-10-9	COMMSCOPE HOLDING CO INC		12/30/2014	Merrill Lynch	2,200.000	50,556		0
204149-10-8	COMMUNITY TRUST BANCORP		10/14/2014	Instinet	3,500.000	125,056		0
204149-10-8	COMMUNITY TRUST BANCORP		05/13/2014	Stock Dividend	160.000	0		0
20451N-10-1	COMPASS MINERALS INTERNATIONAL		02/06/2014	Merrill Lynch	600.000	50,285		0
20825C-10-4	CONOCOPHILLIPS		02/06/2014	Merrill Lynch	3,900.000	250,498		0
209034-10-7	CONSOLIDATED COMMUNICATIONS		11/19/2014	Various	57,000.000	1,455,353		0
209034-10-7	CONSOLIDATED COMMUNICATIONS		10/17/2014	Tax Free Exchange	1,851.000	46,765		0
216831-10-7	COOPER TIRE AND RUBBER		05/19/2014	UBS Securities Inc	1,900.000	52,003		0
218681-10-4	CORE-MARK HOLDING COMPANY		06/27/2014	Stock Split	1,600.000	0		0
21870Q-10-5	CORESITE REALTY CORP		10/14/2014	Various	8,800.000	310,101		0
22357R-10-3	COVISINT CORP		12/30/2014	Merrill Lynch	19,200.000	51,216		0
232806-10-9	CYPRESS SEMICONDUCTOR CORP		11/19/2014	Various	33,439.000	321,593		0
23283R-10-0	CYRUSONE INC		10/14/2014	Instinet	4,300.000	105,049		0
234264-10-9	DAKTRONICS INC		12/30/2014	Merrill Lynch	4,000.000	50,240		0
237194-10-5	DARDEN RESTAURANTS INC		12/30/2014	Various	6,200.000	347,706		0
239359-10-2	DAWSON GEOPHYSICAL CO		12/30/2014	Various	8,700.000	132,473		0
242370-20-3	DEAN FOODS CO		10/14/2014	Instinet	12,600.000	167,454		0

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246647-10-1	DELEK US HOLDINGS INC		12/30/2014	Merrill Lynch	6,800.000	195,284		0
25381B-10-1	DIGIMARC CORP		10/14/2014	Instinet	900.000	21,464		0
253868-10-3	DIGITAL REALTY TRUST INC		02/07/2014	Merrill Lynch	25,300.000	1,303,826		0
257559-20-3	DOMTAR CORP		06/18/2014	Stock Split	700.000	0		0
26875P-10-1	EOG RESOURCES		04/01/2014	Stock Split	1,100.000	0		0
26882D-10-9	EPIQ SYSTEMS INC		12/30/2014	Merrill Lynch	2,900.000	50,228		0
26884U-10-9	EPR PROPERTIES		12/30/2014	Merrill Lynch	900.000	52,920		0
27033X-10-1	EARTHLINK HOLDINGS CORP		09/08/2014	Merrill Lynch	62,200.000	259,274		0
278265-10-3	EATON VANCE CORP		07/22/2014	UBS Securities Inc	1,300.000	48,256		0
278715-20-6	EBIX INC		11/19/2014	Citigroup Global Markets	3,000.000	47,880		0
285218-10-3	ELECTRO RENT CORP		10/14/2014	Instinet	3,500.000	50,662		0
29382R-10-7	ENTRAVISION COMMUNICATIONS COR		10/14/2014	Various	30,000.000	133,034		0
29444U-50-2	EQUINIX INC		11/19/2014	Citigroup Global Markets	5,300.000	1,196,157		0
294628-10-2	EQUITY COMMONWEALTH		08/01/2014	Tax Free Exchange	4,500.000	92,625		0
29530P-10-2	ERIE INDEMNITY CO		10/14/2014	Instinet	1,600.000	126,191		0
30068C-10-9	EXCEL TRUST INC		12/30/2014	Merrill Lynch	9,700.000	128,213		0
30212P-30-3	EXPEDIA INC		05/19/2014	UBS Securities Inc	1,000.000	70,670		0
302520-10-1	FNB CORP/PA		04/15/2014	Merrill Lynch	4,000.000	51,200		0
30303M-10-2	FACEBOOK INC		04/15/2014	Merrill Lynch	12,100.000	740,919		0
317585-40-4	FINANCIAL INSTITUTIONS INC		11/19/2014	Various	4,700.000	112,536		0
319383-10-5	FIRST BUSEY CORP		12/30/2014	Various	20,000.000	123,643		0
31983A-10-3	FIRST COMMUNITY BANCSHARES		10/14/2014	Instinet	3,200.000	50,696		0
320209-10-9	FIRST FINANCIAL BANCORP		10/14/2014	Various	22,600.000	358,225		0
32020R-10-9	FIRST FINL BANKSHARES INC		06/03/2014	Stock Split	2,600.000	0		0
320218-10-0	FIRST FINANICAL CORP		10/14/2014	Various	5,800.000	187,221		0
336433-10-7	FIRST SOLAR INC		12/30/2014	Merrill Lynch	1,100.000	48,983		0
35137T-10-8	FOX CHASE BANCORP INC		10/14/2014	Instinet Corporation	3,500.000	58,238		0
35671D-85-7	FREEPORT-MCMORAN C&G		12/30/2014	Merrill Lynch	12,900.000	304,311		0
35906A-10-8	FRONTIER COMMUNICATIONS CORP		10/14/2014	Instinet	7,800.000	45,942		0
361268-10-5	G & K SERVICES INC - CL A		09/08/2014	Merrill Lynch	3,200.000	184,064		0
361652-20-9	GFI GROUP INC		12/31/2014	Merrill Lynch	9,200.000	50,324		0
37045V-10-0	GENERAL MOTORS CO		10/14/2014	Instinet	7,300.000	219,876		0
374163-10-3	GERON CORP		12/30/2014	Various	45,500.000	143,800		0
37518B-10-2	GIGAMON INC		09/08/2014	Merrill Lynch	7,900.000	86,584		0
379302-10-2	GLIMCHER REALTY TRUST		02/07/2014	Merrill Lynch	7,604.000	69,438		0
37941P-30-6	GLOBAL POWER EQUIPMENT GROUP		10/14/2014	Instinet	16,000.000	191,946		0
38046C-10-9	GOGO INC		12/30/2014	Various	9,800.000	148,791		0
38259P-70-6	GOOGLE INC		04/03/2014	Spin Off	3,400.000	1,215,947		0
402307-10-2	GULF ISLAND FABRICATION INC		10/14/2014	Instinet	5,800.000	101,279		0
404030-10-8	H & E EQUIPMENT SERVICES INC		12/30/2014	Merrill Lynch	1,700.000	48,620		0
40416E-10-3	HCI GROUP INC		12/30/2014	Merrill Lynch	1,100.000	48,488		0
405217-10-0	HAIN CELESTIAL GROUP INC		12/30/2014	Stock Split	200.000	0		0
40637H-10-9	HALOZYME THERAPEUTICS INC		05/19/2014	UBS Securities Inc	8,800.000	68,464		0
415864-10-7	HARSCO CORP		12/30/2014	Various	10,500.000	201,462		0
416196-10-3	HARTE-HANKS INC		12/30/2014	Merrill Lynch	11,300.000	87,149		0
420261-10-9	HAWKINS INC		12/30/2014	Various	7,700.000	301,631		0
421946-10-4	HEALTHCARE REALTY TRUST INC		02/07/2014	Merrill Lynch	6,600.000	147,696		0
422819-10-2	HEIDRICK & STRUGGLES		10/14/2014	Instinet	7,700.000	157,069		0
42722X-10-6	HERITAGE FINANCIAL CORP		12/30/2014	Merrill Lynch	2,800.000	50,006		0
431475-10-2	HILL-ROM HOLDINGS INC		02/06/2014	Merrill Lynch	1,400.000	49,708		0
44106M-10-2	HOSPITALITY PROPERTIES		11/19/2014	Citigroup Global Markets	492.000	14,700		0
448947-50-7	IDT CORP		11/19/2014	Various	18,200.000	299,059		0
45068B-10-9	ITT EDUCATIONAL SERVICES INC		11/19/2014	Citigroup Global Markets	4,600.000	40,756		0
452907-10-8	IMMUNOMEDICS INC		10/14/2014	Instinet	13,500.000	45,225		0
457030-10-4	INGLES MARKETS INC.		10/14/2014	Instinet	2,900.000	71,811		0
45822P-10-5	INTEGRYS ENERGY GROUP INC		02/06/2014	Merrill Lynch	1,400.000	73,744		0
45824V-20-9	INSYS THERAPEUTICS INC		03/31/2014	Stock Split	950.000	0		0
45825N-10-7	INTELIQUENT INC		03/12/2014	UBS Securities Inc	3,800.000	55,092		0
459044-10-3	INTERNATIONAL BANCSHARES CORP		12/30/2014	Merrill Lynch	1,900.000	51,167		0
461203-10-1	INVACARE CORP		10/14/2014	Instinet	10,000.000	131,985		0
461730-10-3	INVESTORS REAL ESTATE TRUST		12/30/2014	Merrill Lynch	85,800.000	722,947		0
462846-10-6	IRON MOUNTAIN INC		11/19/2014	Citigroup Global Markets	5,400.000	203,580		0
47102X-10-5	JANUS CAPITAL GROUP INC		07/22/2014	UBS Securities Inc	10,900.000	138,212		0
471109-10-8	JARDEN CORP		11/25/2014	Stock Split	1,176.000	0		0
485865-10-9	KATE SPADE & CO		02/26/2014	Tax Free Exchange	11,900.000	144,838		0

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
49271M-10-0	KEURIG GREEN MOUNTAIN INC		03/12/2014	UBS Securities Inc	3,200.000	347,552		0
49271M-10-0	KEURIG GREEN MOUNTAIN INC		03/11/2014	Tax Free Exchange	1,350.000	15,091		0
49338L-10-3	KEYSIGHT TECHNOLOGIES		11/03/2014	Spin Off	1,900.000	16,641		0
493723-10-0	KEYW HOLING CORP		12/30/2014	Merrill Lynch	5,000.000	50,300		0
494274-10-3	KIMBALL INTL INC		12/30/2014	Merrill Lynch	5,200.000	50,128		0
49428J-10-9	KIMBALL ELECTRONICS INC		11/03/2014	Spin Off	5,475.000	10,637		0
49456B-10-1	KINDER MORGAN INC		04/15/2014	Merrill Lynch	24,100.000	793,131		0
494580-10-3	KINDRED HEALTHCARE INC		12/30/2014	Merrill Lynch	2,800.000	51,604		0
49803T-30-0	KITE REALTY GROUP TRUST		08/12/2014	Tax Free Exchange	2,425.000	28,324		0
50105F-10-5	KRONOS WORLDWIDE INC		12/30/2014	Various	34,000.000	449,260		0
502175-10-2	LTC PROPERTIES INC		02/07/2014	Merrill Lynch	2,900.000	106,862		0
511637-10-0	LAKELAND BANCORP INC		10/14/2014	Instinet	5,900.000	62,259		0
511637-10-0	LAKELAND BANCORP INC		05/30/2014	Stock Dividend	245.000	0		0
512816-10-9	LAMAR ADVERTISING CO-A		11/19/2014	Tax Free Exchange	4,300.000	196,596		0
516012-10-1	LANNETT CO INC		12/30/2014	Merrill Lynch	2,400.000	89,352		0
524660-10-7	LEGGETT & PLATT INC		05/19/2014	UBS Securities Inc	3,400.000	113,526		0
55277P-10-4	MGE ENERGY INC		02/10/2014	Stock Split	2,250.000	0		0
562750-10-9	MANHATTAN ASSOCIATES INC		01/13/2014	Stock Split	1,725.000	0		0
563820-10-2	MANNING & NAPIER INC		11/19/2014	Citigroup Global Markets	10,000.000	147,849		0
571157-10-6	MARLIN BUSINESS SERVICES INC		10/14/2014	Instinet	3,500.000	63,420		0
57636Q-10-4	MASTERCARD INC-CLASS A		01/22/2014	Stock Split	5,400.000	0		0
577081-10-2	MATTEL INC		12/30/2014	Various	19,100.000	585,909		0
587376-10-4	MERCANTILE BANK CORP		10/14/2014	Instinet	3,400.000	66,990		0
589400-10-0	MERCURY GENERAL CORP		12/30/2014	Various	2,200.000	115,370		0
589584-10-1	MERIDIAN BIOSCIENCE INC		11/19/2014	Various	21,660.000	368,369		0
596680-10-8	MIDDLESEX WATER CO		10/14/2014	Instinet	2,200.000	45,743		0
611742-10-7	MONSTER WORLDWIDE INC		11/19/2014	Citigroup Global Markets	15,200.000	67,032		0
624756-10-2	MUELLER INDUSTRIES INC		03/31/2014	Stock Split	8,600.000	0		0
628778-10-2	NBT BANCORP INC		10/14/2014	Instinet	11,200.000	264,022		0
635309-10-7	NATIONAL CINEMEDIA INC		12/30/2014	Merrill Lynch	20,800.000	299,520		0
639027-10-1	NATURE'S SUNSHINE PRODUCTS INC		10/14/2014	Instinet Corporation	3,500.000	51,438		0
646025-10-6	NEW JERSEY RESOURCE CORP		12/30/2014	Merrill Lynch	800.000	49,664		0
64704V-10-6	NEW MEDIA INVESTMENT GROUP		11/19/2014	Various	32,400.000	586,034		0
67069D-10-8	NUTRI/SYSTEM INC		09/08/2014	Merrill Lynch	6,600.000	108,636		0
674599-10-5	OCCIDENTAL PETROLEUM CORP		02/06/2014	Merrill Lynch	2,100.000	178,092		0
676220-10-6	OFFICE DEPOT INC		12/30/2014	Various	30,000.000	166,642		0
680223-10-4	OLD REPUBLIC INTL CORP		12/30/2014	Merrill Lynch	3,500.000	51,660		0
680665-20-5	OLIN CORP		02/06/2014	Merrill Lynch	10,300.000	260,274		0
681936-10-0	OMEGA HEALTHCARE INVESTORS		02/07/2014	Merrill Lynch	49,500.000	1,516,525		0
683797-10-4	OPPENHEIMER HOLDINGS CLASS A		10/14/2014	Instinet	3,400.000	75,807		0
68620A-10-4	ORGANOVO HOLDINGS INC		10/14/2014	Instinet	9,700.000	56,745		0
689648-10-3	OTTER CORP		10/14/2014	Instinet	11,000.000	317,342		0
69007J-10-6	OUTFRONT MEDIA INC		11/20/2014	Tax Free Exchange	35,000.000	995,836		0
69318G-10-6	PBF ENERGY INC-CLASS A		11/19/2014	Various	15,900.000	380,802		0
69423U-30-5	PACIFIC ETHANOL INC		12/30/2014	Various	7,800.000	96,387		0
694873-10-0	PACIFICSUNWEAR OF CALIF		09/08/2014	Merrill Lynch	500.000	1,037		0
695263-10-3	PACWEST BANCORP		04/08/2014	Tax Free Exchange	8,426.000	220,224		0
70338P-10-0	PATTERN ENERGY GROUP INC		12/30/2014	Various	3,800.000	95,522		0
713291-10-2	PEPCO HOLDINGS		03/12/2014	UBS Securities Inc	25,200.000	504,252		0
72348P-10-4	PINNACLE FOODS INC		02/06/2014	Merrill Lynch	4,800.000	133,445		0
72919P-20-2	PLUG POWER INC		12/30/2014	Merrill Lynch	16,200.000	50,706		0
739128-10-6	POWELL INDUSTRIES INC		10/14/2014	Instinet	3,100.000	132,369		0
74251V-10-2	PRINCIPAL FINANCIAL GROUP		02/06/2014	Merrill Lynch	15,400.000	655,598		0
743187-10-6	PROGENICS PHARMACEUTICALS INC		12/30/2014	Merrill Lynch	7,100.000	51,404		0
747301-10-9	QUAD GRAPHICS INC		12/30/2014	Merrill Lynch	12,900.000	300,960		0
749660-10-6	RPC INC		12/30/2014	Merrill Lynch	3,700.000	49,358		0
751452-20-2	RAMCO-GERSHENSON PROPERTIES		09/08/2014	Merrill Lynch	45,600.000	791,447		0
755111-50-7	RAYTHEON CO RAYTHEON CO		02/07/2014	Merrill Lynch	12,900.000	1,208,083		0
758766-10-9	REGAL ENTERTAINMENT GROUP-A		03/13/2014	UBS Securities Inc	4,500.000	87,363		0
76028H-20-9	REPROS THERAPEUTICS INC		10/14/2014	Instinet	9,700.000	93,508		0
761220-10-5	RESOURCES CONNECTION INC		10/14/2014	Instinet	5,700.000	79,287		0
76131V-20-2	RETAIL PROPERTIES OF AME A		02/07/2014	Merrill Lynch	12,200.000	162,090		0
774415-10-3	ROCKWOOD HOLDINGS INC		04/15/2014	Merrill Lynch	700.000	49,301		0
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		02/07/2014	Merrill Lynch	8,195.000	335,665		0
78648T-10-0	SAFETY INSURANCE GROUP INC		12/30/2014	Various	11,200.000	665,356		0

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
786514-20-8	SAFEWAY INC		05/19/2014	UBS Securities Inc	20,100.000	690,435		0
800363-10-3	SANDY SPRING BANCORP		10/14/2014	Instinet	3,800.000	91,716		0
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		12/30/2014	Merrill Lynch	2,200.000	50,424		0
81618T-10-0	SELECT INCOME REIT		11/19/2014	Various	103,300.000	2,690,406		0
81619Q-10-5	SELECT MEDICAL HOLDINGS CORP		11/19/2014	Citigroup Global Markets	3,600.000	48,996		0
81721M-10-9	SENIOR HOUSING PROP TRUST		12/30/2014	Merrill Lynch	2,300.000	51,658		0
824889-10-9	SHOE CARNIVAL INC		10/14/2014	Instinet	7,000.000	130,722		0
829073-10-5	SIMPSON MANUFACTURING CO INC		10/14/2014	Instinet	5,100.000	150,501		0
840441-10-9	SOUTH STATE CORP		06/30/2014	Tax Free Exchange	4,198.000	96,328		0
84470P-10-9	SOUTHSIDE BANCSHARES INC		04/08/2014	Stock Dividend	322.000	0		0
846511-10-3	SPARK ENERGY INC		12/30/2014	Merrill Lynch	3,600.000	50,193		0
847788-10-6	SPEEDWAY MOTORSPORTS INC		10/14/2014	Instinet	4,400.000	73,730		0
84863T-10-6	SPOK HLDGS INC		10/14/2014	Instinet Corporation	7,100.000	100,966		0
854502-10-1	STANLEY BLACK & DECKER		02/06/2014	Merrill Lynch	1,900.000	145,453		0
855030-10-2	STAPLES INC		10/14/2014	Instinet	13,000.000	159,380		0
858119-10-0	STEEL DYNAMICS INC		02/06/2014	Merrill Lynch	15,500.000	251,833		0
858155-20-3	STEELCASE INC-CL A		04/15/2014	Merrill Lynch	3,100.000	51,553		0
858375-10-8	STEIN MART INC		10/14/2014	Instinet	16,800.000	210,714		0
866082-10-0	SUMMIT HOTEL PROPERTIES		09/08/2014	Merrill Lynch	29,100.000	313,099		0
866674-10-4	SUN COMMUNITIES		04/15/2014	Merrill Lynch	4,400.000	194,565		0
867328-60-1	SUNESIS PHARMACEUTICALS INC		12/30/2014	Merrill Lynch	20,100.000	50,853		0
869099-10-1	SUSQUEHANNA BANCSHARES INC		12/30/2014	Merrill Lynch	3,700.000	50,320		0
87161C-50-1	SYNOVUS FINANCIAL CORP		05/19/2014	Tax Free Exchange	4,242.000	41,869		0
874083-10-8	TAL INTERNATIONAL GROUP INC		09/08/2014	Various	46,900.000	1,920,715		0
87612G-10-1	TARGA RESOURCES INC		04/15/2014	Merrill Lynch	300.000	31,497		0
885807-20-6	THRESHOLD PHARMACEUTICALS		12/30/2014	Merrill Lynch	16,300.000	53,138		0
886885-10-2	TILLY'S INC-CLASS A SHRS		09/08/2014	Merrill Lynch	1,100.000	8,854		0
887228-10-4	TIME INC		11/19/2014	Citigroup Global Markets	10,000.000	227,900		0
887228-10-4	TIME INC		06/09/2014	Spin Off	700.000	8,039		0
890110-10-9	TOMPKINS TRUSTCO INC		10/14/2014	Instinet	3,700.000	171,132		0
89214P-10-9	TOWNE BANK		10/14/2014	Instinet	7,400.000	106,947		0
894840-10-0	TREMOR VIDEO INC		12/30/2014	Merrill Lynch	18,200.000	50,915		0
89531P-10-5	TREX COMPANY INC		05/08/2014	Stock Split	2,400.000	0		0
897888-10-3	TRULIA INC		05/19/2014	Various	3,700.000	123,099		0
898349-10-5	TRUSTCO BANK CORP NY		12/30/2014	Merrill Lynch	6,900.000	50,370		0
898402-10-2	TRUSTMARK CORP		12/30/2014	Various	16,000.000	376,120		0
901476-10-1	TWIN DISC INC		12/30/2014	Various	3,200.000	67,395		0
904214-10-3	UMPQUA HOLDINGS CORP		04/22/2014	Taxable Exchange	13,535.000	243,903		0
90539J-10-9	UNION BANKSHARES CORP		04/28/2014	Tax Free Exchange	2,434.000	24,975		0
907818-10-8	UNION PACIFIC CORP		06/09/2014	Stock Split	4,700.000	0		0
92242T-10-1	VECTRUS INC		09/29/2014	Spin Off	950.000	13,352		0
92343V-10-4	VERIZON COMMUNICATIONS		03/12/2014	Various	2,100.000	97,678		0
930059-10-0	WADDELL & REED FINANCIAL INC		05/19/2014	UBS Securities Inc	2,500.000	150,050		0
939647-10-3	WASHINGTON PRIME GROUP INC		12/30/2014	Merrill Lynch	9,200.000	159,436		0
940610-10-8	WASHINGTON TRUST BANCORP		10/14/2014	Instinet	2,200.000	76,058		0
94946T-10-6	WELLCARE HEALTH PLANS INC		02/06/2014	Merrill Lynch	100.000	6,296		0
962149-10-0	WEYCO GROUP INC		10/14/2014	Instinet	1,700.000	46,582		0
98156Q-10-8	WWE		12/30/2014	Merrill Lynch	26,600.000	332,343		0
984121-10-3	XEROX CORP		02/06/2014	Merrill Lynch	17,400.000	180,729		0
98872B-10-4	YUME INC		10/14/2014	Instinet Corporation	14,900.000	70,766		0
98954A-10-7	ZILLOW INC CLASS A		04/15/2014	Merrill Lynch	100.000	9,057		0
G8807B-10-6	THERAVANCE BIOPHARMA INC		06/03/2014	Spin Off	371.000	4,597		0
G37585-10-9	GASLOG LTD	F	12/30/2014	Merrill Lynch	2,500.000	49,325		0
G491BT-10-8	INVESTCO LTD	F	05/19/2014	Various	27,000.000	945,374		0
G5753U-11-2	MAIDEN HOLDINGS LTD	F	10/14/2014	Instinet	18,500.000	210,060		0
G6648D-10-9	HOME LOAN SERVICING SOLUTIONS	F	09/08/2014	Merrill Lynch	39,200.000	879,879		0
G67742-10-9	ONEBEACON INSURANCE GROUP LTD	F	10/14/2014	Various	13,000.000	212,875		0
G8766E-10-9	TEXTAINER GROUP HOLINGS LTD	F	11/19/2014	Various	31,020.000	1,046,891		0
G9456A-10-0	GOLAR LNG LTD	F	11/19/2014	Citigroup Global Markets	5,100.000	259,539		0
N53745-10-0	LYONDELLBASELL INDU	F	12/30/2014	Various	2,800.000	261,348		0
Q9235V-10-1	TRONOX LTD-CL A	F	11/19/2014	Various	34,300.000	748,389		0
Y0207T-10-0	ARDMORE SHIPPING CORP	F	11/19/2014	Various	29,800.000	294,133		0
Y0553W-10-3	BALTIC TRADING LTD	F	12/30/2014	Merrill Lynch	35,900.000	85,919		0
Y2065G-12-1	DHT HOLDINGS INC	F	12/30/2014	Merrill Lynch	7,100.000	51,830		0
Y8565N-10-2	TEEKAY TANKERS LTD-CLASS A	F	09/08/2014	Merrill Lynch	27,500.000	114,871		0

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
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						56,288,818	XXX	0
9799997. Total - Common Stocks - Part 3						56,288,818	XXX	0
9799998. Total - Common Stocks - Part 5						65,690,733	XXX	0
9799999. Total - Common Stocks						121,979,551	XXX	0
9899999. Total - Preferred and Common Stocks						121,979,551	XXX	0
9999999 - Totals						998,982,507	XXX	2,652,027

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	For-eign	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
36176A-FG-9	GNMA POOL 760067 4.000% 04/15/41		12/01/2014	Paydown		11,129	11,129	11,850	11,832	0	(704)	0	(704)	0	11,129	0	0	0	302	04/15/2041
36176C-K2-0	GNMA POOL 762013 4.000% 03/15/41		12/01/2014	Paydown		4,014	4,014	4,016	4,016	0	(3)	0	(3)	0	4,014	0	0	0	86	03/15/2041
36176F-QD-3	GNMA POOL 764852 4.000% 06/15/41		03/11/2014	Morgan Stanley		74,584	70,706	72,538	72,479	0	26	0	26	0	72,506	0	2,078	2,078	809	06/15/2041
36176F-QD-3	GNMA POOL 764852 4.000% 06/15/41		03/01/2014	Paydown		4,533	4,533	4,650	4,646	0	(114)	0	(114)	0	4,533	0	0	0	30	06/15/2041
36176F-T4-0	GNMA POOL 764971 3.500% 01/15/42		05/23/2014	CS First Boston		64,118	61,856	65,104	65,044	0	20	0	20	0	65,064	0	(946)	(946)	1,010	01/15/2042
36176F-T4-0	GNMA POOL 764971 3.500% 01/15/42		06/01/2014	Paydown		14,165	14,165	14,908	14,895	0	(730)	0	(730)	0	14,165	0	0	0	344	01/15/2042
36176M-UY-7	GNMA POOL 770399 4.500% 06/15/41		12/01/2014	Paydown		21,460	21,460	22,821	22,794	0	(1,334)	0	(1,334)	0	21,460	0	0	0	514	06/15/2041
36176W-YD-7	GNMA POOL 778608 3.500% 11/15/41		01/23/2014	Citigroup Global Markets		125,215	122,591	128,127	128,055	0	6	0	6	0	128,061	0	(2,846)	(2,846)	679	11/15/2041
36176W-YD-7	GNMA POOL 778608 3.500% 11/15/41		01/01/2014	Paydown		1,147	1,147	1,199	1,199	0	(51)	0	(51)	0	1,147	0	0	0	3	11/15/2041
36177N-FP-0	GNMA POOL 793773 4.000% 01/15/42		03/11/2014	Citigroup Global Markets		227,561	215,665	236,010	235,730	0	62	0	62	0	235,791	0	(8,231)	(8,231)	2,468	01/15/2042
36177N-FP-0	GNMA POOL 793773 4.000% 01/15/42		03/01/2014	Paydown		29,765	29,765	32,573	32,534	0	(2,769)	0	(2,769)	0	29,765	0	0	0	103	01/15/2042
36177T-AG-2	GNMA POOL 798106 3.500% 03/15/42		12/01/2014	Paydown		3,441	3,441	3,611	3,607	0	(166)	0	(166)	0	3,441	0	0	0	64	03/15/2042
36177X-RU-4	GNMA POOL AA1399 3.500% 07/15/42		12/01/2014	Paydown		14,010	14,010	14,993	14,976	0	(966)	0	(966)	0	14,010	0	0	0	266	07/15/2042
36178D-7H-8	GNMA POOL AA6296 3.000% 04/15/43		12/01/2014	Paydown		27,448	27,448	28,721	28,697	0	(1,250)	0	(1,250)	0	27,448	0	0	0	505	04/15/2043
36178D-PF-2	GNMA POOL AA5822 3.000% 11/15/42		01/23/2014	Bank of America		493,474	504,107	538,134	537,145	0	(62)	0	(62)	0	537,084	0	(43,610)	(43,610)	2,395	11/15/2042
36178D-PF-2	GNMA POOL AA5822 3.000% 11/15/42		01/01/2014	Paydown		1,641	1,641	1,752	1,748	0	(108)	0	(108)	0	1,641	0	0	0	4	11/15/2042
36178D-U7-4	GNMA POOL AA6006 3.000% 01/15/43		03/21/2014	Paribas		184,330	187,255	198,505	198,280	0	(56)	0	(56)	0	198,224	0	(13,894)	(13,894)	1,795	01/15/2043
36178D-U7-4	GNMA POOL AA6006 3.000% 01/15/43		03/01/2014	Paydown		3,341	3,341	3,542	3,538	0	(197)	0	(197)	0	3,341	0	0	0	15	01/15/2043
36179M-AX-8	GNMA POOL MA0022 3.500% 04/20/42		01/23/2014	Bank of America		701,906	687,406	722,636	722,280	0	143	0	143	0	722,422	0	(20,516)	(20,516)	3,275	04/20/2042
36179M-AX-8	GNMA POOL MA0022 3.500% 04/20/42		02/01/2014	Paydown		12,873	12,873	13,533	13,526	0	(653)	0	(653)	0	12,873	0	0	0	2,059	04/20/2042
36179M-C2-4	GNMA POOL MA0089 4.000% 05/20/42		06/03/2014	Morgan Stanley		216,623	203,522	221,298	221,101	0	61	0	61	0	221,163	0	(4,539)	(4,539)	4,477	05/20/2042
36179M-C2-4	GNMA POOL MA0089 4.000% 05/20/42		06/01/2014	Paydown		17,440	17,440	18,963	18,946	0	(1,506)	0	(1,506)	0	17,440	0	0	0	213	05/20/2042
36179N-JA-7	GNMA POOL MA1157 3.500% 07/20/43		01/21/2014	JP Morgan		624,048	609,106	621,479	621,356	0	(4)	0	(4)	0	621,353	0	2,696	2,696	3,079	07/20/2043
36179N-JA-7	GNMA POOL MA1157 3.500% 07/20/43		01/01/2014	Paydown		3,435	3,435	3,504	3,504	0	(69)	0	(69)	0	3,435	0	0	0	10	07/20/2043
36179N-LC-0	GNMA POOL MA1223 3.000% 08/20/43		03/21/2014	JP Morgan		3,105,935	3,157,240	3,109,142	3,109,576	0	209	0	209	0	3,109,785	0	(3,850)	(3,850)	30,257	08/20/2043
36179N-LC-0	GNMA POOL MA1223 3.000% 08/20/43		03/01/2014	Paydown		35,054	35,054	34,520	34,524	0	529	0	529	0	35,054	0	0	0	177	08/20/2043
36180M-X4-4	GNMA POOL AD8799 3.000% 03/15/43		03/21/2014	Paribas		462,574	469,917	492,201	491,672	0	143	0	143	0	491,815	0	(29,241)	(29,241)	4,503	03/15/2043
36180M-X4-4	GNMA POOL AD8799 3.000% 03/15/43		03/01/2014	Paydown		7,081	7,081	7,417	7,409	0	(328)	0	(328)	0	7,081	0	0	0	24	03/15/2043
36181A-KM-3	GNMA POOL AE6600 3.500% 06/15/43		05/23/2014	CS First Boston		487,608	470,408	475,553	475,493	0	5	0	5	0	475,498	0	12,110	12,110	7,683	06/15/2043
36181A-KM-3	GNMA POOL AE6600 3.500% 06/15/43		06/01/2014	Paydown		26,445	26,445	26,734	26,731	0	(286)	0	(286)	0	26,445	0	0	0	1,610	06/15/2043
36200M-2Y-8	GNMA POOL 604791 5.500% 11/15/33		12/01/2014	Paydown		18,213	18,213	17,652	17,674	0	539	0	539	0	18,213	0	0	0	561	11/15/2033
36200M-C3-5	GNMA POOL 604090 6.000% 03/15/33		12/01/2014	Paydown		18,543	18,543	18,360	18,368	0	175	0	175	0	18,543	0	0	0	530	03/15/2033
36200N-SL-6	GNMA POOL 605423 5.000% 05/15/34		12/01/2014	Paydown		11,036	11,036	10,619	10,641	0	395	0	395	0	11,036	0	0	0	257	05/15/2034
36202F-Q6-6	GNMA POOL G24977 4.000% 03/20/41		06/03/2014	Various		7,164,999	6,752,799	7,391,858	7,382,138	0	2,542	0	2,542	0	7,384,681	0	(219,682)	(219,682)	123,215	03/20/2041
36202F-Q6-6	GNMA POOL G24977 4.000% 03/20/41		06/01/2014	Paydown		409,719	409,719	448,363	447,788	0	(38,070)	0	(38,070)	0	409,719	0	0	0	4,460	03/20/2041
3620A2-TX-4	GNMA POOL 717066 4.500% 05/15/39		12/01/2014	Paydown		23,590	23,590	25,706	25,652	0	(2,062)	0	(2,062)	0	23,590	0	0	0	642	05/15/2039
3620A2-W3-6	GNMA POOL 717166 4.500% 06/15/39		12/01/2014	Paydown		28,034	28,034	29,199	29,171	0	(1,137)	0	(1,137)	0	28,034	0	0	0	676	06/15/2039
3620A6-B4-8	GNMA POOL 720159 4.500% 07/15/39		12/01/2014	Paydown		16,044	16,044	16,858	16,838	0	(795)	0	(795)	0	16,044	0	0	0	410	07/15/2039
3620A9-YX-3	GNMA POOL 723526 4.500% 12/15/39		12/01/2014	Paydown		12,668	12,668	12,866	12,860	0	(192)	0	(192)	0	12,668	0	0	0	320	12/15/2039
3620A9-ZE-4	GNMA POOL 723541 5.000% 12/15/39		12/01/2014	Paydown		41,202	41,202	42,915	42,869	0	(1,666)	0	(1,666)	0	41,202	0	0	0	1,216	12/15/2039
3620AA-R2-6	GNMA POOL 724205 4.000% 08/15/39		12/01/2014	Paydown		12,836	12,836	12,551	12,558	0	278	0	278	0	12,836	0	0	0	310	08/15/2039
3620AB-4P-8	GNMA POOL 725430 4.500% 11/15/39		12/01/2014	Paydown		48,277	48,277	48,956	48,926	0	(649)	0	(649)	0	48,277	0	0	0	280	11/15/2039
3620AC-6V-1	GNMA POOL 726384 5.000% 10/15/39		12/01/2014	Paydown		17,461	17,461	18,107	18,088	0	(627)	0	(627)	0	17,461	0	0	0	446	10/15/2039
3620AC-V8-4	GNMA POOL 726139 4.500% 01/15/40		12/01/2014	Paydown		9,253	9,253	9,281	9,280	0	(26)	0	(26)	0	9,253	0	0	0	226	01/15/2040
3620AD-6J-6	GNMA POOL 727273 4.500% 12/15/39		12/01/2014	Paydown		9,845	9,845	10,117	10,109	0	(264)	0	(264)	0	9,845	0	0	0	220	12/15/2039
3620AE-EG-1	GNMA POOL 727435 4.500% 02/15/40		12/01/2014	Paydown		15,135	15,135	15,344	15,337	0	(203)	0	(203)	0	15,135	0	0	0	242	02/15/2040
3620AF-4W-4	GNMA POOL 729037 5.000% 02/15/40		12/01/2014	Paydown		41,736	41,736	44,419	44,358	0	(2,622)	0	(2,622)	0	41,736	0	0	0	1,129	02/15/2040
3620AJ-XX-2	GNMA POOL 731594 4.000% 11/15/40		12/01/2014	Paydown		5,379	5,379	5,517	5,506	0	(128)	0	(128)	0	5,379	0	0	0	76	11/15/2040
3620AM-VR-0	GNMA POOL 734224 4.500% 02/15/41		12/01/2014	Paydown		10,263	10,263	10,743	10,732	0	(468)	0	(468)	0	10,263	0	0	0	235	02/15/2041
3620AR-HU-8	GNMA POOL 737443 4.500% 09/15/40		12/01/2014	Paydown		23,390	23,390	24,213	24,201	0	(810)	0	(810)	0	23,390	0	0	0	551	09/15/2040
3620AS-AL-3	GNMA POOL 738111 4.000% 03/15/41		12/01/2014	Paydown		14,577	14,577	15,542	15,523	0	(946)	0	(946)	0	14,577	0	0	0	320	03/15/2041
3620AT-EB-9	GNMA POOL 739130 5.500% 01/15/39		12/01/2014	Paydown		795	795	844	843	0	(48)	0	(48)	0	795	0	0	0	24	01/15/2039
3620AV-X2-3	GNMA POOL 741497 4.000% 12/15/40		12/01/2014	Paydown		25,854	25,854	25,983	25,973	0	(119)	0	(119)	0	25,854	0	0	0	401	12/15/2040
3620CD-Z9-2	GNMA POOL 745168 5.000% 06/15/40		12/01/2014	Paydown		31,290	31,290	33,210	33,163	0	(1,873)	0	(1,873)	0	31,290	0	0	0	876	06/15/2040
3620CD-ZL-5	GNMA POOL 745147 4.500% 06/15/40		12/01/2014	Paydown		33,303	33,303	36,476	36,417	0	(3,114)	0	(3,114)	0	33,303	0	0	0	828	06/15/2040
3620C1-AZ-9	GNMA POOL 745324 4.500% 07/15/40		12/01/2014	Paydown		4,710	4,710	4,966	4,958	0	(249)	0	(249)	0	4,710	0	0	0	102	07/15/2040

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
36200-DE-2	GNMA POOL 749901 4.500% 09/15/40		12/01/2014	Paydown		8,578	8,578	8,896	8,889	0	(311)	0	(311)	0	8,578	0	0	0	248	09/15/2040
36200-FZ-3	GNMA POOL 749984 4.000% 09/15/40		12/01/2014	Paydown		781	781	813	812	0	(30)	0	(30)	0	781	0	0	0	17	09/15/2040
36210B-4H-5	GNMA POOL 487824 4.500% 04/15/39		12/01/2014	Paydown		21,708	21,708	22,254	22,240	0	(533)	0	(533)	0	21,708	0	0	0	490	04/15/2039
36210B-YF-6	GNMA POOL 487710 4.500% 03/15/39		12/01/2014	Paydown		18,497	18,497	18,931	18,918	0	(421)	0	(421)	0	18,497	0	0	0	492	03/15/2039
36211S-FB-8	GNMA POOL 521362 5.500% 06/15/35		12/01/2014	Paydown		12,185	12,185	11,728	11,745	0	440	0	440	0	12,185	0	0	0	378	06/15/2035
36215Y-RB-8	GNMA II POOL 149082 8.000% 03/20/16		12/01/2014	Paydown		7,203	7,203	7,462	7,214	0	(10)	0	(10)	0	7,203	0	0	0	316	03/20/2016
36216X-CH-2	GNMA II POOL 177472 9.000% 10/20/16		12/01/2014	Paydown		6,272	6,272	6,637	6,317	0	(44)	0	(44)	0	6,272	0	0	0	310	10/20/2016
362178-PY-5	GNMA POOL 215639 8.500% 07/15/17		12/01/2014	Paydown		63	63	59	60	0	2	0	2	0	63	0	0	0	3	07/15/2017
362201-PR-0	GNMA POOL 293932 9.500% 08/15/20		12/01/2014	Paydown		1,525	1,525	1,647	1,565	0	(40)	0	(40)	0	1,525	0	0	0	80	08/15/2020
36220Y-FX-6	GNMA POOL 291882 9.500% 02/15/21		12/01/2014	Paydown		263	263	285	271	0	(7)	0	(7)	0	263	0	0	0	14	02/15/2021
36224T-Z5-2	GNMA POOL 338364 7.500% 12/15/22		12/01/2014	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	2	12/15/2022
36225A-ZL-7	GNMA POOL 780747 6.500% 03/15/28		12/01/2014	Paydown		14,823	14,823	15,154	15,114	0	(291)	0	(291)	0	14,823	0	0	0	537	03/15/2028
36225B-X2-9	GNMA POOL 781597 5.000% 05/15/33		12/01/2014	Paydown		17,643	17,643	16,768	16,807	0	836	0	836	0	17,643	0	0	0	457	05/15/2033
36230M-VF-1	GNMA POOL 753314 4.000% 12/15/40		12/01/2014	Paydown		18,220	18,220	18,243	18,243	0	(23)	0	(23)	0	18,220	0	0	0	370	12/15/2040
36230N-US-2	GNMA POOL 754193 4.500% 08/15/41		12/01/2014	Paydown		22,915	22,915	24,810	24,769	0	(1,853)	0	(1,853)	0	22,915	0	0	0	686	08/15/2041
36230P-KY-5	GNMA POOL 754811 4.000% 11/15/40		03/11/2014	Citigroup Global Markets		15,675	14,864	15,445	15,429	0	10	0	10	0	15,439	0	236	236	180	11/15/2040
36230P-KY-5	GNMA POOL 754811 4.000% 11/15/40		03/01/2014	Paydown		6,330	6,330	6,577	6,570	0	(241)	0	(241)	0	6,330	0	0	0	42	11/15/2040
36241K-BR-8	GNMA POOL 781848 6.000% 10/15/34		12/01/2014	Paydown		19,759	19,759	19,747	19,745	0	14	0	14	0	19,759	0	0	0	635	10/15/2034
36241K-DZ-8	GNMA POOL 781920 5.500% 05/15/35		12/01/2014	Paydown		18,113	18,113	17,666	17,682	0	431	0	431	0	18,113	0	0	0	529	05/15/2035
36241K-GU-6	GNMA POOL 782011 5.000% 12/15/35		12/01/2014	Paydown		24,334	24,334	22,977	23,026	0	1,308	0	1,308	0	24,334	0	0	0	682	12/15/2035
36241K-TS-7	GNMA POOL 782361 5.500% 07/15/38		12/01/2014	Paydown		2,978	2,978	3,058	3,055	0	(78)	0	(78)	0	2,978	0	0	0	84	07/15/2038
36241K-XW-3	GNMA POOL 782493 5.000% 12/15/38		12/01/2014	Paydown		33,485	33,485	34,042	34,026	0	(541)	0	(541)	0	33,485	0	0	0	922	12/15/2038
36241K-Z4-3	GNMA POOL 782563 5.000% 02/15/39		12/01/2014	Paydown		18,405	18,405	18,968	18,954	0	(550)	0	(550)	0	18,405	0	0	0	457	02/15/2039
36241L-4U-7	GNMA POOL 783535 4.000% 02/15/42		12/01/2014	Paydown		49,454	49,454	53,217	53,178	0	(3,724)	0	(3,724)	0	49,454	0	0	0	1,087	02/15/2042
36241L-6Y-7	GNMA POOL 783587 3.500% 06/15/42		01/23/2014	Citigroup Global Markets		684,298	669,957	686,261	686,112	0	20	0	20	0	686,132	0	(1,834)	(1,834)	3,713	06/15/2042
36241L-6Y-7	GNMA POOL 783587 3.500% 06/15/42		01/01/2014	Paydown		9,024	9,024	9,243	9,241	0	(218)	0	(218)	0	9,024	0	0	0	26	06/15/2042
36241L-7B-6	GNMA POOL 783590 4.500% 06/20/41		12/01/2014	Paydown		1,050,569	1,050,569	1,150,866	1,149,705	0	(99,136)	0	(99,136)	0	1,050,569	0	0	0	27,202	06/20/2041
36241L-L3-8	GNMA POOL 783046 4.000% 08/15/40		12/01/2014	Paydown		21,223	21,223	22,649	22,619	0	(1,397)	0	(1,397)	0	21,223	0	0	0	510	08/15/2040
36241L-P4-2	GNMA POOL 783143 4.000% 10/15/40		12/01/2014	Paydown		8,738	8,738	8,757	8,757	0	(20)	0	(20)	0	8,738	0	0	0	195	10/15/2040
36241L-TT-3	GNMA POOL 783262 4.500% 03/15/41		12/01/2014	Paydown		14,583	14,583	15,544	15,524	0	(941)	0	(941)	0	14,583	0	0	0	364	03/15/2041
36290V-JX-3	GNMA POOL 618678 6.000% 10/15/36		12/01/2014	Paydown		1,406	1,406	1,413	1,413	0	(6)	0	(6)	0	1,406	0	0	0	24	10/15/2036
36291D-4G-5	GNMA POOL 625523 4.500% 07/15/39		12/01/2014	Paydown		28,511	28,511	28,729	28,722	0	(211)	0	(211)	0	28,511	0	0	0	638	07/15/2039
36292C-3R-3	GNMA POOL 645308 5.500% 06/15/38		12/01/2014	Paydown		20,856	20,856	20,690	20,693	0	163	0	163	0	20,856	0	0	0	622	06/15/2038
36292D-XW-7	GNMA POOL 646093 5.000% 01/15/38		12/01/2014	Paydown		23,158	23,158	24,806	24,765	0	(1,607)	0	(1,607)	0	23,158	0	0	0	615	01/15/2038
36292G-R2-3	GNMA POOL 648605 6.500% 11/15/35		12/01/2014	Paydown		367	367	376	374	0	(7)	0	(7)	0	367	0	0	0	13	11/15/2035
36294U-UM-2	GNMA POOL 660388 3.500% 02/15/42		12/01/2014	Paydown		4,046	4,046	4,144	4,143	0	(97)	0	(97)	0	4,046	0	0	0	74	02/15/2042
36295B-XP-3	GNMA POOL 665886 5.500% 03/15/37		10/01/2014	Paydown		19,249	19,249	18,914	18,926	0	323	0	323	0	19,249	0	0	0	638	03/15/2037
36295E-SA-6	GNMA POOL 668413 6.000% 04/15/37		12/01/2014	Paydown		15,551	15,551	15,624	15,621	0	(69)	0	(69)	0	15,551	0	0	0	424	04/15/2037
36295H-JT-8	GNMA POOL 670874 4.000% 08/15/41		12/01/2014	Paydown		9,611	9,611	10,169	10,158	0	(548)	0	(548)	0	9,611	0	0	0	165	08/15/2041
36295K-4D-2	GNMA POOL 673220 6.000% 10/15/38		12/01/2014	Paydown		10,816	10,816	11,064	11,057	0	(241)	0	(241)	0	10,816	0	0	0	403	10/15/2038
36295P-5U-2	GNMA POOL 676859 5.000% 05/15/38		12/01/2014	Paydown		7,779	7,779	8,073	8,064	0	(285)	0	(285)	0	7,779	0	0	0	186	05/15/2038
36295P-QP-0	GNMA POOL 676462 6.000% 11/15/37		12/01/2014	Paydown		15,200	15,200	15,620	15,607	0	(407)	0	(407)	0	15,200	0	0	0	402	11/15/2037
36295Q-N7-1	GNMA POOL 677314 5.500% 09/15/38		12/01/2014	Paydown		6,085	6,085	6,073	6,073	0	12	0	12	0	6,085	0	0	0	209	09/15/2038
36296A-JR-6	GNMA POOL 685272 5.000% 04/15/38		12/01/2014	Paydown		26,119	26,119	28,098	28,042	0	(1,923)	0	(1,923)	0	26,119	0	0	0	642	04/15/2038
36296D-GP-7	GNMA POOL 687906 5.500% 09/15/38		12/01/2014	Paydown		49,524	49,524	50,855	50,795	0	(1,271)	0	(1,271)	0	49,524	0	0	0	1,317	09/15/2038
36296F-GT-4	GNMA POOL 689710 6.500% 07/15/38		12/01/2014	Paydown		3,950	3,950	4,052	4,048	0	(99)	0	(99)	0	3,950	0	0	0	36	07/15/2038
36296M-VR-6	GNMA POOL 695524 6.500% 09/15/38		12/01/2014	Paydown		8,316	8,316	8,411	8,408	0	(92)	0	(92)	0	8,316	0	0	0	141	09/15/2038
36296Q-LQ-0	GNMA POOL 697935 4.500% 03/15/39		12/01/2014	Paydown		12,016	12,016	12,740	12,722	0	(706)	0	(706)	0	12,016	0	0	0	280	03/15/2039
36296U-3V-0	GNMA POOL 702012 5.000% 03/15/39		12/01/2014	Paydown		20,106	20,106	20,581	20,566	0	(460)	0	(460)	0	20,106	0	0	0	452	03/15/2039
36296U-Z2-9	GNMA POOL 701961 4.500% 06/15/39		12/01/2014	Paydown		9,259	9,259	9,820	9,806	0	(547)	0	(547)	0	9,259	0	0	0	204	06/15/2039
36296U-Z3-7	GNMA POOL 701962 4.500% 06/15/39		12/01/2014	Paydown		26,880	26,880	27,055	27,048	0	(168)	0	(168)	0	26,880	0	0	0	707	06/15/2039
36296X-GS-7	GNMA POOL 704109 6.000% 12/15/38		12/01/2014	Paydown		17,667	17,667	18,275	18,256	0	(589)	0	(589)	0	17,667	0	0	0	528	12/15/2038
36296X-YS-7	GNMA POOL 704621 4.500% 07/15/39		12/01/2014	Paydown		10,089	10,089	10,614	10,599	0	(510)	0	(510)	0	10,089	0	0	0	181	07/15/2039
36297D-NG-8	GNMA POOL 708791 5.000% 05/15/39		12/01/2014	Paydown		6,977	6,977	7,275	7,268	0	(291)	0	(291)	0	6,977	0	0	0	293	05/15/2039
36297G-BH-2	GNMA POOL 711140 4.500% 02/15/40		12/01/2014	Paydown		30,268	30,268	30,760	30,745	0	(477)	0	(477)	0	30,268	0	0	0	772	02/15/2040
36297H-RQ-3	GNMA POOL 712495 4.500% 06/15/39		12/01/2014	Paydown		29,228	29,228	29,428	29,421	0	(193)	0	(193)	0	29,228	0	0	0	1,032	06/15/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
36297K-KZ-3	GNMA POOL 714112 5.000% 08/15/39		12/01/2014	Paydown		15,716	15,716	16,325	16,308	0	(592)	0	(592)	0	15,716	0	0	0	390	08/15/2039
36297K-ZU-8	GNMA POOL 714555 4.500% 06/15/39		12/01/2014	Paydown		12,911	12,911	14,043	14,021	0	(1,109)	0	(1,109)	0	12,911	0	0	0	284	06/15/2039
912828-A6-7	US TREASURY N/B 0.250% 12/31/15		01/07/2014	Morgan Stanley		1,296,339	1,300,000	1,295,840	1,295,846	0	40	0	40	0	1,295,886	0	453	453	72	12/31/2015
0599999. Subtotal - Bonds - U.S. Governments						18,920,226	18,488,338	19,449,302	19,433,438	0	(181,606)	0	(181,606)	0	19,251,843	0	(331,616)	(331,616)	260,084	XXX
373384-WD-4	GEORGIA ST 5.000% 12/01/20		05/29/2014	JP Morgan		4,846,680	4,000,000	4,911,720	4,695,181	0	(39,366)	0	(39,366)	0	4,655,816	0	190,864	190,864	101,111	12/01/2020
57582N-UM-5	MASSACHUSETTS ST REF-SERIES A 5.000% 08/01/14		08/01/2014	Maturity		2,400,000	2,400,000	2,697,900	2,419,605	0	(19,605)	0	(19,605)	0	2,400,000	0	0	0	120,000	08/01/2014
882721-R6-2	TEXAS STATE TRANSN COMMN-MOBILITY FD 5.000% 04/01/23		05/19/2014	Tax Free Exchange		3,120,536	3,000,000	3,280,860	3,131,536	0	(11,000)	0	(11,000)	0	3,120,536	0	0	0	95,000	04/01/2023
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						10,367,216	9,400,000	10,890,480	10,246,322	0	(69,971)	0	(69,971)	0	10,176,352	0	190,864	190,864	316,111	XXX
180847-YQ-2	CLARK CNTY NV REF-PUB SAFETY-SERIES A 5.000% 06/01/16		06/03/2014	Call 100.0000		1,400,000	1,400,000	1,557,752	1,407,680	0	(7,680)	0	(7,680)	0	1,400,000	0	0	0	35,389	06/01/2016
303820-4Q-4	FAIRFAX CNTY VA 5.000% 04/01/16		04/01/2014	Call 100.0000		1,375,000	1,375,000	1,427,151	1,378,222	0	(3,222)	0	(3,222)	0	1,375,000	0	0	0	34,375	04/01/2016
358802-F2-7	FRISCO TEX INDPT SCH DIST REF-SCH BLDG-SERIES C 5.000% 08/15/14		08/15/2014	Maturity		540,000	540,000	598,687	544,641	0	(4,641)	0	(4,641)	0	540,000	0	0	0	27,000	08/15/2014
438670-UJ-8	HONOLULU HAWAII CITY & CNTY 5.000% 09/01/15		12/03/2014	JP Morgan		3,225,084	3,115,000	3,556,925	3,276,315	0	(90,035)	0	(90,035)	0	3,186,279	0	38,805	38,805	197,716	09/01/2015
442331-NB-6	HOUSTON TEX REF-PUB IMPT-SERIES A 5.000% 03/01/14		03/01/2014	Maturity		4,075,000	4,075,000	4,353,323	4,083,252	0	(8,252)	0	(8,252)	0	4,075,000	0	0	0	101,875	03/01/2014
929828-P9-6	WACO TEX CTFS OBLIG 5.000% 02/01/18		02/03/2014	Call 100.0000		2,505,000	2,505,000	2,705,400	2,507,027	0	(2,027)	0	(2,027)	0	2,505,000	0	0	0	62,625	02/01/2018
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						13,120,084	13,010,000	14,199,238	13,197,137	0	(115,857)	0	(115,857)	0	13,081,279	0	38,805	38,805	458,980	XXX
01179P-Y2-7	ALASKA MUN BD BK REV 5.000% 09/01/20		12/04/2014	Merrill Lynch		2,385,200	2,000,000	2,400,940	2,306,546	0	(40,181)	0	(40,181)	0	2,266,364	0	118,836	118,836	127,222	09/01/2020
31283H-6C-4	FHLMC GOLD POOL G01767 6.500% 12/01/32		12/01/2014	Paydown		54,082	54,082	55,096	55,032	0	(949)	0	(949)	0	54,082	0	0	0	1,776	12/01/2032
31283H-7E-9	FHLMC GOLD POOL G01793 6.000% 03/01/35		12/01/2014	Paydown		8,400	8,400	8,587	8,577	0	(177)	0	(177)	0	8,400	0	0	0	254	03/01/2035
31283K-J8-2	FHLMC GOLD POOL G11187 5.500% 09/01/16		12/01/2014	Paydown		12,526	12,526	12,931	12,657	0	(131)	0	(131)	0	12,526	0	0	0	344	09/01/2016
31283K-SF-6	FHLMC GOLD POOL G11418 6.500% 07/01/17		12/01/2014	Paydown		15,680	15,680	16,417	16,011	0	(331)	0	(331)	0	15,680	0	0	0	526	07/01/2017
31283K-YE-2	FHLMC GOLD POOL G11609 6.000% 08/01/17		12/01/2014	Paydown		8,455	8,455	8,872	8,628	0	(173)	0	(173)	0	8,455	0	0	0	237	08/01/2017
31287P-E8-2	FHLMC GOLD POOL C63759 6.500% 02/01/32		12/01/2014	Paydown		164	164	171	171	0	(7)	0	(7)	0	164	0	0	0	6	02/01/2032
31287X-CT-1	FHLMC GOLD POOL C70082 6.500% 08/01/32		12/01/2014	Paydown		1,580	1,580	1,655	1,633	0	(54)	0	(54)	0	1,580	0	0	0	56	08/01/2032
31287Y-LL-6	FHLMC GOLD POOL C71231 6.500% 09/01/32		12/01/2014	Paydown		43	43	45	44	0	(1)	0	(1)	0	43	0	0	0	2	09/01/2032
31288F-4Z-4	FHLMC GOLD POOL C77140 6.500% 03/01/33		12/01/2014	Paydown		195	195	204	204	0	(8)	0	(8)	0	195	0	0	0	7	03/01/2033
31288F-H9-8	FHLMC GOLD POOL C76556 6.000% 02/01/33		12/01/2014	Paydown		14,902	14,902	15,342	15,306	0	(404)	0	(404)	0	14,902	0	0	0	528	02/01/2033
31288G-RY-0	FHLMC GOLD POOL C77703 6.000% 03/01/33		06/01/2014	Paydown		8,493	8,493	8,681	8,665	0	(172)	0	(172)	0	8,493	0	0	0	253	03/01/2033
3128GD-KH-2	FHLMC GOLD POOL E78396 6.000% 07/01/14		06/01/2014	Paydown		1,022	1,022	1,052	1,030	0	(8)	0	(8)	0	1,022	0	0	0	11	07/01/2014
3128H6-YS-7	FHLMC POOL E98821 4.500% 09/01/18		12/01/2014	Paydown		8,499	8,499	8,552	8,519	0	(21)	0	(21)	0	8,499	0	0	0	231	09/01/2018
3128K0-E8-2	FHLMC GOLD POOL A40159 5.500% 11/01/35		12/01/2014	Paydown		35,031	35,031	33,805	33,856	0	1,175	0	1,175	0	35,031	0	0	0	904	11/01/2035
3128K1-ET-4	FHLMC GOLD POOL A41046 5.500% 12/01/35		12/01/2014	Paydown		24,827	24,827	23,921	23,936	0	891	0	891	0	24,827	0	0	0	580	12/01/2035
3128K1-TT-8	FHLMC GOLD POOL A41462 6.000% 01/01/36		12/01/2014	Paydown		11,301	11,301	11,180	11,182	0	119	0	119	0	11,301	0	0	0	174	01/01/2036
3128K3-CT-2	FHLMC GOLD POOL A42782 6.000% 02/01/36		02/01/2014	Paydown		42,139	42,139	41,514	41,520	0	619	0	619	0	42,139	0	0	0	421	02/01/2036
3128K3-ZW-0	FHLMC GOLD POOL A43457 5.500% 03/01/36		12/01/2014	Paydown		80,844	80,844	77,879	77,913	0	2,931	0	2,931	0	80,844	0	0	0	2,256	03/01/2036
3128K4-JT-3	FHLMC GOLD POOL A43874 5.500% 03/01/36		12/01/2014	Paydown		16,117	16,117	15,528	15,535	0	582	0	582	0	16,117	0	0	0	552	03/01/2036
3128K4-KZ-7	FHLMC GOLD POOL A43912 5.500% 03/01/36		12/01/2014	Paydown		15,732	15,732	15,155	15,167	0	565	0	565	0	15,732	0	0	0	314	03/01/2036
3128K9-PS-7	FHLMC GOLD POOL A48533 6.000% 05/01/36		12/01/2014	Paydown		1,302	1,302	1,288	1,288	0	14	0	14	0	1,302	0	0	0	42	05/01/2036
3128K9-T9-5	FHLMC GOLD POOL A48676 6.000% 05/01/36		12/01/2014	Paydown		7,484	7,484	7,401	7,403	0	80	0	80	0	7,484	0	0	0	242	05/01/2036
3128KF-BZ-2	FHLMC GOLD POOL A52756 6.000% 08/01/36		12/01/2014	Paydown		40,937	40,937	42,082	42,024	0	(1,087)	0	(1,087)	0	40,937	0	0	0	978	08/01/2036
3128KF-GD-6	FHLMC GOLD POOL A52896 6.000% 10/01/36		12/01/2014	Paydown		1,746	1,746	1,772	1,770	0	(25)	0	(25)	0	1,746	0	0	0	26	10/01/2036
3128KG-AC-2	FHLMC GOLD POOL A53603 6.000% 11/01/36		12/01/2014	Paydown		13,152	13,152	13,004	13,007	0	145	0	145	0	13,152	0	0	0	508	11/01/2036
3128KQ-4X-1	FHLMC GOLD POOL A60838 6.000% 05/01/37		12/01/2014	Paydown		57,868	57,868	57,827	57,823	0	45	0	45	0	57,868	0	0	0	1,245	05/01/2037
3128KQ-B2-1	FHLMC GOLD POOL A60057 5.500% 05/01/37		12/01/2014	Paydown		32,519	32,519	31,746	31,785	0	734	0	734	0	32,519	0	0	0	825	05/01/2037
3128KV-A9-6	FHLMC GOLD POOL A64532 6.000% 08/01/37		12/01/2014	Paydown		28,495	28,495	29,029	29,007	0	(512)	0	(512)	0	28,495	0	0	0	781	08/01/2037
3128L7-D2-0	FHLMC GOLD POOL A73721 6.000% 03/01/38		12/01/2014	Paydown		29,556	29,556	30,244	30,216	0	(660)	0	(660)	0	29,556	0	0	0	344	03/01/2038
3128L7-FR-3	FHLMC GOLD POOL A73776 5.500% 03/01/38		12/01/2014	Paydown		9,784	9,784	9,843	9,840	0	(57)	0	(57)	0	9,784	0	0	0	217	03/01/2038
3128L7-PN-1	FHLMC GOLD POOL A74029 6.500% 03/01/38		12/01/2014	Paydown		5,804	5,804	5,987	5,979	0	(175)	0	(175)	0	5,804	0	0	0	217	03/01/2038
3128LX-AE-0	FHLMC GOLD POOL G01805 4.500% 04/01/35		12/01/2014	Paydown		8,680	8,680	8,123	8,146	0	533	0	533	0	8,680	0	0	0	217	04/01/2035
3128LX-AU-4	FHLMC GOLD POOL G01819 5.000% 06/01/35		12/01/2014	Paydown		19,279	19,279	18,975	18,986	0	293	0	293	0	19,279	0	0	0	499	06/01/2035
3128LX-AY-6	FHLMC GOLD POOL G01823 6.000% 05/01/35		12/01/2014	Paydown		13,518	13,518	13,818	13,803	0	(284)	0	(284)	0	13,518	0	0	0	402	05/01/2035
3128LX-EM-8	FHLMC GOLD POOL G01940 5.000% 10/01/35		12/01/2014	Paydown		38,847	38,847	36,383	36,487	0	2,360	0	2,360	0	38,847	0	0	0	973	10/01/2035

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
3128LX-UH-1	FHLMC GOLD POOL G02384 6.000% 11/01/36		12/01/2014	Paydown		7,911	7,911	7,930	7,928	0	(17)	0	(17)	0	7,911	0	0	0	228	11/01/2036
3128M1-BA-6	FHLMC GOLD POOL G11933 5.000% 04/01/21		12/01/2014	Paydown		6,971	6,971	6,754	6,795	0	175	0	175	0	6,971	0	0	0	180	04/01/2021
3128M4-JJ-3	FHLMC GIANT POOL G02665 5.500% 03/01/37		12/01/2014	Paydown		35,446	35,446	35,678	35,666	0	(220)	0	(220)	0	35,446	0	0	0	952	03/01/2037
3128M4-K6-9	FHLMC GIANT POOL G02717 5.500% 02/01/37		12/01/2014	Paydown		38,086	38,086	36,631	36,691	0	1,395	0	1,395	0	38,086	0	0	0	1,079	02/01/2037
3128M4-SB-0	FHLMC GIANT POOL G02914 5.500% 04/01/37		12/01/2014	Paydown		21,706	21,706	21,190	21,209	0	497	0	497	0	21,706	0	0	0	665	04/01/2037
3128M5-NP-1	FHLMC GOLD POOL G03698 6.000% 12/01/37		12/01/2014	Paydown		31,205	31,205	31,897	31,863	0	(658)	0	(658)	0	31,205	0	0	0	902	12/01/2037
3128M5-NU-0	FHLMC GOLD POOL G03703 5.500% 12/01/37		12/01/2014	Paydown		19,502	19,502	20,004	19,981	0	(480)	0	(480)	0	19,502	0	0	0	513	12/01/2037
3128M5-Q6-0	FHLMC GOLD POOL G03777 5.000% 11/01/36		12/01/2014	Paydown		9,956	9,956	9,645	9,657	0	299	0	299	0	9,956	0	0	0	247	11/01/2036
3128M5-U7-3	FHLMC GOLD POOL G03906 6.000% 12/01/35		12/01/2014	Paydown		25,401	25,401	25,957	25,920	0	(519)	0	(519)	0	25,401	0	0	0	477	12/01/2035
3128M6-LB-2	FHLMC GIANT POOL G04522 5.000% 06/01/38		12/01/2014	Paydown		17,162	17,162	17,776	17,752	0	(590)	0	(590)	0	17,162	0	0	0	406	06/01/2038
3128M7-4Q-6	FHLMC POOL G05931 4.500% 07/01/40		12/01/2014	Paydown		525,351	525,351	547,268	546,587	0	(21,236)	0	(21,236)	0	525,351	0	0	0	13,059	07/01/2040
3128M7-DJ-2	FHLMC POOL G05205 5.000% 01/01/39		12/01/2014	Paydown		25,065	25,065	26,776	26,710	0	(1,645)	0	(1,645)	0	25,065	0	0	0	642	01/01/2039
3128M7-WU-6	FHLMC POOL G05759 5.500% 01/01/39		12/01/2014	Paydown		7,293	7,293	7,648	7,634	0	(341)	0	(341)	0	7,293	0	0	0	202	01/01/2039
3128MB-GS-7	FHLMC GOLD POOL G06209 5.500% 05/01/40		12/01/2014	Paydown		172,884	172,884	185,526	185,324	0	(12,440)	0	(12,440)	0	172,884	0	0	0	4,753	05/01/2040
3128M9-JF-0	FHLMC GOLD POOL G07162 3.000% 10/01/42		12/01/2014	Paydown		144,022	144,022	138,059	138,110	0	5,912	0	5,912	0	144,022	0	0	0	2,142	10/01/2042
3128MD-Q7-1	FHLMC GOLD POOL G14778 3.500% 05/01/28		07/22/2014	CS First Boston		654,217	621,768	651,691	650,967	0	(348)	0	(348)	0	650,619	0	3,598	3,598	13,722	05/01/2028
3128MD-Q7-1	FHLMC GOLD POOL G14778 3.500% 05/01/28		08/01/2014	Paydown		92,397	92,397	96,843	96,736	0	(4,339)	0	(4,339)	0	92,397	0	0	0	3,055	05/01/2028
3128MJ-AG-5	FHLMC GOLD POOL G08006 6.000% 08/01/34		12/01/2014	Paydown		9,203	9,203	9,404	9,394	0	(191)	0	(191)	0	9,203	0	0	0	285	08/01/2034
3128MJ-DE-7	FHLMC GOLD POOL G08100 5.500% 12/01/35		12/01/2014	Paydown		15,513	15,513	15,020	15,028	0	485	0	485	0	15,513	0	0	0	425	12/01/2035
3128MJ-EN-6	FHLMC GOLD POOL G08140 6.000% 07/01/36		12/01/2014	Paydown		132,739	132,739	133,812	133,747	0	(1,008)	0	(1,008)	0	132,739	0	0	0	4,118	07/01/2036
3128MJ-JN-1	FHLMC GOLD POOL G08268 5.000% 05/01/38		12/01/2014	Paydown		28,934	28,934	29,386	29,365	0	(431)	0	(431)	0	28,934	0	0	0	742	05/01/2038
3128MJ-JX-9	FHLMC GOLD POOL G08277 5.000% 07/01/38		12/01/2014	Paydown		21,123	21,123	21,532	21,514	0	(391)	0	(391)	0	21,123	0	0	0	550	07/01/2038
3128MJ-PG-9	FHLMC GOLD POOL G08422 4.500% 10/01/40		12/01/2014	Paydown		28,778	28,778	29,883	29,850	0	(1,072)	0	(1,072)	0	28,778	0	0	0	778	10/01/2040
3128MJ-R3-6	FHLMC GOLD POOL G08505 3.000% 09/01/42		12/01/2014	Paydown		288,408	288,408	304,856	304,423	0	(16,015)	0	(16,015)	0	288,408	0	0	0	4,958	09/01/2042
3128MJ-TB-6	FHLMC GOLD POOL G08545 3.500% 09/01/43		12/01/2014	Paydown		402,712	402,712	408,847	408,809	0	(6,097)	0	(6,097)	0	402,712	0	0	0	8,637	09/01/2043
3128MM-AF-0	FHLMC GOLD POOL G18005 5.000% 08/01/19		12/01/2014	Paydown		15,435	15,435	14,967	15,095	0	341	0	341	0	15,435	0	0	0	404	08/01/2019
3128P7-K3-6	FHLMC POOL C91214 5.000% 08/01/28		12/01/2014	Paydown		4,722	4,722	5,066	5,051	0	(328)	0	(328)	0	4,722	0	0	0	129	08/01/2028
3128PK-VE-1	FHLMC GOLD POOL J07813 4.500% 05/01/23		12/01/2014	Paydown		15,901	15,901	16,182	16,147	0	(246)	0	(246)	0	15,901	0	0	0	353	05/01/2023
3128PL-G9-7	FHLMC GOLD POOL J08324 5.000% 07/01/23		12/01/2014	Paydown		12,553	12,553	12,854	12,825	0	(273)	0	(273)	0	12,553	0	0	0	111	07/01/2023
3128PS-CQ-8	FHLMC GOLD POOL J12779 4.000% 08/01/25		12/01/2014	Paydown		305,769	305,769	320,484	319,412	0	(13,642)	0	(13,642)	0	305,769	0	0	0	7,290	08/01/2025
3128PV-M6-4	FHLMC GOLD POOL J15781 4.000% 06/01/26		12/01/2014	Paydown		190,602	190,602	203,051	202,521	0	(11,919)	0	(11,919)	0	190,602	0	0	0	4,493	06/01/2026
3128Q0-DY-0	FHLMC POOL J19119 2.500% 05/01/27		06/12/2014	Goldman Sachs & Co		246,360	243,544	251,878	251,219	0	(163)	0	(163)	0	251,056	0	(4,696)	(4,696)	3,315	05/01/2027
3128Q0-DY-0	FHLMC POOL J19119 2.500% 05/01/27		06/01/2014	Paydown		15,272	15,272	15,795	15,754	0	(481)	0	(481)	0	15,272	0	0	0	132	05/01/2027
312926-5W-4	FHLMC GOLD POOL A80861 5.000% 07/01/38		12/01/2014	Paydown		609	609	579	580	0	30	0	30	0	609	0	0	0	18	07/01/2038
31292G-2S-4	FHLMC POOL C00785 6.500% 06/01/29		12/01/2014	Paydown		1,731	1,731	1,673	1,678	0	52	0	52	0	1,731	0	0	0	52	06/01/2029
31292G-ZF-6	FHLMC POOL C00742 6.500% 04/01/29		12/01/2014	Paydown		17,685	17,685	17,674	17,670	0	15	0	15	0	17,685	0	0	0	577	04/01/2029
31292G-ZZ-2	FHLMC POOL C00760 6.500% 05/01/29		12/01/2014	Paydown		8,215	8,215	8,147	8,152	0	63	0	63	0	8,215	0	0	0	276	05/01/2029
31292H-J5-4	FHLMC GOLD POOL C01184 6.500% 06/01/31		12/01/2014	Paydown		5,115	5,115	5,077	5,079	0	37	0	37	0	5,115	0	0	0	154	06/01/2031
31292H-WM-2	FHLMC GOLD POOL C01552 5.500% 05/01/33		12/01/2014	Paydown		464,461	464,461	460,532	460,694	0	3,767	0	3,767	0	464,461	0	0	0	13,857	05/01/2033
31292W-QU-8	FHLMC POOL C12267 6.500% 07/01/28		12/01/2014	Paydown		39	39	37	37	0	1	0	1	0	39	0	0	0	2	07/01/2028
312930-AN-0	FHLMC GOLD POOL A83613 5.500% 12/01/38		12/01/2014	Paydown		13,923	13,923	14,151	14,139	0	(217)	0	(217)	0	13,923	0	0	0	373	12/01/2038
312931-YW-2	FHLMC POOL A85225 4.500% 03/01/39		12/01/2014	Paydown		16,988	16,988	17,045	17,041	0	(54)	0	(54)	0	16,988	0	0	0	420	03/01/2039
312932-GV-2	FHLMC GOLD POOL A85612 4.500% 04/01/39		12/01/2014	Paydown		46,447	46,447	47,220	47,188	0	(741)	0	(741)	0	46,447	0	0	0	1,130	04/01/2039
312932-MQ-6	FHLMC GOLD POOL A85767 5.000% 04/01/39		12/01/2014	Paydown		16,655	16,655	17,453	17,424	0	(770)	0	(770)	0	16,655	0	0	0	555	04/01/2039
312933-N8-3	FHLMC GOLD POOL A86715 4.500% 06/01/39		12/01/2014	Paydown		22,753	22,753	23,191	23,187	0	(434)	0	(434)	0	22,753	0	0	0	628	06/01/2039
312933-Z5-6	FHLMC GOLD POOL A87064 4.000% 06/01/39		12/01/2014	Paydown		10,645	10,645	10,438	10,445	0	200	0	200	0	10,645	0	0	0	249	06/01/2039
312934-CG-5	FHLMC POOL A87271 5.500% 07/01/39		12/01/2014	Paydown		20,609	20,609	21,762	21,647	0	(1,038)	0	(1,038)	0	20,609	0	0	0	477	07/01/2039
312934-YD-8	FHLMC POOL A87908 4.500% 08/01/39		12/01/2014	Paydown		287,004	287,004	287,789	287,746	0	(742)	0	(742)	0	287,004	0	0	0	6,719	08/01/2039
312935-GE-3	FHLMC POOL A88297 4.500% 09/01/39		12/01/2014	Paydown		30,742	30,742	30,958	30,949	0	(207)	0	(207)	0	30,742	0	0	0	856	09/01/2039
312935-JA-8	FHLMC POOL A88357 4.500% 09/01/39		12/01/2014	Paydown		13,330	13,330	13,966	13,947	0	(617)	0	(617)	0	13,330	0	0	0	328	09/01/2039
312936-U2-1	FHLMC GOLD POOL A89601 4.500% 11/01/39		12/01/2014	Paydown		13,999	13,999	14,732	14,711	0	(712)	0	(712)	0	13,999	0	0	0	405	11/01/2039
312938-QK-2	FHLMC GOLD POOL A90458 4.500% 01/01/40		12/01/2014	Paydown		12,109	12,109	12,871	12,849	0	(739)	0	(739)	0	12,109	0	0	0	325	01/01/2040
312939-JJ-1	FHLMC POOL A91165 5.000% 02/01/40		12/01/2014	Paydown		18,772	18,772	19,511	19,486	0	(714)	0	(714)	0	18,772	0	0	0	520	02/01/2040
312939-RF-0	FHLMC POOL A91386 4.500% 03/01/40		12/01/2014	Paydown		14,740	14,740	14,860	14,856	0	(115)	0	(115)	0	14,740	0	0	0	377	03/01/2040
31293Q-A5-2	FHLMC GOLD POOL C26328 6.500% 05/01/29		12/01/2014	Paydown		34	34	33	33	0	1	0	1	0	34	0	0	0	1	05/01/2029
31293Q-XR-9	FHLMC GOLD POOL C26988 6.500% 05/01/29		12/01/2014	Paydown		110	110	105	105	0	5	0	5	0	110	0	0	0	4	05/01/2029
31293Q-XX-6	FHLMC GOLD POOL C26994 6.500% 05/01/29		12/01/2014	Paydown		1,959	1,959	1,890	1,895	0	64	0	64	0	1,959	0	0	0	88	05/01/2029
31293R-CC-3	FHLMC GOLD POOL C27267 6.500% 06/01/29		12/01/2014	Paydown		486	486	464	471	0	15	0	15	0	486	0	0	0	17	06/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31293S-DR-7	FHLMC GOLD POOL C28212 6.500% 06/01/29		12/01/2014	Paydown		5,997	5,997	5,832	5,844	0	153	0	153	0	5,997	0	0	0	297	06/01/2029
31293S-EP-0	FHLMC GOLD POOL C28242 6.500% 06/01/29		12/01/2014	Paydown		9,971	9,971	9,697	9,725	0	246	0	246	0	9,971	0	0	0	183	06/01/2029
31293S-F6-1	FHLMC GOLD POOL C28289 6.500% 07/01/29		12/01/2014	Paydown		4,793	4,793	4,661	4,675	0	117	0	117	0	4,793	0	0	0	184	07/01/2029
31293T-FC-6	FHLMC GOLD POOL C29163 6.500% 07/01/29		12/01/2014	Paydown		857	857	817	820	0	37	0	37	0	857	0	0	0	27	07/01/2029
31293T-HZ-3	FHLMC POOL C29248 6.500% 08/01/29		12/01/2014	Paydown		1,328	1,328	1,267	1,273	0	55	0	55	0	1,328	0	0	0	40	08/01/2029
31293X-NR-5	FHLMC POOL C32200 6.500% 10/01/29		01/01/2014	Paydown		1,969	1,969	1,899	1,920	0	49	0	49	0	1,969	0	0	0	11	10/01/2029
31293Y-L6-1	FHLMC POOL C33049 7.500% 12/01/29		12/01/2014	Paydown		129	129	130	130	0	0	0	0	0	129	0	0	0	5	12/01/2029
31293Y-RF-5	FHLMC POOL C33186 7.500% 12/01/29		12/01/2014	Paydown		306	306	298	300	0	5	0	5	0	306	0	0	0	12	12/01/2029
31294Z-E2-7	FHLMC GOLD POOL A93753 5.000% 08/01/40		12/01/2014	Paydown		62,507	62,507	66,301	66,177	0	(3,670)	0	(3,670)	0	62,507	0	0	0	799	08/01/2040
312942-KM-6	FGLMC POOL A93900 4.000% 09/01/40		03/11/2014	Bony/Barclays Capital Inc		143,439	138,026	145,008	144,814	0	120	0	120	0	144,934	0	(1,495)	(1,495)	1,580	09/01/2040
312942-KM-6	FGLMC POOL A93900 4.000% 09/01/40		03/01/2014	Paydown		5,996	5,996	6,300	6,291	0	(295)	0	(295)	0	5,996	0	0	0	34	09/01/2040
312942-U7-8	FGLMC POOL A94206 4.500% 10/01/40		12/01/2014	Paydown		11,989	11,989	12,206	12,198	0	(210)	0	(210)	0	11,989	0	0	0	257	10/01/2040
312943-3W-1	FHLMC POOL A95313 4.500% 12/01/40		12/01/2014	Paydown		2,177	2,177	2,262	2,259	0	(82)	0	(82)	0	2,177	0	0	0	54	12/01/2040
312943-DQ-3	FGLMC POOL A94611 4.500% 10/01/40		12/01/2014	Paydown		242,521	242,521	248,925	248,739	0	(6,218)	0	(6,218)	0	242,521	0	0	0	6,144	10/01/2040
312943-UJ-0	FGLMC POOL A95085 4.000% 11/01/40		12/01/2014	Paydown		25,447	25,447	26,447	26,419	0	(973)	0	(973)	0	25,447	0	0	0	583	11/01/2040
312943-ZX-4	FHLMC GOLD POOL A95258 4.000% 11/01/40		12/01/2014	Paydown		151,444	151,444	148,770	148,829	0	2,615	0	2,615	0	151,444	0	0	0	3,524	11/01/2040
312944-KX-8	FHLMC POOL A95710 4.000% 12/01/40		12/01/2014	Paydown		32,128	32,128	31,666	31,678	0	449	0	449	0	32,128	0	0	0	622	12/01/2040
312944-LP-4	FHLMC POOL A95734 4.000% 12/01/40		12/01/2014	Paydown		40,673	40,673	40,221	40,236	0	437	0	437	0	40,673	0	0	0	972	12/01/2040
312945-3D-8	FHLMC POOL A97096 4.000% 02/01/41		12/01/2014	Paydown		9,366	9,366	9,222	9,226	0	139	0	139	0	9,366	0	0	0	189	02/01/2041
312945-3N-6	FHLMC POOL A97105 3.500% 02/01/41		12/01/2014	Paydown		30,223	30,223	28,509	28,566	0	1,657	0	1,657	0	30,223	0	0	0	457	02/01/2041
312946-QT-6	FGLMC POOL A97666 4.500% 03/01/41		12/01/2014	Paydown		27,435	27,435	28,537	28,459	0	(1,024)	0	(1,024)	0	27,435	0	0	0	896	03/01/2041
3194K-N4-3	FHLMC GOLD POOL E01311 5.500% 02/01/18		12/01/2014	Paydown		6,825	6,825	7,119	6,968	0	(143)	0	(143)	0	6,825	0	0	0	193	02/01/2018
3194K-SN-6	FHLMC GOLD POOL E01425 4.500% 08/01/18		12/01/2014	Paydown		22,997	22,997	23,022	22,994	0	3	0	3	0	22,997	0	0	0	541	08/01/2018
3194K-Y9-0	FHLMC GOLD POOL E01636 4.000% 03/01/19		12/01/2014	Paydown		35,827	35,827	35,900	35,850	0	(23)	0	(23)	0	35,827	0	0	0	753	03/01/2019
312965-ZY-5	FHLMC GOLD POOL B13459 4.500% 04/01/19		12/01/2014	Paydown		27,932	27,932	26,413	26,794	0	1,138	0	1,138	0	27,932	0	0	0	552	04/01/2019
312967-G5-5	FHLMC GOLD POOL B14720 4.500% 05/01/19		12/01/2014	Paydown		11,040	11,040	10,528	10,682	0	358	0	358	0	11,040	0	0	0	266	05/01/2019
31296L-FT-3	FHLMC GOLD POOL A11978 5.500% 08/01/33		12/01/2014	Paydown		18,192	18,192	18,748	18,717	0	(525)	0	(525)	0	18,192	0	0	0	556	08/01/2033
31296N-CQ-8	FHLMC GOLD POOL A13679 6.000% 09/01/33		12/01/2014	Paydown		36	36	36	36	0	0	0	0	0	36	0	0	0	1	09/01/2033
31296N-W2-9	FHLMC GOLD POOL A14265 6.000% 10/01/33		12/01/2014	Paydown		3,632	3,632	3,713	3,692	0	(60)	0	(60)	0	3,632	0	0	0	213	10/01/2033
31296P-YM-8	FHLMC GOLD POOL A15216 5.500% 10/01/33		12/01/2014	Paydown		9,298	9,298	9,401	9,393	0	(95)	0	(95)	0	9,298	0	0	0	236	10/01/2033
31296P-YP-1	FHLMC GOLD POOL A15218 5.500% 10/01/33		12/01/2014	Paydown		12,164	12,164	12,211	12,206	0	(42)	0	(42)	0	12,164	0	0	0	87	10/01/2033
31297A-3F-9	FHLMC GOLD POOL A23498 6.000% 06/01/34		12/01/2014	Paydown		3,414	3,414	3,490	3,486	0	(72)	0	(72)	0	3,414	0	0	0	112	06/01/2034
31297B-LR-1	FHLMC GOLD POOL A23936 6.000% 07/01/34		12/01/2014	Paydown		17,729	17,729	18,122	18,101	0	(371)	0	(371)	0	17,729	0	0	0	681	07/01/2034
31297C-NH-9	FHLMC GOLD POOL A24892 6.000% 07/01/34		12/01/2014	Paydown		1,418	1,418	1,449	1,448	0	(30)	0	(30)	0	1,418	0	0	0	45	07/01/2034
31297C-RA-0	FHLMC GOLD POOL A24981 6.000% 07/01/34		12/01/2014	Paydown		258	258	264	264	0	(5)	0	(5)	0	258	0	0	0	9	07/01/2034
31297C-YZ-7	FHLMC GOLD POOL A25228 6.000% 08/01/34		12/01/2014	Paydown		2,715	2,715	2,775	2,771	0	(56)	0	(56)	0	2,715	0	0	0	64	08/01/2034
31297E-DL-7	FHLMC GOLD POOL A26407 6.000% 09/01/34		12/01/2014	Paydown		1,094	1,094	1,118	1,117	0	(23)	0	(23)	0	1,094	0	0	0	36	09/01/2034
31297E-ZZ-2	FHLMC GOLD POOL A27060 6.000% 09/01/34		12/01/2014	Paydown		117	117	120	120	0	(2)	0	(2)	0	117	0	0	0	4	09/01/2034
31297F-G5-6	FHLMC GOLD POOL A27420 6.000% 10/01/34		12/01/2014	Paydown		185	185	189	189	0	(4)	0	(4)	0	185	0	0	0	6	10/01/2034
31297K-S4-5	FHLMC GOLD POOL A30539 6.000% 12/01/34		12/01/2014	Paydown		60	60	62	61	0	(1)	0	(1)	0	60	0	0	0	2	12/01/2034
31297L-TY-6	FHLMC GOLD POOL A31467 6.000% 02/01/35		12/01/2014	Paydown		843	843	862	859	0	(16)	0	(16)	0	843	0	0	0	31	02/01/2035
31297N-MM-5	FHLMC GOLD POOL A33064 6.000% 01/01/32		12/01/2014	Paydown		235,880	235,880	241,114	240,804	0	(4,923)	0	(4,923)	0	235,880	0	0	0	3,707	01/01/2032
31297S-XW-0	FHLMC GOLD POOL A36993 4.500% 08/01/35		12/01/2014	Paydown		13,365	13,365	13,940	13,918	0	(553)	0	(553)	0	13,365	0	0	0	338	08/01/2035
31297U-BG-4	FHLMC GOLD POOL A38139 5.500% 10/01/35		12/01/2014	Paydown		5,286	5,286	5,093	5,097	0	189	0	189	0	5,286	0	0	0	143	10/01/2035
31297U-T6-7	FHLMC GOLD POOL A38673 5.500% 10/01/35		12/01/2014	Paydown		16,609	16,609	16,462	16,467	0	143	0	143	0	16,609	0	0	0	430	10/01/2035
31298P-7A-2	FHLMC GOLD POOL C53589 6.500% 06/01/31		12/01/2014	Paydown		382	382	400	394	0	(13)	0	(13)	0	382	0	0	0	14	06/01/2031
31307D-H5-8	FHLMC GOLD POOL J24752 3.000% 07/01/28		01/15/2014	Citigroup Global Markets		4,470,212	4,370,510	4,498,894	4,495,460	0	(209)	0	(209)	0	4,495,251	0	(25,038)	(25,038)	18,210	07/01/2028
31307D-H5-8	FHLMC GOLD POOL J24752 3.000% 07/01/28		01/01/2014	Paydown		22,875	22,875	23,547	23,529	0	(654)	0	(654)	0	22,875	0	0	0	57	07/01/2028
3132GE-LL-2	FHLMC POOL Q01231 5.000% 06/01/41		12/01/2014	Paydown		529	529	563	561	0	(32)	0	(32)	0	529	0	0	0	15	06/01/2041
3132GF-VU-8	FHLMC POOL Q02427 4.500% 08/01/41		12/01/2014	Paydown		499,197	499,197	517,722	517,164	0	(17,967)	0	(17,967)	0	499,197	0	0	0	10,808	08/01/2041
3132GF-VX-2	FHLMC POOL Q02430 4.000% 08/01/41		12/01/2014	Paydown		15,184	15,184	15,775	15,759	0	(575)	0	(575)	0	15,184	0	0	0	344	08/01/2041
3132GF-WA-1	FHLMC POOL Q02441 4.000% 08/01/41		12/01/2014	Paydown		358,721	358,721	361,468	361,372	0	(2,651)	0	(2,651)	0	358,721	0	0	0	8,905	08/01/2041
3132GJ-U3-1	FHLMC POOL Q03602 4.500% 09/01/41		12/01/2014	Paydown		36,459	36,459	38,579	38,506	0	(2,047)	0	(2,047)	0	36,459	0	0	0	464	09/01/2041
3132GR-2T-7	FHLMC POOL Q06786 3.500% 03/01/42		12/01/2014	Paydown		10,431	10,431	10,776	10,760	0	(329)	0	(329)	0	10,431	0	0	0	232	03/01/2042
3132GU-G2-4	FHLMC POOL Q08917 3.500% 06/01/42		12/01/2014	Paydown		17,031	17,031	17,661	17,652	0	(621)	0	(621)	0	17,031	0	0	0	342	06/01/2042
3132HQ-PY-2	FHLMC POOL Q14039 3.500% 12/01/42		05/23/2014	Nomura Securities		488,529	476,759	494,377	494,152	0	4	0	4	0	494,156	0	(5,627)	(5,627)	7,463	12/01/2042

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
3132HQ-PY-2	FHLMC POOL Q14039 3.500% 12/01/42		06/01/2014	Paydown		26,852	26,852	27,845	27,832	0	(980)	0	(980)	0	26,852	0	0	0	1,660	12/01/2042
3132HR-CC-2	FHLMC POOL Q14567 3.000% 01/01/43		12/01/2014	Paydown		18,286	18,286	19,069	19,058	0	(771)	0	(771)	0	18,286	0	0	0	232	01/01/2043
3132J6-2B-9	FHLMC GOLD POOL Q15769 3.000% 02/01/43		12/01/2014	Paydown		84,553	84,553	87,275	87,226	0	(2,673)	0	(2,673)	0	84,553	0	0	0	1,686	02/01/2043
3132J6-6Y-5	FHLMC POOL Q15886 3.000% 02/01/43		12/01/2014	Paydown		196,373	196,373	191,510	191,568	0	4,805	0	4,805	0	196,373	0	0	0	3,034	02/01/2043
3132J8-C7-3	FHLMC GOLD POOL Q16893 3.500% 04/01/43		08/25/2014	Nomura Securities		3,002,263	2,930,377	2,950,523	2,950,307	0	(227)	0	(227)	0	2,950,081	0	52,182	52,182	71,225	04/01/2043
3132J8-C7-3	FHLMC GOLD POOL Q16893 3.500% 04/01/43		09/01/2014	Paydown		151,022	151,022	152,061	152,049	0	(1,027)	0	(1,027)	0	151,022	0	0	0	10,690	04/01/2043
31335H-WE-9	FHLMC GOLD POOL 090645 5.500% 03/01/23		12/01/2014	Paydown		13,797	13,797	13,560	13,589	0	209	0	209	0	13,797	0	0	0	400	03/01/2023
31335H-XL-2	FHLMC GOLD POOL C90683 5.000% 06/01/23		12/01/2014	Paydown		16,201	16,201	15,630	15,694	0	507	0	507	0	16,201	0	0	0	420	06/01/2023
31347P-5N-7	FHLMC POOL 532653 8.500% 06/01/18		12/01/2014	Paydown		2,694	2,694	2,827	2,709	0	(15)	0	(15)	0	2,694	0	0	0	132	06/01/2018
31368H-JS-3	FNMA POOL 190273 7.000% 08/01/26		12/01/2014	Paydown		824	824	840	836	0	(12)	0	(12)	0	824	0	0	0	32	08/01/2026
31371L-DX-4	FNMA POOL 254918 4.500% 09/01/33		12/01/2014	Paydown		21,547	21,547	19,635	19,721	0	1,826	0	1,826	0	21,547	0	0	0	515	09/01/2033
31371L-FY-0	FNMA POOL 254983 5.500% 12/01/33		12/01/2014	Paydown		29,873	29,873	28,972	29,009	0	864	0	864	0	29,873	0	0	0	848	12/01/2033
31371L-MX-4	FNMA POOL 255174 4.000% 03/01/14		03/01/2014	Paydown		1,841	1,841	1,912	1,846	0	(5)	0	(5)	0	1,841	0	0	0	9	03/01/2014
31371L-QY-8	FNMA POOL 255271 5.000% 06/01/24		12/01/2014	Paydown		36,461	36,461	36,347	36,346	0	115	0	115	0	36,461	0	0	0	955	06/01/2024
31371M-5N-3	FNMA POOL 256553 6.000% 01/01/37		12/01/2014	Paydown		19,381	19,381	19,421	19,420	0	(39)	0	(39)	0	19,381	0	0	0	556	01/01/2037
31371M-CF-2	FNMA POOL 255770 5.500% 07/01/35		12/01/2014	Paydown		60,137	60,137	58,229	58,302	0	1,835	0	1,835	0	60,137	0	0	0	1,685	07/01/2035
31371M-F8-5	FNMA POOL 255891 5.000% 10/01/20		12/01/2014	Paydown		2,193	2,193	2,162	2,168	0	26	0	26	0	2,193	0	0	0	57	10/01/2020
31371M-Y9-2	FNMA POOL 256436 6.000% 10/01/36		12/01/2014	Paydown		26,291	26,291	26,494	26,481	0	(191)	0	(191)	0	26,291	0	0	0	769	10/01/2036
31371N-FP-5	FNMA POOL 256774 7.000% 06/01/37		12/01/2014	Paydown		7,690	7,690	7,920	7,909	0	(219)	0	(219)	0	7,690	0	0	0	264	06/01/2037
31371N-GG-4	FNMA POOL 256799 5.500% 07/01/37		12/01/2014	Paydown		7,459	7,459	7,350	7,354	0	105	0	105	0	7,459	0	0	0	213	07/01/2037
31371N-GU-3	FNMA POOL 256811 7.000% 07/01/37		12/01/2014	Paydown		13,513	13,513	13,916	13,898	0	(385)	0	(385)	0	13,513	0	0	0	443	07/01/2037
31371N-JK-2	FNMA POOL 256866 5.000% 08/01/27		12/01/2014	Paydown		28,819	28,819	27,513	27,591	0	1,229	0	1,229	0	28,819	0	0	0	520	08/01/2027
31371P-C5-7	FNMA POOL 257592 5.000% 03/01/39		12/01/2014	Paydown		10,069	10,069	10,330	10,319	0	(250)	0	(250)	0	10,069	0	0	0	289	03/01/2039
31374T-EU-9	FNMA POOL 323347 7.000% 09/01/28		12/01/2014	Paydown		951	951	970	966	0	(15)	0	(15)	0	951	0	0	0	38	09/01/2028
31374T-PG-8	FNMA POOL 323623 6.000% 03/01/14		03/01/2014	Paydown		479	479	493	479	0	0	0	0	0	479	0	0	0	3	03/01/2014
31376K-RC-2	FNMA POOL 357883 5.000% 05/01/35		12/01/2014	Paydown		380,447	380,447	368,908	369,245	0	11,202	0	11,202	0	380,447	0	0	0	10,360	05/01/2035
31376K-UK-0	FNMA POOL 357986 4.500% 08/01/20		12/01/2014	Paydown		21,389	21,389	20,324	20,595	0	794	0	794	0	21,389	0	0	0	566	08/01/2020
31379U-5D-9	FNMA POOL 430244 7.000% 06/01/28		12/01/2014	Paydown		426	426	434	431	0	(5)	0	(5)	0	426	0	0	0	16	06/01/2028
31380C-U3-0	FNMA POOL 436302 6.500% 08/01/28		12/01/2014	Paydown		156	156	156	156	0	0	0	0	0	156	0	0	0	5	08/01/2028
31382H-3F-0	FNMA POOL 483298 5.500% 02/01/14		02/01/2014	Paydown		595	595	607	593	0	2	0	2	0	595	0	0	0	4	02/01/2014
31384V-QX-3	FNMA POOL 535170 5.500% 09/01/14		08/01/2014	Paydown		2,214	2,214	2,288	2,238	0	(25)	0	(25)	0	2,214	0	0	0	23	09/01/2014
31384W-B9-0	FNMA POOL 535664 7.000% 01/01/31		12/01/2014	Paydown		18,622	18,622	19,713	19,562	0	(940)	0	(940)	0	18,622	0	0	0	575	01/01/2031
31385J-JC-3	FNMA POOL 545759 6.500% 07/01/32		12/01/2014	Paydown		3,603	3,603	3,753	3,742	0	(140)	0	(140)	0	3,603	0	0	0	120	07/01/2032
31385X-A9-8	FNMA POOL 555432 5.500% 05/01/33		12/01/2014	Paydown		374,062	374,062	391,362	390,593	0	(16,532)	0	(16,532)	0	374,062	0	0	0	9,887	05/01/2033
31385X-AZ-0	FNMA POOL 555424 5.500% 05/01/33		12/01/2014	Paydown		381,603	381,603	422,625	421,220	0	(39,617)	0	(39,617)	0	381,603	0	0	0	10,370	05/01/2033
31385X-EW-3	FNMA POOL 555549 5.000% 06/01/18		12/01/2014	Paydown		21,111	21,111	20,382	20,628	0	483	0	483	0	21,111	0	0	0	550	06/01/2018
31385X-GA-9	FNMA POOL 555593 6.000% 02/01/18		12/01/2014	Paydown		24,161	24,161	25,139	24,591	0	(430)	0	(430)	0	24,161	0	0	0	742	02/01/2018
31385X-JW-8	FNMA POOL 555677 5.500% 07/01/33		12/01/2014	Paydown		738,598	738,598	734,392	734,488	0	4,110	0	4,110	0	738,598	0	0	0	20,438	07/01/2033
31385X-NY-9	FNMA POOL 555807 6.000% 04/01/18		12/01/2014	Paydown		3,851	3,851	4,014	3,932	0	(80)	0	(80)	0	3,851	0	0	0	121	04/01/2018
31387S-MG-8	FNMA POOL 592659 6.000% 07/01/16		12/01/2014	Paydown		909	909	949	925	0	(16)	0	(16)	0	909	0	0	0	30	07/01/2016
31389V-Q9-1	FNMA POOL 636880 6.500% 04/01/32		12/01/2014	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	2	04/01/2032
31389X-4Q-3	FNMA POOL 639031 6.000% 04/01/32		12/01/2014	Paydown		48,718	48,718	48,434	48,437	0	281	0	281	0	48,718	0	0	0	2,677	04/01/2032
3138A2-BQ-1	FNMA POOL AH0946 4.000% 12/01/40		12/01/2014	Paydown		41,706	41,706	41,341	41,348	0	358	0	358	0	41,706	0	0	0	989	12/01/2040
3138A2-DK-2	FNMA POOL AH1005 3.500% 12/01/40		12/01/2014	Paydown		3,564	3,564	3,567	3,567	0	(2)	0	(2)	0	3,564	0	0	0	72	12/01/2040
3138A2-QF-9	FNMA POOL AH1353 4.000% 01/01/41		12/01/2014	Paydown		250,610	250,610	243,845	244,016	0	6,594	0	6,594	0	250,610	0	0	0	4,768	01/01/2041
3138A2-QX-0	FNMA POOL AH1369 3.500% 12/01/25		07/22/2014	CS First Boston		84,580	80,183	83,778	83,570	0	(169)	0	(169)	0	83,400	0	1,180	1,180	1,770	12/01/2025
3138A2-QX-0	FNMA POOL AH1369 3.500% 12/01/25		08/01/2014	Paydown		9,414	9,414	9,836	9,811	0	(398)	0	(398)	0	9,414	0	0	0	375	12/01/2025
3138A3-6V-4	FNMA POOL AH2683 4.000% 01/01/41		12/01/2014	Paydown		644,639	644,639	680,705	679,892	0	(35,253)	0	(35,253)	0	644,639	0	0	0	15,012	01/01/2041
3138A4-F7-5	FNMA POOL AH2889 5.000% 02/01/41		12/01/2014	Paydown		133,621	133,621	140,469	140,279	0	(6,658)	0	(6,658)	0	133,621	0	0	0	3,708	02/01/2041
3138A4-WP-6	FNMA POOL AH3353 3.500% 01/01/26		12/01/2014	Paydown		34,741	34,741	34,912	34,898	0	(156)	0	(156)	0	34,741	0	0	0	666	01/01/2026
3138A5-AQ-5	FNMA POOL AH3614 3.500% 01/01/26		07/22/2014	CS First Boston		105,472	99,988	100,207	100,177	0	(21)	0	(21)	0	100,156	0	5,316	5,316	2,207	01/01/2026
3138A5-AQ-5	FNMA POOL AH3614 3.500% 01/01/26		08/01/2014	Paydown		12,963	12,963	12,991	12,987	0	(25)	0	(25)	0	12,963	0	0	0	474	01/01/2026
3138A5-FZ-0	FNMA POOL AH3783 4.000% 01/01/41		12/01/2014	Paydown		36,465	36,465	36,317	36,318	0	147	0	147	0	36,465	0	0	0	820	01/01/2041
3138A5-JU-7	FNMA POOL AH3874 4.500% 09/01/41		12/01/2014	Paydown		10,713	10,713	11,446	11,427	0	(713)	0	(713)	0	10,713	0	0	0	163	09/01/2041
3138A5-TV-4	FNMA POOL AH4163 4.000% 01/01/41		12/01/2014	Paydown		102,100	102,100	106,120	106,063	0	(3,963)	0	(3,963)	0	102,100	0	0	0	2,421	01/01/2041
3138A8-E7-7	FNMA POOL AH6457 4.000% 03/01/41		12/01/2014	Paydown		241,007	241,007	237,005	237,073	0	3,934	0	3,934	0	241,007	0	0	0	4,761	03/01/2041
3138A8-E9-3	FNMA POOL AH6459 5.000% 03/01/41		12/01/2014	Paydown		86,807	86,807	91,059	91,002	0	(4,195)	0	(4,195)	0	86,807	0	0	0	2,452	03/01/2041
3138AA-YS-4	FNMA POOL AH8820 4.500% 03/01/41		12/01/2014	Paydown		24,508	24,508	25,270	25,248	0	(740)	0	(740)	0	24,508	0	0	0	625	03/01/2041

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
3138AB-L3-1	FNMA POOL AH9345 3.500% 04/01/26		07/22/2014	CS First Boston		828,203	785,143	834,337	832,408	0	(1,403)	0	(1,403)	0	831,005	0	(2,802)	(2,802)	17,328	04/01/2026
3138AB-L3-1	FNMA POOL AH9345 3.500% 04/01/26		08/01/2014	Paydown		98,222	98,222	104,377	104,135	0	(5,913)	0	(5,913)	0	98,222	0	0	0	3,669	04/01/2026
3138AB-VX-4	FNMA POOL AH9629 3.000% 04/01/27		12/01/2014	Paydown		16,876	16,876	18,084	17,989	0	(1,113)	0	(1,113)	0	16,876	0	0	0	308	04/01/2027
3138AD-HS-7	FNMA POOL AI0240 4.500% 05/01/26		12/01/2014	Paydown		20,519	20,519	21,875	21,773	0	(1,254)	0	(1,254)	0	20,519	0	0	0	588	05/01/2026
3138AD-R3-1	FNMA POOL AI0505 3.500% 04/01/26		07/22/2014	CS First Boston		172,070	163,123	171,197	170,695	0	(43)	0	(43)	0	170,652	0	1,418	1,418	3,600	04/01/2026
3138AD-R3-1	FNMA POOL AI0505 3.500% 04/01/26		08/01/2014	Paydown		48,059	48,059	50,438	50,290	0	(2,231)	0	(2,231)	0	48,059	0	0	0	1,302	04/01/2026
3138AE-4L-4	FNMA POOL AI1726 4.500% 05/01/41		12/01/2014	Paydown		56,406	56,406	58,497	58,464	0	(2,058)	0	(2,058)	0	56,406	0	0	0	1,500	05/01/2041
3138AM-DE-2	FNMA POOL AI7300 4.500% 08/01/41		12/01/2014	Paydown		4,957	4,957	5,343	5,332	0	(375)	0	(375)	0	4,957	0	0	0	122	08/01/2041
3138AM-YS-8	FNMA POOL AI7920 4.000% 08/01/41		12/01/2014	Paydown		148,623	148,623	153,430	153,269	0	(4,646)	0	(4,646)	0	148,623	0	0	0	3,074	08/01/2041
3138AN-DY-6	FNMA POOL AI8218 4.000% 08/01/41		12/01/2014	Paydown		330,609	330,609	344,040	343,687	0	(13,077)	0	(13,077)	0	330,609	0	0	0	8,270	08/01/2041
3138AU-ES-2	FNMA POOL AJ2844 3.500% 12/01/26		12/01/2014	Paydown		18,972	18,972	19,690	19,646	0	(674)	0	(674)	0	18,972	0	0	0	270	12/01/2026
3138AY-GV-5	FNMA POOL AJ6511 4.000% 12/01/41		12/01/2014	Paydown		18,073	18,073	18,985	18,981	0	(908)	0	(908)	0	18,073	0	0	0	320	12/01/2041
3138E2-TJ-4	FNMA POOL AH9552 3.500% 01/01/27		12/01/2014	Paydown		54,154	54,154	57,369	57,213	0	(3,059)	0	(3,059)	0	54,154	0	0	0	1,426	01/01/2027
3138E2-YW-9	FNMA POOL AJ9724 4.000% 01/01/42		03/11/2014	Goldman Sachs & Co		50,316	48,330	51,794	51,690	0	85	0	85	0	51,775	0	(1,459)	(1,459)	553	01/01/2042
3138E2-YW-9	FNMA POOL AJ9724 4.000% 01/01/42		03/01/2014	Paydown		3,293	3,293	3,529	3,522	0	(229)	0	(229)	0	3,293	0	0	0	18	01/01/2042
3138E3-BC-6	FNMA POOL AJ9934 3.500% 03/01/42		12/01/2014	Paydown		53,574	53,574	55,792	55,736	0	(2,162)	0	(2,162)	0	53,574	0	0	0	838	03/01/2042
3138E4-P4-7	FNMA POOL AK0442 4.000% 01/01/42		12/01/2014	Paydown		260,473	260,473	280,090	279,639	0	(19,165)	0	(19,165)	0	260,473	0	0	0	6,076	01/01/2042
3138EA-E9-4	FNMA POOL AK5559 4.000% 04/01/42		12/01/2014	Paydown		19,674	19,674	21,344	21,310	0	(1,635)	0	(1,635)	0	19,674	0	0	0	384	04/01/2042
3138EC-EV-1	FNMA POOL AK7347 3.500% 03/01/42		12/01/2014	Paydown		425,536	425,536	440,829	440,469	0	(14,933)	0	(14,933)	0	425,536	0	0	0	9,367	03/01/2042
3138EE-CZ-0	FNMA POOL AK9087 3.500% 04/01/27		12/01/2014	Paydown		61,173	61,173	64,662	64,272	0	(3,099)	0	(3,099)	0	61,173	0	0	0	1,574	04/01/2027
3138EG-GY-4	FNMA POOL AL0214 5.000% 04/01/41		12/01/2014	Paydown		16,324	16,324	17,639	17,603	0	(1,279)	0	(1,279)	0	16,324	0	0	0	440	04/01/2041
3138EH-6R-8	FNMA POOL AL1779 5.500% 12/01/38		12/01/2014	Paydown		25,556	25,556	28,211	28,138	0	(2,582)	0	(2,582)	0	25,556	0	0	0	715	12/01/2038
3138EH-U8-3	FNMA POOL AL1506 3.500% 12/01/26		12/01/2014	Paydown		229,667	229,667	242,191	241,562	0	(11,896)	0	(11,896)	0	229,667	0	0	0	4,383	12/01/2026
3138EJ-SM-1	FNMA POOL AL2323 5.500% 01/01/38		12/01/2014	Paydown		90,847	90,847	100,046	99,815	0	(8,968)	0	(8,968)	0	90,847	0	0	0	2,538	01/01/2038
3138EJ-XR-4	FNMA POOL AL2487 4.000% 06/01/42		12/01/2014	Paydown		365,199	365,199	399,322	398,643	0	(33,444)	0	(33,444)	0	365,199	0	0	0	7,555	06/01/2042
3138EK-FA-8	FNMA POOL AL2860 3.000% 12/01/42		12/01/2014	Paydown		375,798	375,798	387,366	387,176	0	(11,378)	0	(11,378)	0	375,798	0	0	0	6,564	12/01/2042
3138LR-QQ-8	FNMA POOL AO1362 3.500% 05/01/42		08/25/2014	Nomura Securities		291,451	283,910	297,484	297,012	0	(409)	0	(409)	0	296,604	0	(5,152)	(5,152)	6,901	05/01/2042
3138LR-QQ-8	FNMA POOL AO1362 3.500% 05/01/42		09/01/2014	Paydown		4,941	4,941	5,177	5,169	0	(228)	0	(228)	0	4,941	0	0	0	900	05/01/2042
3138LU-RR-8	FNMA POOL AO4095 3.500% 05/01/42		12/01/2014	Paydown		342,527	342,527	359,868	359,489	0	(16,962)	0	(16,962)	0	342,527	0	0	0	6,859	05/01/2042
3138M3-6B-5	FNMA POOL AP0865 3.500% 07/01/42		12/01/2014	Paydown		103,077	103,077	103,149	103,145	0	(68)	0	(68)	0	103,077	0	0	0	559	07/01/2042
3138M5-LM-9	FNMA POOL AP2131 3.500% 08/01/42		09/10/2014	CS First Boston		925,759	905,388	916,634	916,489	0	(107)	0	(107)	0	916,383	0	9,376	9,376	24,999	08/01/2042
3138M5-LM-9	FNMA POOL AP2131 3.500% 08/01/42		09/01/2014	Paydown		61,485	61,485	62,249	62,239	0	(754)	0	(754)	0	61,485	0	0	0	982	08/01/2042
3138M6-TE-7	FNMA POOL AP3248 4.000% 08/01/42		12/01/2014	Paydown		1,971	1,971	2,112	2,109	0	(138)	0	(138)	0	1,971	0	0	0	43	08/01/2042
3138M8-J6-1	FNMA POOL AP4784 3.000% 09/01/42		03/21/2014	Nomura Securities		1,232,338	1,276,621	1,337,609	1,336,088	0	(239)	0	(239)	0	1,335,849	0	(103,512)	(103,512)	12,234	09/01/2042
3138M8-J6-1	FNMA POOL AP4784 3.000% 09/01/42		03/01/2014	Paydown		21,811	21,811	22,853	22,827	0	(1,016)	0	(1,016)	0	21,811	0	0	0	109	09/01/2042
3138MC-V2-7	FNMA POOL AP8732 3.500% 10/01/42		12/01/2014	Paydown		113,900	113,900	121,748	121,546	0	(7,646)	0	(7,646)	0	113,900	0	0	0	2,966	10/01/2042
3138MD-UJ-9	FNMA POOL AP9584 3.000% 10/01/32		12/01/2014	Paydown		58,700	58,700	61,873	61,725	0	(3,025)	0	(3,025)	0	58,700	0	0	0	885	10/01/2032
3138MK-3Q-7	FNMA POOL AQ4406 3.500% 10/01/42		12/01/2014	Paydown		1,843	1,843	1,856	1,856	0	(13)	0	(13)	0	1,843	0	0	0	35	10/01/2042
3138MP-SJ-5	FNMA POOL AQ7720 2.500% 11/01/27		12/05/2014	Morgan Stanley		564,314	555,461	581,065	579,493	0	(938)	0	(938)	0	578,555	0	(14,241)	(14,241)	14,234	11/01/2027
3138MP-SJ-5	FNMA POOL AQ7720 2.500% 11/01/27		12/01/2014	Paydown		75,648	75,648	79,135	78,921	0	(3,273)	0	(3,273)	0	75,648	0	0	0	894	11/01/2027
3138MR-LL-3	FNMA POOL AQ9330 3.500% 01/01/43		08/25/2014	Nomura Securities		6,042,203	5,884,069	6,208,612	6,203,210	0	(2,585)	0	(2,585)	0	6,200,625	0	(158,422)	(158,422)	143,016	01/01/2043
3138MR-LL-3	FNMA POOL AQ9330 3.500% 01/01/43		09/01/2014	Paydown		423,297	423,297	446,645	446,256	0	(22,959)	0	(22,959)	0	423,297	0	0	0	24,875	01/01/2043
3138NY-A7-0	FNMA POOL AR1829 3.000% 02/01/43		12/01/2014	Paydown		13,201	13,201	13,630	13,619	0	(418)	0	(418)	0	13,201	0	0	0	215	02/01/2043
3138NY-FW-0	FNMA POOL AR1980 3.000% 02/01/43		12/01/2014	Paydown		644,418	644,418	666,973	666,471	0	(22,053)	0	(22,053)	0	644,418	0	0	0	10,675	02/01/2043
3138W1-LQ-8	FNMA POOL AR3934 2.500% 03/01/28		12/01/2014	Paydown		696,073	696,073	723,481	722,244	0	(26,171)	0	(26,171)	0	696,073	0	0	0	10,880	03/01/2028
3138W4-TF-8	FNMA POOL AR6849 2.500% 02/01/28		12/05/2014	Morgan Stanley		489,954	482,268	502,990	501,854	0	(986)	0	(986)	0	500,868	0	(10,914)	(10,914)	12,358	02/01/2028
3138W4-TF-8	FNMA POOL AR6849 2.500% 02/01/28		12/01/2014	Paydown		53,838	53,838	56,151	56,024	0	(2,186)	0	(2,186)	0	53,838	0	0	0	736	02/01/2028
3138W4-TM-3	FNMA POOL AR6855 3.000% 02/01/43		12/01/2014	Paydown		777,782	777,782	796,984	796,631	0	(18,849)	0	(18,849)	0	777,782	0	0	0	14,034	02/01/2043
3138W5-J7-4	FNMA POOL AR7485 3.500% 03/01/43		12/01/2014	Paydown		67,250	67,250	71,424	71,358	0	(4,108)	0	(4,108)	0	67,250	0	0	0	1,257	03/01/2043
3138W7-NQ-3	FNMA POOL AR9398 3.500% 06/01/43		08/25/2014	Nomura Securities		1,204,501	1,173,334	1,210,917	1,210,451	0	(553)	0	(553)	0	1,209,899	0	(5,398)	(5,398)	28,519	06/01/2043
3138W7-NQ-3	FNMA POOL AR9398 3.500% 06/01/43		09/01/2014	Paydown		43,639	43,639	45,037	45,019	0	(1,380)	0	(1,380)	0	43,639	0	0	0	3,848	06/01/2043
3138WQ-AX-0	FNMA POOL AT2721 3.000% 05/01/43		12/01/2014	Paydown		533,267	533,267	523,679	523,662	0	9,604	0	9,604	0	533,267	0	0	0	9,188	05/01/2043
3138WT-XP-6	FNMA POOL AT6085 3.000% 05/01/43		12/01/2014	Paydown		191,360	191,360	192,766	192,736	0	(1,375)	0	(1,375)	0	191,360	0	0	0	3,929	05/01/2043
3138X0-ZQ-4	FNMA POOL AU1650 3.500% 07/01/43		08/25/2014	Nomura Securities		2,297,123	2,237,684	2,262,858	2,262,537	0	(281)	0	(281)	0	2,262,256	0	34,866	34,866	54,388	07/01/2043
3138X0-ZQ-4	FNMA POOL AU1650 3.500% 07/01/43		09/01/2014	Paydown		114,021	114,021	115,304	115,287	0	(1,266)	0	(1,266)	0	114,021	0	0	0	8,406	07/01/2043
3138X1-AJ-5	FNMA POOL AU1808 3.000% 08/01/43		12/01/2014	Paydown		636,501	636,501	616,859	617,042	0	19,458	0	19,458	0	636,501	0	0	0	11,475	08/01/2043
3138X3-3P-5	FNMA POOL AU4405 3.000% 10/01/43		01/14/2014	Morgan Stanley		3,918,971	4,079,605	3,927,258	3,927,637	0	30	0	30	0	3,927,667	0	(8,696)	(8,696)	15,299	10/01/2043
3138X3-3P-5	FNMA POOL AU4405 3.000% 10/01/43		01/01/2014	Paydown		7,154	7,154	6,887	6,888	0	267	0	267	0	7,154	0	0	0	18	10/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138X3-XL-1	FNMA POOL AU4282 3.500% 09/01/43		12/01/2014	Paydown		66,244	66,244	68,159	68,148	0	(1,904)	0	(1,904)	0	66,244	0	0	0	1,457	09/01/2043
3138X3-ZN-5	FNMA POOL AU4348 3.500% 07/01/43		12/01/2014	Paydown		271,741	271,741	274,904	274,861	0	(3,120)	0	(3,120)	0	271,741	0	0	0	6,106	07/01/2043
3138X5-SY-4	FNMA POOL AU5934 2.500% 09/01/28		01/15/2014	Citigroup Global Markets		2,829,359	2,847,826	2,803,773	2,804,545	0	74	0	74	0	2,804,619	0	24,741	24,741	9,888	09/01/2028
3138X5-SY-4	FNMA POOL AU5934 2.500% 09/01/28		01/01/2014	Paydown		14,288	14,288	14,067	14,071	0	217	0	217	0	14,288	0	0	0	30	09/01/2028
31391B-VM-6	FNMA POOL 662220 6.500% 11/01/32		12/01/2014	Paydown		802	802	816	812	0	(10)	0	(10)	0	802	0	0	0	49	11/01/2032
31391D-RC-9	FNMA POOL 663883 6.500% 10/01/32		12/01/2014	Paydown		61,517	61,517	64,574	64,195	0	(2,677)	0	(2,677)	0	61,517	0	0	0	418	10/01/2032
31391U-TU-9	FNMA POOL 677463 6.000% 01/01/33		12/01/2014	Paydown		5,687	5,687	5,870	5,858	0	(171)	0	(171)	0	5,687	0	0	0	249	01/01/2033
31392F-FJ-1	FNMA SERIES 2002-73 CLASS DA 4.500% 11/25/17		12/01/2014	Paydown		45	45	45	45	0	0	0	0	0	45	0	0	0	1	11/25/2017
313978-MQ-8	FHLMC POOL D39367 6.000% 08/01/23		10/01/2014	Paydown		1,349	1,349	1,379	1,367	0	(19)	0	(19)	0	1,349	0	0	0	33	08/01/2023
31400C-QM-4	FNMA POOL 683276 6.500% 02/01/33		12/01/2014	Paydown		806	806	810	809	0	(3)	0	(3)	0	806	0	0	0	21	02/01/2033
31401N-2L-2	FNMA POOL 713679 5.000% 08/01/33		12/01/2014	Paydown		93,252	93,252	91,634	91,707	0	1,544	0	1,544	0	93,252	0	0	0	3,002	08/01/2033
31401Y-T9-6	FNMA POOL 722476 6.000% 07/01/33		12/01/2014	Paydown		6,945	6,945	7,099	7,091	0	(146)	0	(146)	0	6,945	0	0	0	223	07/01/2033
31402C-4E-9	FNMA POOL 725421 7.000% 09/01/17		12/01/2014	Paydown		35,330	35,330	37,848	36,424	0	(1,094)	0	(1,094)	0	35,330	0	0	0	1,257	09/01/2017
31402C-4H-2	FNMA POOL 725424 5.500% 04/01/34		12/01/2014	Paydown		99,486	99,486	109,325	109,057	0	(9,572)	0	(9,572)	0	99,486	0	0	0	2,778	04/01/2034
31402C-QJ-4	FNMA POOL 725057 6.000% 01/01/34		12/01/2014	Paydown		14,615	14,615	15,049	15,022	0	(407)	0	(407)	0	14,615	0	0	0	447	01/01/2034
31402C-TT-9	FNMA POOL 725162 6.000% 02/01/34		12/01/2014	Paydown		171,266	171,266	174,296	174,130	0	(2,864)	0	(2,864)	0	171,266	0	0	0	5,111	02/01/2034
31402C-Y9-7	FNMA POOL 725336 6.000% 04/01/16		12/01/2014	Paydown		1,753	1,753	1,847	1,810	0	(56)	0	(56)	0	1,753	0	0	0	25	04/01/2016
31402D-MJ-6	FNMA POOL 725861 6.000% 08/01/19		12/01/2014	Paydown		10,701	10,701	11,225	11,020	0	(318)	0	(318)	0	10,701	0	0	0	330	08/01/2019
31402E-2V-9	FNMA POOL 727188 5.000% 08/01/33		12/01/2014	Paydown		63,727	63,727	59,824	60,016	0	3,711	0	3,711	0	63,727	0	0	0	1,800	08/01/2033
31402F-EJ-0	FNMA POOL 727437 4.500% 07/01/18		12/01/2014	Paydown		66,269	66,269	62,831	63,986	0	2,283	0	2,283	0	66,269	0	0	0	1,621	07/01/2018
31402N-JM-1	FNMA POOL 733868 6.000% 12/01/32		12/01/2014	Paydown		1,222	1,222	1,249	1,248	0	(25)	0	(25)	0	1,222	0	0	0	27	12/01/2032
31402Q-Y3-9	FNMA POOL 735230 5.500% 02/01/35		12/01/2014	Paydown		65,877	65,877	63,221	63,325	0	2,551	0	2,551	0	65,877	0	0	0	1,864	02/01/2035
31402R-DF-3	FNMA POOL 735502 6.000% 04/01/35		12/01/2014	Paydown		39,094	39,094	38,776	38,783	0	311	0	311	0	39,094	0	0	0	1,180	04/01/2035
31402R-F8-7	FNMA POOL 735591 5.000% 06/01/35		12/01/2014	Paydown		146,341	146,341	154,813	154,682	0	(8,341)	0	(8,341)	0	146,341	0	0	0	3,820	06/01/2035
31402R-RR-2	FNMA POOL 735896 6.000% 09/01/35		12/01/2014	Paydown		36,952	36,952	36,658	36,664	0	288	0	288	0	36,952	0	0	0	1,198	09/01/2035
31402R-T4-1	FNMA POOL 735971 5.500% 11/01/34		12/01/2014	Paydown		59,524	59,524	57,813	57,878	0	1,646	0	1,646	0	59,524	0	0	0	1,748	11/01/2034
31402T-CJ-2	FNMA POOL 737273 6.500% 09/01/33		12/01/2014	Paydown		1,863	1,863	1,892	1,891	0	(29)	0	(29)	0	1,863	0	0	0	63	09/01/2033
31403C-6L-0	FNMA POOL 745275 5.000% 02/01/36		12/01/2014	Paydown		9,371	9,371	10,124	10,097	0	(727)	0	(727)	0	9,371	0	0	0	243	02/01/2036
31403D-BD-0	FNMA POOL 745336 5.000% 03/01/36		12/01/2014	Paydown		26,088	26,088	24,570	24,631	0	1,458	0	1,458	0	26,088	0	0	0	675	03/01/2036
31403D-BX-6	FNMA POOL 745354 5.500% 03/01/36		12/01/2014	Paydown		8,372	8,372	8,332	8,332	0	40	0	40	0	8,372	0	0	0	237	03/01/2036
31403D-DX-4	FNMA POOL 745418 5.500% 04/01/36		12/01/2014	Paydown		434,334	434,334	419,384	419,606	0	14,728	0	14,728	0	434,334	0	0	0	12,027	04/01/2036
31403D-JQ-3	FNMA POOL 745571 4.000% 01/01/19		12/01/2014	Paydown		33,327	33,327	35,046	34,699	0	(1,371)	0	(1,371)	0	33,327	0	0	0	662	01/01/2019
31403D-SV-2	FNMA POOL 745832 6.000% 04/01/21		12/01/2014	Paydown		24,274	24,274	24,638	24,531	0	(257)	0	(257)	0	24,274	0	0	0	752	04/01/2021
31403D-WH-8	FNMA POOL 745948 6.500% 10/01/36		12/01/2014	Paydown		481,888	481,888	547,018	544,675	0	(62,787)	0	(62,787)	0	481,888	0	0	0	14,786	10/01/2036
31403F-HF-4	FNMA POOL 747330 6.000% 10/01/33		12/01/2014	Paydown		2,053	2,053	2,099	2,095	0	(42)	0	(42)	0	2,053	0	0	0	67	10/01/2033
31403F-NS-9	FNMA POOL 747501 6.000% 11/01/33		12/01/2014	Paydown		34,196	34,196	35,297	35,223	0	(1,027)	0	(1,027)	0	34,196	0	0	0	773	11/01/2033
31403K-ET-6	FNMA POOL 750846 5.500% 01/01/34		12/01/2014	Paydown		9,363	9,363	9,453	9,446	0	(82)	0	(82)	0	9,363	0	0	0	356	01/01/2034
31403M-QJ-1	FNMA POOL 752957 5.000% 10/01/18		12/01/2014	Paydown		29,893	29,893	28,861	29,210	0	683	0	683	0	29,893	0	0	0	801	10/01/2018
31403Q-BM-1	FNMA POOL 754344 4.500% 12/01/18		12/01/2014	Paydown		66,926	66,926	66,800	66,779	0	147	0	147	0	66,926	0	0	0	1,447	12/01/2018
31404E-DE-3	FNMA POOL 766101 5.500% 02/01/34		12/01/2014	Paydown		11,389	11,389	11,953	11,914	0	(525)	0	(525)	0	11,389	0	0	0	342	02/01/2034
31404L-TH-3	FNMA POOL 771952 6.000% 02/01/34		12/01/2014	Paydown		2,678	2,678	2,663	2,663	0	15	0	15	0	2,678	0	0	0	92	02/01/2034
31404S-FL-4	FNMA POOL 776971 5.000% 04/01/34		12/01/2014	Paydown		75,642	75,642	71,328	71,514	0	4,128	0	4,128	0	75,642	0	0	0	1,848	04/01/2034
31404T-BM-4	FNMA POOL 777744 6.000% 05/01/34		12/01/2014	Paydown		1,630	1,630	1,617	1,617	0	13	0	13	0	1,630	0	0	0	32	05/01/2034
31405P-6A-3	FNMA POOL 795665 6.000% 02/01/35		12/01/2014	Paydown		252	252	258	256	0	(4)	0	(4)	0	252	0	0	0	8	02/01/2035
31405S-JS-4	FNMA POOL 797773 5.000% 03/01/20		12/01/2014	Paydown		18,607	18,607	17,927	18,038	0	570	0	570	0	18,607	0	0	0	433	03/01/2020
31405X-GS-6	FNMA POOL 802209 6.000% 10/01/34		12/01/2014	Paydown		806	806	824	820	0	(13)	0	(13)	0	806	0	0	0	19	10/01/2034
31406B-HN-3	FNMA POOL 804937 6.000% 12/01/19		12/01/2014	Paydown		16,525	16,525	17,160	16,859	0	(334)	0	(334)	0	16,525	0	0	0	253	12/01/2019
31406G-Q2-8	FNMA POOL 809673 5.500% 02/01/35		12/01/2014	Paydown		66,994	66,994	68,418	68,321	0	(1,326)	0	(1,326)	0	66,994	0	0	0	1,390	02/01/2035
31406G-RN-1	FNMA POOL 809693 5.000% 02/01/35		12/01/2014	Paydown		10,858	10,858	10,733	10,738	0	120	0	120	0	10,858	0	0	0	277	02/01/2035
31406U-LE-6	FNMA POOL 820325 5.000% 08/01/35		12/01/2014	Paydown		1,910	1,910	1,795	1,797	0	113	0	113	0	1,910	0	0	0	47	08/01/2035
31407H-FQ-4	FNMA POOL 830975 5.000% 08/01/35		12/01/2014	Paydown		8,549	8,549	8,424	8,429	0	120	0	120	0	8,549	0	0	0	263	08/01/2035
31407J-DC-3	FNMA POOL 831799 6.500% 09/01/36		12/01/2014	Paydown		27,750	27,750	28,573	28,534	0	(784)	0	(784)	0	27,750	0	0	0	931	09/01/2036
31407J-MC-3	FNMA POOL 832055 5.000% 08/01/35		12/01/2014	Paydown		5,764	5,764	5,414	5,420	0	344	0	344	0	5,764	0	0	0	85	08/01/2035
31407K-H5-1	FNMA POOL 832852 5.000% 09/01/35		12/01/2014	Paydown		24,850	24,850	24,477	24,490	0	360	0	360	0	24,850	0	0	0	603	09/01/2035
31407K-RY-7	FNMA POOL 833103 5.500% 09/01/35		12/01/2014	Paydown		14,211	14,211	13,723	13,728	0	483	0	483	0	14,211	0	0	0	648	09/01/2035
31407N-CG-6	FNMA POOL 835371 5.000% 09/01/35		12/01/2014	Paydown		62,733	62,733	58,932	59,020	0	3,714	0	3,714	0	62,733	0	0	0	2,110	09/01/2035

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
31407N-P4-9	FNMA POOL 835743 5.000% 09/01/35		12/01/2014	Paydown		13,796	13,796	13,588	13,597	0	199	0	199	0	13,796	0	0	0	406	09/01/2035
31407Q-ND-4	FNMA POOL 837488 5.000% 09/01/35		12/01/2014	Paydown		56,644	56,644	53,211	53,501	0	3,142	0	3,142	0	56,644	0	0	0	1,828	09/01/2035
31407R-4F-8	FNMA POOL 838822 5.000% 09/01/35		12/01/2014	Paydown		64,743	64,743	60,819	60,930	0	3,812	0	3,812	0	64,743	0	0	0	2,703	09/01/2035
31407R-TE-4	FNMA POOL 838549 6.000% 10/01/35		12/01/2014	Paydown		28,988	28,988	29,235	29,220	0	(231)	0	(231)	0	28,988	0	0	0	525	10/01/2035
31407V-CL-7	FNMA POOL 841675 4.500% 09/01/20		12/01/2014	Paydown		36,909	36,909	35,173	35,615	0	1,295	0	1,295	0	36,909	0	0	0	771	09/01/2020
31407V-YH-2	FNMA POOL 842312 6.000% 07/01/31		12/01/2014	Paydown		47,664	47,664	47,468	47,469	0	195	0	195	0	47,664	0	0	0	2,346	07/01/2031
31407X-DP-3	FNMA POOL 843510 4.500% 11/01/20		12/01/2014	Paydown		26,484	26,484	25,238	25,487	0	997	0	997	0	26,484	0	0	0	638	11/01/2020
31407X-YD-7	FNMA POOL 844108 5.500% 11/01/20		12/01/2014	Paydown		25,897	25,897	25,379	25,495	0	402	0	402	0	25,897	0	0	0	557	11/01/2020
31407Y-4P-1	FNMA POOL 845130 4.000% 12/01/20		12/01/2014	Paydown		33,305	33,305	31,489	31,712	0	1,592	0	1,592	0	33,305	0	0	0	709	12/01/2020
31407Y-5W-5	FNMA POOL 845161 5.000% 01/01/21		12/01/2014	Paydown		200	200	197	198	0	2	0	2	0	200	0	0	0	5	01/01/2021
31407Y-VF-3	FNMA POOL 844914 4.000% 11/01/20		12/01/2014	Paydown		16,466	16,466	15,282	15,566	0	900	0	900	0	16,466	0	0	0	348	11/01/2020
31408J-Q3-8	FNMA POOL 852874 4.000% 04/01/20		12/01/2014	Paydown		43,836	43,836	41,617	42,115	0	1,721	0	1,721	0	43,836	0	0	0	735	04/01/2020
31409A-4L-0	FNMA POOL 865827 5.000% 03/01/21		12/01/2014	Paydown		21,976	21,976	21,667	21,701	0	276	0	276	0	21,976	0	0	0	677	03/01/2021
31409A-QN-2	FNMA POOL 865461 6.000% 02/01/36		12/01/2014	Paydown		18,438	18,438	18,259	18,261	0	177	0	177	0	18,438	0	0	0	347	02/01/2036
31409G-UV-6	FNMA POOL 870996 6.000% 12/01/36		12/01/2014	Paydown		10,048	10,048	10,131	10,123	0	(75)	0	(75)	0	10,048	0	0	0	260	12/01/2036
31409G-XH-4	FNMA POOL 871080 5.000% 11/01/21		12/01/2014	Paydown		18,623	18,623	17,993	18,178	0	445	0	445	0	18,623	0	0	0	465	11/01/2021
31409U-VC-6	FNMA POOL 879111 4.500% 05/01/21		12/01/2014	Paydown		3,100	3,100	2,954	2,976	0	123	0	123	0	3,100	0	0	0	67	05/01/2021
31409X-SS-9	FNMA POOL 881729 6.500% 03/01/36		12/01/2014	Paydown		32,903	32,903	36,198	36,080	0	(3,177)	0	(3,177)	0	32,903	0	0	0	747	03/01/2036
31410B-B3-7	FNMA POOL 883958 5.500% 06/01/21		12/01/2014	Paydown		9,357	9,357	9,284	9,292	0	65	0	65	0	9,357	0	0	0	182	06/01/2021
31410E-MF-2	FNMA POOL 886958 6.000% 06/01/36		12/01/2014	Paydown		20,490	20,490	20,269	20,275	0	215	0	215	0	20,490	0	0	0	474	06/01/2036
31410F-2S-3	FNMA POOL 888285 6.500% 03/01/37		12/01/2014	Paydown		708,750	708,750	723,063	722,305	0	(13,554)	0	(13,554)	0	708,750	0	0	0	21,844	03/01/2037
31410F-Z9-9	FNMA POOL 888268 6.000% 03/01/37		12/01/2014	Paydown		24,362	24,362	24,338	24,336	0	26	0	26	0	24,362	0	0	0	706	03/01/2037
31410K-K7-8	FNMA POOL 889618 5.500% 05/01/38		12/01/2014	Paydown		243,177	243,177	252,676	252,305	0	(9,127)	0	(9,127)	0	243,177	0	0	0	6,720	05/01/2038
31410K-XK-5	FNMA POOL 889982 5.500% 11/01/38		12/01/2014	Paydown		51,186	51,186	52,514	52,452	0	(1,265)	0	(1,265)	0	51,186	0	0	0	1,404	11/01/2038
31410T-Y6-6	FNMA POOL 897233 6.000% 10/01/36		12/01/2014	Paydown		2,470	2,470	2,489	2,488	0	(18)	0	(18)	0	2,470	0	0	0	57	10/01/2036
31410V-VX-5	FNMA POOL 898930 6.000% 08/01/36		12/01/2014	Paydown		1,593	1,593	1,605	1,604	0	(12)	0	(12)	0	1,593	0	0	0	38	08/01/2036
31410X-6R-2	FNMA POOL 900980 6.000% 09/01/36		12/01/2014	Paydown		10,701	10,701	10,784	10,778	0	(77)	0	(77)	0	10,701	0	0	0	424	09/01/2036
31410X-X8-4	FNMA POOL 900803 5.000% 12/01/21		12/01/2014	Paydown		16,709	16,709	16,474	16,502	0	207	0	207	0	16,709	0	0	0	463	12/01/2021
31411A-JT-3	FNMA POOL 902174 6.000% 11/01/36		12/01/2014	Paydown		742	742	747	747	0	(5)	0	(5)	0	742	0	0	0	19	11/01/2036
31411B-CW-1	FNMA POOL 902885 6.000% 12/01/36		12/01/2014	Paydown		39,969	39,969	43,954	43,770	0	(3,801)	0	(3,801)	0	39,969	0	0	0	1,403	12/01/2036
31411D-NZ-8	FNMA POOL 905008 4.500% 05/01/22		12/01/2014	Paydown		1,750	1,750	1,667	1,693	0	57	0	57	0	1,750	0	0	0	43	05/01/2022
31411F-GP-3	FNMA POOL 906606 5.500% 12/01/21		12/01/2014	Paydown		10,318	10,318	10,370	10,336	0	(18)	0	(18)	0	10,318	0	0	0	427	12/01/2021
31411F-RE-6	FNMA POOL 906885 6.000% 12/01/36		12/01/2014	Paydown		1,561	1,561	1,574	1,573	0	(11)	0	(11)	0	1,561	0	0	0	62	12/01/2036
31411J-RR-9	FNMA POOL 909596 6.500% 02/01/37		12/01/2014	Paydown		7,943	7,943	8,067	8,060	0	(117)	0	(117)	0	7,943	0	0	0	491	02/01/2037
31411L-BB-6	FNMA POOL 910934 5.500% 02/01/37		12/01/2014	Paydown		45,530	45,530	45,164	45,172	0	358	0	358	0	45,530	0	0	0	1,242	02/01/2037
31411R-AK-4	FNMA POOL 912710 5.000% 03/01/37		12/01/2014	Paydown		5,781	5,781	6,145	6,131	0	(350)	0	(350)	0	5,781	0	0	0	152	03/01/2037
31411R-GU-6	FNMA POOL 912911 6.000% 06/01/37		12/01/2014	Paydown		1,243	1,243	1,261	1,260	0	(17)	0	(17)	0	1,243	0	0	0	26	06/01/2037
31411W-4N-4	FNMA POOL 917129 6.000% 06/01/37		12/01/2014	Paydown		2,915	2,915	2,912	2,911	0	3	0	3	0	2,915	0	0	0	86	06/01/2037
31411X-ZY-4	FNMA POOL 917959 4.500% 05/01/22		12/01/2014	Paydown		7,890	7,890	7,519	7,612	0	278	0	278	0	7,890	0	0	0	192	05/01/2022
31412A-DZ-4	FNMA POOL 919120 6.000% 04/01/37		12/01/2014	Paydown		63,254	63,254	64,183	64,138	0	(883)	0	(883)	0	63,254	0	0	0	2,033	04/01/2037
31412E-2P-0	FNMA POOL 923382 6.000% 06/01/37		12/01/2014	Paydown		19,183	19,183	19,164	19,162	0	21	0	21	0	19,183	0	0	0	925	06/01/2037
31412H-6Q-7	FNMA POOL 926179 4.000% 07/01/24		12/01/2014	Paydown		51,436	51,436	51,339	51,335	0	101	0	101	0	51,436	0	0	0	887	07/01/2024
31412L-B5-8	FNMA POOL 928060 5.500% 02/01/37		12/01/2014	Paydown		8,897	8,897	8,825	8,827	0	70	0	70	0	8,897	0	0	0	260	02/01/2037
31412L-HW-3	FNMA POOL 928245 6.000% 03/01/22		12/01/2014	Paydown		19,476	19,476	19,669	19,615	0	(139)	0	(139)	0	19,476	0	0	0	556	03/01/2022
31412N-UK-0	FNMA POOL 930386 4.500% 01/01/39		12/01/2014	Paydown		10,184	10,184	10,462	10,452	0	(268)	0	(268)	0	10,184	0	0	0	272	01/01/2039
31412P-FL-0	FNMA POOL 930871 5.000% 04/01/39		12/01/2014	Paydown		148,298	148,298	156,014	155,888	0	(7,590)	0	(7,590)	0	148,298	0	0	0	4,146	04/01/2039
31412P-YE-5	FNMA POOL 931409 4.000% 06/01/24		12/01/2014	Paydown		19,529	19,529	19,934	19,892	0	(363)	0	(363)	0	19,529	0	0	0	394	06/01/2024
31412Q-4X-4	FNMA POOL 932438 4.000% 01/01/25		12/01/2014	Paydown		37,299	37,299	39,123	39,011	0	(1,712)	0	(1,712)	0	37,299	0	0	0	750	01/01/2025
31412Q-GJ-2	FNMA POOL 931801 5.000% 08/01/39		12/01/2014	Paydown		271,992	271,992	282,745	282,361	0	(10,368)	0	(10,368)	0	271,992	0	0	0	7,480	08/01/2039
31412Q-GV-5	FNMA POOL 931812 4.500% 08/01/39		12/01/2014	Paydown		11,327	11,327	11,753	11,740	0	(413)	0	(413)	0	11,327	0	0	0	195	08/01/2039
31412Q-HQ-5	FNMA POOL 931839 4.500% 08/01/39		12/01/2014	Paydown		13,006	13,006	13,470	13,456	0	(450)	0	(450)	0	13,006	0	0	0	317	08/01/2039
31412R-L7-0	FNMA POOL 932850 4.000% 12/01/40		12/01/2014	Paydown		35,862	35,862	35,882	35,879	0	(16)	0	(16)	0	35,862	0	0	0	840	12/01/2040
31412S-XT-7	FNMA POOL 933690 5.000% 06/01/39		12/01/2014	Paydown		639,528	639,528	655,990	655,420	0	(15,893)	0	(15,893)	0	639,528	0	0	0	15,942	06/01/2039
31412S-XU-4	FNMA POOL 933691 5.000% 06/01/39		12/01/2014	Paydown		574,074	574,074	588,852	588,438	0	(14,364)	0	(14,364)	0	574,074	0	0	0	16,386	06/01/2039
31412U-J9-2	FNMA POOL 935088 4.500% 03/01/39		12/01/2014	Paydown		14,234	14,234	14,464	14,452	0	(218)	0	(218)	0	14,234	0	0	0	320	03/01/2039
31412U-WX-4	FNMA POOL 935462 4.500% 06/01/39		12/01/2014	Paydown		51,520	51,520	51,796	51,781	0	(260)	0	(260)	0	51,520	0	0	0	1,115	06/01/2039
31412Y-EC-2	FNMA POOL 938531 5.500% 05/01/37		12/01/2014	Paydown		75,193	75,193	75,657	75,630	0	(436)	0	(436)	0	75,193	0	0	0	2,669	05/01/2037
31413B-2N-0	FNMA POOL 940981 6.000% 11/01/37		12/01/2014	Paydown		12,393	12,393	12,592	12,581	0	(188)	0	(188)	0	12,393	0	0	0	106	11/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
31413C-FN-4	FNMA POOL 941273 6.000% 07/01/37		12/01/2014	Paydown		606	606	608	608	0	(3)	0	(3)	0	606	0	0	0	18	07/01/2037
31413D-4Y-0	FNMA POOL 942839 6.000% 08/01/37		12/01/2014	Paydown		56,015	56,015	56,544	56,510	0	(496)	0	(496)	0	56,015	0	0	0	1,868	08/01/2037
31413R-D6-0	FNMA POOL 952925 6.000% 10/01/37		12/01/2014	Paydown		3,214	3,214	3,217	3,216	0	(2)	0	(2)	0	3,214	0	0	0	119	10/01/2037
31413R-GX-8	FNMA POOL 953014 6.000% 10/01/37		12/01/2014	Paydown		10,271	10,271	10,281	10,278	0	(7)	0	(7)	0	10,271	0	0	0	460	10/01/2037
31413T-LW-0	FNMA POOL 954941 6.500% 10/01/37		12/01/2014	Paydown		26,886	26,886	28,121	28,071	0	(1,184)	0	(1,184)	0	26,886	0	0	0	893	10/01/2037
31414D-DH-6	FNMA POOL 962804 5.000% 04/01/23		12/01/2014	Paydown		23,375	23,375	24,028	23,925	0	(550)	0	(550)	0	23,375	0	0	0	583	04/01/2023
31415A-WD-9	FNMA POOL 981344 5.500% 07/01/38		12/01/2014	Paydown		15,048	15,048	14,725	14,736	0	312	0	312	0	15,048	0	0	0	462	07/01/2038
31415L-QY-6	FNMA POOL 983471 5.500% 05/01/38		12/01/2014	Paydown		8,419	8,419	9,041	9,008	0	(589)	0	(589)	0	8,419	0	0	0	212	05/01/2038
31415M-5X-9	FNMA POOL 984762 5.000% 06/01/38		12/01/2014	Paydown		2,637	2,637	2,526	2,530	0	107	0	107	0	2,637	0	0	0	63	06/01/2038
31415R-FA-7	FNMA POOL 986761 5.500% 07/01/38		12/01/2014	Paydown		223,646	223,646	245,661	244,920	0	(21,274)	0	(21,274)	0	223,646	0	0	0	6,268	07/01/2038
31416B-TA-6	FNMA POOL 995245 5.000% 01/01/39		12/01/2014	Paydown		39,242	39,242	42,568	42,444	0	(3,203)	0	(3,203)	0	39,242	0	0	0	1,000	01/01/2039
31416C-A4-8	FNMA POOL 995627 5.000% 02/01/39		12/01/2014	Paydown		535,645	535,645	583,016	581,510	0	(45,865)	0	(45,865)	0	535,645	0	0	0	13,798	02/01/2039
31416C-JY-3	FNMA POOL 995879 6.000% 04/01/39		12/01/2014	Paydown		220,834	220,834	232,117	231,940	0	(11,106)	0	(11,106)	0	220,834	0	0	0	6,261	04/01/2039
31416C-ME-3	FNMA POOL 995957 5.000% 06/01/24		12/01/2014	Paydown		166,583	166,583	173,558	172,954	0	(6,371)	0	(6,371)	0	166,583	0	0	0	4,070	06/01/2024
31416C-MF-0	FNMA POOL 995958 5.500% 06/01/24		12/01/2014	Paydown		260,079	260,079	273,408	272,030	0	(11,951)	0	(11,951)	0	260,079	0	0	0	7,012	06/01/2024
31416C-MZ-6	FNMA POOL 995976 6.000% 04/01/38		12/01/2014	Paydown		180,561	180,561	190,041	189,881	0	(9,320)	0	(9,320)	0	180,561	0	0	0	5,520	04/01/2038
31416H-Q2-4	FNMA POOL AA0472 4.000% 03/01/39		03/11/2014	Goldman Sachs & Co		183,848	176,592	176,357	176,348	0	5	0	5	0	176,353	0	7,495	7,495	2,021	03/01/2039
31416H-Q2-4	FNMA POOL AA0472 4.000% 03/01/39		03/01/2014	Paydown		8,685	8,685	8,674	8,673	0	12	0	12	0	8,685	0	0	0	56	03/01/2039
31416H-VT-9	FNMA POOL AA0625 4.500% 03/01/39		12/01/2014	Paydown		15,707	15,707	15,629	15,630	0	76	0	76	0	15,707	0	0	0	368	03/01/2039
31416K-GQ-5	FNMA POOL AA2006 4.000% 02/01/39		12/01/2014	Paydown		492	492	491	491	0	1	0	1	0	492	0	0	0	11	02/01/2039
31416L-GU-4	FNMA POOL AA2910 4.500% 04/01/39		12/01/2014	Paydown		34,979	34,979	35,755	35,721	0	(742)	0	(742)	0	34,979	0	0	0	956	04/01/2039
31416M-6W-9	FNMA POOL AA4484 5.000% 04/01/39		12/01/2014	Paydown		10,706	10,706	11,325	11,303	0	(598)	0	(598)	0	10,706	0	0	0	268	04/01/2039
31416N-E5-7	FNMA POOL AA4655 4.000% 05/01/24		12/01/2014	Paydown		260,609	260,609	278,159	277,066	0	(16,457)	0	(16,457)	0	260,609	0	0	0	5,911	05/01/2024
31416Q-A4-7	FNMA POOL AA6326 4.000% 05/01/24		12/01/2014	Paydown		18,207	18,207	18,173	18,172	0	36	0	36	0	18,207	0	0	0	223	05/01/2024
31416S-KG-5	FNMA POOL AA8394 5.000% 06/01/39		12/01/2014	Paydown		127,403	127,403	130,683	130,625	0	(3,222)	0	(3,222)	0	127,403	0	0	0	4,473	06/01/2039
31416S-Z9-5	FNMA POOL AA8867 4.500% 04/01/24		12/01/2014	Paydown		7,532	7,532	7,966	7,936	0	(404)	0	(404)	0	7,532	0	0	0	240	04/01/2024
31416T-AJ-8	FNMA POOL AA9008 4.500% 08/01/39		12/01/2014	Paydown		80,483	80,483	82,143	82,082	0	(1,599)	0	(1,599)	0	80,483	0	0	0	2,379	08/01/2039
31416W-FG-2	FNMA POOL AB1066 4.000% 05/01/25		12/01/2014	Paydown		18,506	18,506	19,287	19,233	0	(727)	0	(727)	0	18,506	0	0	0	397	05/01/2025
31416W-LZ-3	FNMA POOL AB1243 4.000% 07/01/25		12/01/2014	Paydown		23,419	23,419	24,906	24,829	0	(1,410)	0	(1,410)	0	23,419	0	0	0	532	07/01/2025
31416X-YZ-7	FNMA POOL AB2527 4.000% 03/01/41		12/01/2014	Paydown		329,014	329,014	342,380	342,027	0	(13,013)	0	(13,013)	0	329,014	0	0	0	7,153	03/01/2041
31416Y-U9-7	FNMA POOL AB3307 4.000% 07/01/41		12/01/2014	Paydown		143,947	143,947	148,603	148,452	0	(4,505)	0	(4,505)	0	143,947	0	0	0	3,482	07/01/2041
31417A-X4-6	FNMA POOL AB4298 3.500% 01/01/42		09/10/2014	CS First Boston		337,682	330,251	347,615	347,434	0	(430)	0	(430)	0	347,004	0	(9,323)	(9,323)	9,119	01/01/2042
31417A-X4-6	FNMA POOL AB4298 3.500% 01/01/42		09/01/2014	Paydown		24,534	24,534	25,823	25,810	0	(1,276)	0	(1,276)	0	24,534	0	0	0	452	01/01/2042
31417D-CA-9	FNMA POOL AB6364 2.500% 10/01/27		12/01/2014	Paydown		464,089	464,089	483,450	482,334	0	(18,245)	0	(18,245)	0	464,089	0	0	0	6,336	10/01/2027
31417G-F5-0	FNMA POOL AB9187 3.000% 04/01/43		12/01/2014	Paydown		305,542	305,542	320,163	319,926	0	(14,384)	0	(14,384)	0	305,542	0	0	0	4,688	04/01/2043
31417G-H5-8	FNMA POOL AB9251 3.000% 05/01/43		12/01/2014	Paydown		6,719	6,719	7,045	7,039	0	(321)	0	(321)	0	6,719	0	0	0	135	05/01/2043
31417G-HR-0	FNMA POOL AB9239 3.000% 05/01/43		12/01/2014	Paydown		204,683	204,683	214,485	214,317	0	(9,634)	0	(9,634)	0	204,683	0	0	0	3,261	05/01/2043
31417G-L9-5	FNMA POOL AB9351 3.000% 05/01/43		12/01/2014	Paydown		36,051	36,051	37,778	37,746	0	(1,695)	0	(1,695)	0	36,051	0	0	0	533	05/01/2043
31417G-LV-6	FNMA POOL AB9339 3.000% 05/01/43		12/01/2014	Paydown		174,403	174,403	182,865	182,721	0	(8,318)	0	(8,318)	0	174,403	0	0	0	3,060	05/01/2043
31417G-LW-4	FNMA POOL AB9340 3.000% 05/01/43		12/01/2014	Paydown		88,758	88,758	93,009	92,935	0	(4,176)	0	(4,176)	0	88,758	0	0	0	1,415	05/01/2043
31417G-PG-5	FNMA POOL AB9422 2.500% 05/01/28		03/14/2014	Nomura Securities		936,782	930,097	972,279	970,674	0	(414)	0	(414)	0	970,260	0	(33,478)	(33,478)	6,911	05/01/2028
31417G-PG-5	FNMA POOL AB9422 2.500% 05/01/28		03/01/2014	Paydown		16,308	16,308	17,047	17,019	0	(711)	0	(711)	0	16,308	0	0	0	67	05/01/2028
31417G-XE-1	FNMA POOL AB9676 3.500% 06/01/43		08/25/2014	Various		5,892,856	5,742,672	5,785,069	5,784,441	0	(322)	0	(322)	0	5,784,119	0	108,737	108,737	117,510	06/01/2043
31417G-XE-1	FNMA POOL AB9676 3.500% 06/01/43		09/01/2014	Paydown		246,422	246,422	248,241	248,214	0	(1,792)	0	(1,792)	0	246,422	0	0	0	9,540	06/01/2043
31417J-KM-1	FNMA POOL AC0299 5.000% 01/01/34		12/01/2014	Paydown		17,379	17,379	18,646	18,598	0	(1,219)	0	(1,219)	0	17,379	0	0	0	499	01/01/2034
31417K-SB-4	FNMA POOL AC1413 4.500% 08/01/39		12/01/2014	Paydown		17,834	17,834	18,040	18,032	0	(198)	0	(198)	0	17,834	0	0	0	418	08/01/2039
31417K-X6-9	FNMA POOL AC1600 4.500% 08/01/29		12/01/2014	Paydown		10,851	10,851	11,073	11,054	0	(203)	0	(203)	0	10,851	0	0	0	261	08/01/2029
31417K-YD-3	FNMA POOL AC1607 4.500% 08/01/39		12/01/2014	Paydown		30,925	30,925	32,688	32,639	0	(1,714)	0	(1,714)	0	30,925	0	0	0	743	08/01/2039
31417L-B4-6	FNMA POOL AC1858 4.000% 09/01/39		12/01/2014	Paydown		23,966	23,966	23,498	23,511	0	455	0	455	0	23,966	0	0	0	518	09/01/2039
31417L-CP-8	FNMA POOL AC1877 4.500% 09/01/39		12/01/2014	Paydown		13,480	13,480	13,796	13,786	0	(305)	0	(305)	0	13,480	0	0	0	365	09/01/2039
31417M-FM-0	FNMA POOL AC2871 4.000% 08/01/39		12/01/2014	Paydown		28,964	28,964	28,322	28,376	0	588	0	588	0	28,964	0	0	0	499	08/01/2039
31417Q-YT-5	FNMA POOL AC5221 4.500% 12/01/39		12/01/2014	Paydown		261,305	261,305	263,510	263,375	0	(2,070)	0	(2,070)	0	261,305	0	0	0	7,228	12/01/2039
31417S-AB-6	FNMA POOL AC5401 5.000% 10/01/39		12/01/2014	Paydown		27,283	27,283	28,280	28,245	0	(962)	0	(962)	0	27,283	0	0	0	755	10/01/2039
31417S-HQ-6	FNMA POOL AC5638 4.500% 03/01/25		12/01/2014	Paydown		115,180	115,180	120,795	120,324	0	(5,144)	0	(5,144)	0	115,180	0	0	0	3,726	03/01/2025
31417S-YQ-7	FNMA POOL AC6118 4.500% 11/01/39		12/01/2014	Paydown		161,236	161,236	164,536	164,459	0	(3,223)	0	(3,223)	0	161,236	0	0	0	4,106	11/01/2039
31417S-YV-6	FNMA POOL AC6123 4.000% 11/01/39		12/01/2014	Paydown		2,974	2,974	2,933	2,934	0	40	0	40	0	2,974	0	0	0	75	11/01/2039
31417T-L6-3	FNMA POOL AC6648 5.000% 12/01/39		12/01/2014	Paydown		13,324	13,324	14,132	14,108	0	(784)	0	(784)	0	13,324	0	0	0	378	12/01/2039
31417T-NK-0	FNMA POOL AC6693 4.500% 01/01/40		12/01/2014	Paydown		160,259	160,259	160,660	160,632	0	(373)	0	(373)	0	160,259	0	0	0	4,065	01/01/2040

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
31417U-V2-8	FNMA POOL AC7832 4.500% 12/01/39		12/01/2014	Paydown		26,748	26,748	27,026	27,013	0	(265)	0	(265)	0	26,748	0	0	0	784	12/01/2039
31417V-N6-6	FNMA POOL AC8512 4.500% 12/01/39		12/01/2014	Paydown		16,523	16,523	17,275	17,249	0	(726)	0	(726)	0	16,523	0	0	0	424	12/01/2039
31417W-X5-5	FNMA POOL AC9699 4.000% 02/01/40		03/11/2014	Goldman Sachs & Co		62,238	59,782	58,586	58,621	0	(19)	0	(19)	0	58,603	0	3,636	3,636	684	02/01/2040
31417W-X5-5	FNMA POOL AC9699 4.000% 02/01/40		03/01/2014	Paydown		5,166	5,166	5,063	5,066	0	100	0	100	0	5,166	0	0	0	50	02/01/2040
31417X-CT-4	FNMA POOL AC9981 5.000% 02/01/40		12/01/2014	Paydown		21,529	21,529	22,131	22,109	0	(580)	0	(580)	0	21,529	0	0	0	588	02/01/2040
31417Y-BQ-9	FNMA POOL MA0046 4.000% 04/01/29		12/01/2014	Paydown		3,409	3,409	3,446	3,444	0	(35)	0	(35)	0	3,409	0	0	0	74	04/01/2029
31417Y-FM-4	FNMA POOL MA0171 4.500% 09/01/29		12/01/2014	Paydown		14,845	14,845	15,279	15,252	0	(407)	0	(407)	0	14,845	0	0	0	352	09/01/2029
31417Y-LF-2	FNMA POOL MA0325 4.500% 01/01/40		12/01/2014	Paydown		17,933	17,933	17,938	17,936	0	(3)	0	(3)	0	17,933	0	0	0	459	01/01/2040
31417Y-UW-5	FNMA POOL MA0596 4.000% 12/01/25		12/01/2014	Paydown		11,250	11,250	11,772	11,727	0	(477)	0	(477)	0	11,250	0	0	0	260	12/01/2025
31417Y-VJ-3	FNMA POOL MA0616 4.000% 01/01/31		12/01/2014	Paydown		33,030	33,030	33,474	33,450	0	(420)	0	(420)	0	33,030	0	0	0	734	01/01/2031
31417Y-ZA-8	FNMA POOL MA0736 5.000% 05/01/41		12/01/2014	Paydown		379,337	379,337	403,579	403,035	0	(23,698)	0	(23,698)	0	379,337	0	0	0	11,233	05/01/2041
31418A-CH-9	FNMA POOL MA0971 4.000% 02/01/42		12/01/2014	Paydown		21,467	21,467	23,215	23,197	0	(1,730)	0	(1,730)	0	21,467	0	0	0	473	02/01/2042
31418A-D9-6	FNMA POOL MA1027 3.500% 04/01/42		08/25/2014	Nomura Securities		275,223	268,102	276,281	276,180	0	(203)	0	(203)	0	275,977	0	(754)	(754)	6,516	04/01/2042
31418A-D9-6	FNMA POOL MA1027 3.500% 04/01/42		09/01/2014	Paydown		17,548	17,548	18,083	18,076	0	(529)	0	(529)	0	17,548	0	0	0	1,062	04/01/2042
31418A-EG-9	FNMA POOL MA1034 3.500% 04/01/27		07/22/2014	CS First Boston		322,777	305,996	323,542	322,430	0	(720)	0	(720)	0	321,710	0	1,067	1,067	6,753	04/01/2027
31418A-EG-9	FNMA POOL MA1034 3.500% 04/01/27		08/01/2014	Paydown		35,834	35,834	37,889	37,758	0	(1,925)	0	(1,925)	0	35,834	0	0	0	1,430	04/01/2027
31418A-KN-7	FNMA POOL MA1200 3.000% 10/01/32		12/01/2014	Paydown		54,301	54,301	57,614	57,473	0	(3,172)	0	(3,172)	0	54,301	0	0	0	931	10/01/2032
31418A-MW-5	FNMA POOL MA1272 3.000% 12/01/42		12/01/2014	Paydown		329,810	329,810	347,021	346,591	0	(16,782)	0	(16,782)	0	329,810	0	0	0	5,543	12/01/2042
31418A-TY-4	FNMA POOL MA1466 3.500% 06/01/43		12/01/2014	Paydown		184,686	184,686	191,525	191,433	0	(6,748)	0	(6,748)	0	184,686	0	0	0	4,129	06/01/2043
31418A-ZW-1	FNMA POOL MA1656 4.500% 11/01/43		12/01/2014	Paydown		842,431	842,431	906,797	906,616	0	(64,186)	0	(64,186)	0	842,431	0	0	0	23,765	11/01/2043
31418M-A5-1	FNMA POOL AD0027 5.000% 12/01/23		12/01/2014	Paydown		178,103	178,103	185,749	184,976	0	(6,873)	0	(6,873)	0	178,103	0	0	0	4,499	12/01/2023
31418M-BY-7	FNMA POOL AD0054 5.000% 02/01/24		12/01/2014	Paydown		480,945	480,945	510,779	508,203	0	(27,257)	0	(27,257)	0	480,945	0	0	0	12,200	02/01/2024
31418M-SR-4	FNMA POOL AD0527 5.500% 06/01/39		12/01/2014	Paydown		141,635	141,635	151,416	151,361	0	(9,727)	0	(9,727)	0	141,635	0	0	0	3,909	06/01/2039
31418M-UM-2	FNMA POOL AD0587 4.500% 12/01/39		12/01/2014	Paydown		129,435	129,435	131,276	131,203	0	(1,768)	0	(1,768)	0	129,435	0	0	0	2,573	12/01/2039
31418N-DF-4	FNMA POOL AD1001 4.000% 02/01/40		12/01/2014	Paydown		3,969	3,969	3,835	3,839	0	130	0	130	0	3,969	0	0	0	100	02/01/2040
31418N-YE-4	FNMA POOL AD1608 4.000% 02/01/25		12/01/2014	Paydown		10,469	10,469	10,650	10,634	0	(165)	0	(165)	0	10,469	0	0	0	237	02/01/2025
31418P-UW-3	FNMA POOL AD2396 4.500% 03/01/40		12/01/2014	Paydown		17,009	17,009	17,204	17,196	0	(187)	0	(187)	0	17,009	0	0	0	420	03/01/2040
31418Q-FF-5	FNMA POOL AD2865 4.000% 02/01/25		12/01/2014	Paydown		17,473	17,473	18,337	18,276	0	(803)	0	(803)	0	17,473	0	0	0	312	02/01/2025
31418Q-FG-3	FNMA POOL AD2866 4.500% 02/01/25		12/01/2014	Paydown		24,896	24,896	25,911	25,822	0	(926)	0	(926)	0	24,896	0	0	0	600	02/01/2025
31418Q-ZF-3	FNMA POOL AD3441 5.000% 03/01/40		12/01/2014	Paydown		6,092	6,092	6,313	6,305	0	(214)	0	(214)	0	6,092	0	0	0	183	03/01/2040
31418R-RE-3	FNMA POOL AD4084 4.500% 05/01/40		12/01/2014	Paydown		341,228	341,228	343,627	343,492	0	(2,264)	0	(2,264)	0	341,228	0	0	0	10,330	05/01/2040
31418R-ZW-4	FNMA POOL AD4356 4.500% 04/01/40		12/01/2014	Paydown		6,367	6,367	6,358	6,358	0	10	0	10	0	6,367	0	0	0	146	04/01/2040
31418T-KB-2	FNMA POOL AD5689 4.000% 05/01/25		12/01/2014	Paydown		6,512	6,512	6,674	6,662	0	(150)	0	(150)	0	6,512	0	0	0	124	05/01/2025
31418U-C6-9	FNMA POOL AD6392 4.500% 05/01/25		12/01/2014	Paydown		412,063	412,063	438,172	436,459	0	(24,396)	0	(24,396)	0	412,063	0	0	0	9,605	05/01/2025
31418U-CG-7	FNMA POOL AD6370 4.500% 05/01/40		12/01/2014	Paydown		65,803	65,803	66,759	66,728	0	(925)	0	(925)	0	65,803	0	0	0	1,675	05/01/2040
31418U-EE-0	FNMA POOL AD6432 4.500% 06/01/40		12/01/2014	Paydown		15,965	15,965	17,247	17,213	0	(1,248)	0	(1,248)	0	15,965	0	0	0	399	06/01/2040
31418U-VU-5	FNMA POOL AD6926 4.500% 06/01/40		12/01/2014	Paydown		18,303	18,303	18,659	18,647	0	(344)	0	(344)	0	18,303	0	0	0	478	06/01/2040
31418V-2A-9	FNMA POOL AD7968 5.000% 12/01/39		12/01/2014	Paydown		7,807	7,807	8,329	8,311	0	(504)	0	(504)	0	7,807	0	0	0	198	12/01/2039
31418V-6M-9	FNMA POOL AD8075 5.000% 06/01/40		12/01/2014	Paydown		20,974	20,974	21,940	21,911	0	(937)	0	(937)	0	20,974	0	0	0	629	06/01/2040
31418V-L6-7	FNMA POOL AD7548 5.000% 06/01/40		12/01/2014	Paydown		430,590	430,590	456,964	456,358	0	(25,768)	0	(25,768)	0	430,590	0	0	0	11,866	06/01/2040
31418W-PW-4	FNMA POOL AD8536 5.000% 08/01/40		12/01/2014	Paydown		35,116	35,116	38,715	38,632	0	(3,517)	0	(3,517)	0	35,116	0	0	0	1,012	08/01/2040
31418X-6C-7	FNMA POOL AD9866 4.500% 10/01/40		12/01/2014	Paydown		24,413	24,413	25,671	25,630	0	(1,218)	0	(1,218)	0	24,413	0	0	0	769	10/01/2040
31418X-XX-1	FNMA POOL AD9693 5.000% 08/01/40		12/01/2014	Paydown		199,465	199,465	211,230	211,088	0	(11,623)	0	(11,623)	0	199,465	0	0	0	5,365	08/01/2040
31419A-4N-4	FNMA POOL AE0828 3.500% 02/01/41		09/10/2014	CS First Boston		255,622	249,997	256,598	256,427	0	(107)	0	(107)	0	256,320	0	(698)	(698)	6,903	02/01/2041
31419A-4N-4	FNMA POOL AE0828 3.500% 02/01/41		09/01/2014	Paydown		20,869	20,869	21,420	21,406	0	(537)	0	(537)	0	20,869	0	0	0	333	02/01/2041
31419A-CU-9	FNMA POOL AE0082 5.000% 05/01/40		12/01/2014	Paydown		86,759	86,759	91,815	91,731	0	(4,972)	0	(4,972)	0	86,759	0	0	0	2,231	05/01/2040
31419A-NM-5	FNMA POOL AE0395 4.500% 10/01/40		12/01/2014	Paydown		24,579	24,579	26,000	25,962	0	(1,383)	0	(1,383)	0	24,579	0	0	0	618	10/01/2040
31419B-4T-9	FNMA POOL AE1733 4.000% 09/01/40		12/01/2014	Paydown		668,802	668,802	671,519	671,457	0	(2,655)	0	(2,655)	0	668,802	0	0	0	15,873	09/01/2040
31419B-BT-1	FNMA POOL AE0949 4.000% 02/01/41		12/01/2014	Paydown		493,662	493,662	526,059	525,376	0	(31,714)	0	(31,714)	0	493,662	0	0	0	11,189	02/01/2041
31419B-N4-3	FNMA POOL AE1310 4.000% 07/01/25		12/01/2014	Paydown		23,390	23,390	24,461	24,396	0	(1,006)	0	(1,006)	0	23,390	0	0	0	147	07/01/2025
31419C-D3-4	FNMA POOL AE1921 4.000% 09/01/40		03/11/2014	Goldman Sachs & Co		89,483	85,951	88,556	88,444	0	73	0	73	0	88,517	0	966	966	984	09/01/2040
31419C-D3-4	FNMA POOL AE1921 4.000% 09/01/40		03/01/2014	Paydown		4,659	4,659	4,801	4,794	0	(135)	0	(135)	0	4,659	0	0	0	31	09/01/2040
31419E-AP-4	FNMA POOL AE3613 4.500% 09/01/40		12/01/2014	Paydown		3,709	3,709	3,774	3,772	0	(63)	0	(63)	0	3,709	0	0	0	92	09/01/2040
31419F-GP-5	FNMA POOL AE4705 4.000% 09/01/40		12/01/2014	Paydown		29,886	29,886	31,182	31,147	0	(1,260)	0	(1,260)	0	29,886	0	0	0	638	09/01/2040
31419F-RN-8	FNMA POOL AE4992 3.500% 11/01/25		07/22/2014	CS First Boston		215,569	204,361	214,986	214,260	0	(518)	0	(518)	0	213,741	0	1,828	1,828	4,510	11/01/2025
31419F-RN-8	FNMA POOL AE4992 3.500% 11/01/25		08/01/2014	Paydown		28,435	28,435	29,914	29,813	0	(1,377)	0	(1,377)	0	28,435	0	0	0	944	11/01/2025
31419G-CH-5	FNMA POOL AE5471 4.500% 10/01/40		12/01/2014	Paydown		100,565	100,565	106,504	106,340	0	(5,776)	0	(5,776)	0	100,565	0	0	0	2,631	10/01/2040
31419J-RF-7	FNMA POOL AE7685 4.000% 10/01/40		12/01/2014	Paydown		22,435	22,435	23,728	23,698	0	(1,263)	0	(1,263)	0	22,435	0	0	0	479	10/01/2040

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
31419J-SM-1	FNMA POOL AE7723 4.000% 11/01/40		12/01/2014	Paydown		308,462	308,462	316,921	316,664	0	(8,202)	0	(8,202)	0	308,462	0	0	0	7,033	11/01/2040
31419K-KE-4	FNMA POOL AE8392 3.500% 11/01/40		09/10/2014	CS First Boston		60,927	59,586	58,609	58,631	0	19	0	19	0	58,651	0	2,276	2,276	1,645	11/01/2040
31419K-KE-4	FNMA POOL AE8392 3.500% 11/01/40		09/01/2014	Paydown		6,129	6,129	6,028	6,031	0	98	0	98	0	6,129	0	0	0	111	11/01/2040
31419K-SZ-9	FNMA POOL AE8635 3.500% 11/01/25		12/01/2014	Paydown		41,130	41,130	41,226	41,221	0	(91)	0	(91)	0	41,130	0	0	0	670	11/01/2025
31419L-EJ-8	FNMA POOL AE9136 3.500% 12/01/25		12/01/2014	Paydown		24,126	24,126	24,442	24,404	0	(279)	0	(279)	0	24,126	0	0	0	507	12/01/2025
34073N-Y3-8	FLORIDA HSG FIN CORP REV AMT- HOMEOWNER MTG-SERIES 1 5.950% 01/01/48		10/01/2014	Call 100.0000		530,000	530,000	569,119	542,632	0	(1,378)	0	(1,378)	0	541,254	0	(11,254)	(11,254)	24,767	01/01/2048
45505T-DK-4	INDIANA ST HSG CMNTY DEV MTG-SERIES A1 5.250% 01/01/37		07/01/2014	Call 100.0000		255,000	255,000	265,302	259,164	0	(261)	0	(261)	0	258,904	0	(3,904)	(3,904)	9,844	01/01/2037
49118N-CJ-2	KENTUCKY ASSET / LIABILITY PROF NTS-FED HWY TR-FIRST SER 5.000% 09/01/14		09/01/2014	Maturity		2,500,000	2,500,000	2,658,525	2,517,070	0	(17,070)	0	(17,070)	0	2,500,000	0	0	0	125,000	09/01/2014
575579-EX-1	MASSACHUSETTS BAY TRANSN AUTH REF-SR-SERIES B 5.250% 07/01/14		07/01/2014	Maturity		1,750,000	1,750,000	2,032,818	1,766,081	0	(16,081)	0	(16,081)	0	1,750,000	0	0	0	91,875	07/01/2014
576004-FB-6	MASSACHUSETTS ST SPL OBLIG REV REF NTS-FED HWY GRANT ANTIC-A 5.000% 12/15/14		12/15/2014	Maturity		1,120,000	1,120,000	1,261,378	1,134,703	0	(14,703)	0	(14,703)	0	1,120,000	0	0	0	56,000	12/15/2014
603798-AF-6	MINNEAPOLIS ST PAUL MINN HSG MTG BKD-CITY LIVING-A-5 5.450% 04/01/27		12/01/2014	Call 100.0000		80,678	80,678	86,221	82,340	0	(193)	0	(193)	0	82,147	0	(1,469)	(1,469)	1,702	04/01/2027
64983M-GF-9	NEW YORK ST DORM AUTH REVS ST 5.000% 02/15/15		05/08/2014	Tax Free Exchange		2,401,587	2,370,000	2,589,083	2,415,840	0	(14,253)	0	(14,253)	0	2,401,587	0	0	0	86,571	02/15/2015
658203-H2-3	NORTH CAROLINA MUN PWR AGY 1 5.250% 01/01/15		04/02/2014	JP Morgan		2,074,060	2,000,000	2,268,840	2,055,988	0	(14,841)	0	(14,841)	0	2,041,147	0	32,913	32,913	80,500	01/01/2015
676907-MY-1	OHIO HSG FIN AGY MTG REV 5.375% 03/01/37		09/01/2014	Call 100.0000		460,000	460,000	483,810	481,145	0	(202)	0	(202)	0	480,943	0	(20,943)	(20,943)	18,409	03/01/2037
67766W-MF-6	OHIO ST WTR DEV AUTH 5.000% 12/01/21		06/01/2014	Call 100.0000		1,065,000	1,065,000	1,095,450	1,068,080	0	(3,080)	0	(3,080)	0	1,065,000	0	0	0	26,625	12/01/2021
67766W-RR-5	OHIO ST WTR DEV AUTH 5.000% 12/01/21		06/01/2014	Call 100.0000		60,000	60,000	61,378	60,174	0	(174)	0	(174)	0	60,000	0	0	0	1,500	12/01/2021
696543-DL-8	PALM BEACH CNTY FLA PUB IMPT REF 5.000% 08/01/17		08/01/2014	Call 100.0000		1,000,000	1,000,000	1,102,250	1,006,793	0	(6,793)	0	(6,793)	0	1,000,000	0	0	0	50,000	08/01/2017
70917R-ZS-7	PENNSYLVANIA ST. HIGHER EDL 5.000% 04/01/14		04/01/2014	Maturity		2,000,000	2,000,000	2,215,880	2,014,195	0	(14,195)	0	(14,195)	0	2,000,000	0	0	0	50,000	04/01/2014
783245-FX-6	RUTHERFORD CNTY TN CONS DIST REF 5.000% 02/01/18		02/01/2014	Call 102.0000		1,020,000	1,000,000	1,106,120	1,020,868	0	(868)	0	(868)	0	1,020,000	0	0	0	25,000	02/01/2018
795666-GH-3	SALT LAKE CITY UTAH WTR & SWR 5.000% 02/01/19		02/01/2014	Call 100.0000		500,000	500,000	520,750	500,298	0	(298)	0	(298)	0	500,000	0	0	0	12,500	02/01/2019
837147-ZS-9	SOUTH CAROLINA ST PUB SVC AUTH SERIES A 5.000% 01/01/17		01/01/2014	Call 100.0000		1,775,000	1,775,000	1,887,020	1,775,000	0	0	0	0	0	1,775,000	0	0	0	44,375	01/01/2017
838810-BF-5	SOUTH MIAMI FLA HEALTH FAC AUT BAPTIST HEALTH SO FLA GRP 5.000% 08/15/14		08/15/2014	Maturity		1,950,000	1,950,000	2,065,206	1,961,229	0	(11,229)	0	(11,229)	0	1,950,000	0	0	0	97,500	08/15/2014
914233-LL-3	UNIVERSITY CONN REF-SERIES A 5.000% 01/15/14		01/15/2014	Maturity		1,225,000	1,225,000	1,382,670	1,225,721	0	(721)	0	(721)	0	1,225,000	0	0	0	30,625	01/15/2014
914233-LN-9	UNIVERSITY CONN REF-SERIES A 5.000% 01/15/16		04/22/2014	Call 100.0000		1,340,000	1,340,000	1,488,727	1,340,686	0	(686)	0	(686)	0	1,340,000	0	0	0	51,553	01/15/2016
915137-TP-8	UNIVERSITY TEX UNIV REVS REF FING SYS SERIES A 5.250% 08/15/14		08/15/2014	Maturity		3,220,000	3,220,000	3,663,587	3,251,370	0	(31,370)	0	(31,370)	0	3,220,000	0	0	0	169,050	08/15/2014
3199999. Subtotal - Bonds - U.S. Special Revenues						104,440,654	103,352,470	108,249,443	105,767,523	0	(1,308,027)	0	(1,308,027)	0	104,459,499	0	(18,844)	(18,844)	2,729,907	XXX
001055-AH-5	AFLAC INC 2.650% 02/15/17		04/04/2014	JP Morgan		52,088	50,000	49,956	49,972	0	2	0	2	0	49,974	0	2,114	2,114	861	02/15/2017
001546-AR-1	AK STEEL CORP 8.750% 12/01/18		04/25/2014	Morgan Stanley		1,122,500	1,000,000	1,107,041	1,098,056	0	(8,974)	0	(8,974)	0	1,089,083	0	33,417	33,417	36,215	12/01/2018
00163M-AJ-3	PROLOGIS LP 6.125% 12/01/16		05/22/2014	Call 112.4660		112,466	100,000	110,602	106,631	0	(849)	0	(849)	0	105,782	0	6,684	6,684	2,909	12/01/2016
00164D-AF-0	PINNACLE FOODS FINANCE LLC AMC ENTERTAINMENT TERM LOAN 3.500% 04/23/20		04/16/2014	Citibank		900,553	901,680	903,010	900,889	614	(732)	0	(118)	0	900,771	0	(218)	(218)	9,994	04/23/2020
00164D-AF-0	PINNACLE FOODS FINANCE LLC AMC ENTERTAINMENT TERM LOAN 3.500% 04/23/20		03/31/2014	Redemption 100.0000		2,277	2,277	2,271	2,267	0	(1)	0	(1)	0	2,266	0	11	11	20	04/23/2020
00206R-AV-4	AT&T INC 2.500% 08/15/15		04/04/2014	JP Morgan		128,236	125,000	126,349	125,459	0	(76)	0	(76)	0	125,383	0	2,853	2,853	2,031	08/15/2015
00206R-AW-2	AT&T INC 2.950% 05/15/16		02/28/2014	Piper Jaffray & Hopwood Inc		104,472	100,000	101,344	100,667	0	(48)	0	(48)	0	100,619	0	3,853	3,853	893	05/15/2016
00206R-AY-8	AT&T INC 2.400% 08/15/16		04/04/2014	Bony/Barclays Capital Inc		77,489	75,000	75,637	75,347	0	(35)	0	(35)	0	75,311	0	2,178	2,178	1,170	08/15/2016
00206R-BM-3	AT&T INC 1.400% 12/01/17		09/10/2014	Bank of America		372,975	375,000	366,196	367,085	0	1,382	0	1,382	0	368,467	0	4,508	4,508	4,142	12/01/2017

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
00214G-AB-2	ARG IH CORPORATION TERM FACILITY 3.000% 11/13/20		01/17/2014	Credit Suisse, New York		202,727	200,471	200,552	200,367	115	0	0	115	0	200,482	0	2,245	2,245	702	11/13/2020
00287Y-AJ-8	ABBVIE INC 1.750% 11/06/17		05/13/2014	Bony/Barclays Capital Inc		176,605	175,000	175,414	175,378	0	(36)	0	(36)	0	175,342	0	1,263	1,263	1,616	11/06/2017
00434N-AA-3	ACCESS MIDSTREAM PARTNER 4.875% 05/15/23		02/03/2014	Bank of America		380,250	390,000	390,000	376,350	13,650	0	0	13,650	0	390,000	0	(9,750)	(9,750)	4,278	05/15/2023
00439T-AE-7	ACCURIDE CORP 9.500% 08/01/18		04/01/2014	CS First Boston		414,138	405,000	411,075	395,888	13,314	(319)	0	12,995	0	408,882	0	5,256	5,256	24,406	08/01/2018
00440E-AN-7	ACE INA HOLDINGS 2.600% 11/23/15		03/18/2014	JP Morgan		103,095	100,000	99,898	99,960	0	4	0	4	0	99,964	0	3,131	3,131	831	11/23/2015
00507V-AC-3	ACTIVISION BLIZZARD SERIES 144A 5.625% 09/15/21		03/28/2014	Jeffries & Co		1,597,500	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	97,500	97,500	45,234	09/15/2021
00724F-AA-9	ADOBE SYSTEMS INC 3.250% 02/01/15		03/04/2014	Wachovia Securities		76,807	75,000	74,870	74,970	0	5	0	5	0	74,975	0	1,832	1,832	1,463	02/01/2015
00817Y-AE-8	AETNA INC 6.000% 06/15/16		03/05/2014	JP Morgan		111,940	100,000	115,001	107,710	0	(585)	0	(585)	0	107,125	0	4,815	4,815	1,417	06/15/2016
00912X-AL-8	AIR LEASE CORP 3.375% 01/15/19		10/22/2014	Merrill Lynch		964,250	950,000	948,651	948,658	0	198	0	198	0	948,856	0	15,394	15,394	30,103	01/15/2019
009158-AQ-9	AIR PRODUCTS & CHEMICALS INC 2.000% 08/02/16		05/13/2014	Wachovia Securities		51,379	50,000	49,953	49,975	0	4	0	4	0	49,979	0	1,400	1,400	789	08/02/2016
01449H-AD-1	ALERE IM US HOLDINGS LLC B TERM LOAN 4.250% 06/30/17		09/30/2014	Redemption 100.0000		15,073	15,073	15,110	15,053	0	(4)	0	(4)	0	15,050	0	23	23	323	06/30/2017
01748N-AA-2	ALLEGION US HOLDING CO SERIES 144A 5.750% 10/01/21		07/23/2014	Tax Free Exchange		370,000	370,000	370,000	370,000	0	0	0	0	0	370,000	0	0	0	17,079	10/01/2021
01881C-AH-8	ALLIANT TECHSYSTEMS TERM B 3.500% 10/22/20		12/30/2014	Redemption 100.0000		41,799	41,799	41,799	41,799	0	0	0	0	0	41,799	0	0	0	910	10/22/2020
01973J-AG-4	ALLISON TRANSMISSION INC TERM B-2 3.160% 08/07/17		04/14/2014	Redemption 100.0000		398,393	398,393	397,895	397,297	0	22	0	22	0	397,319	0	1,074	1,074	3,025	08/07/2017
01973J-AG-4	ALLISON TRANSMISSION INC TERM B-2 3.160% 08/07/17		01/31/2014	Tax Free Exchange		925,900	928,389	927,229	925,835	0	65	0	65	0	925,900	0	0	0	1,553	08/07/2017
01973J-AH-2	ALLISON TRANSMISSION INC TRANCHE B3 3.750% 08/08/19		12/31/2014	Redemption 100.0000		32,662	32,662	32,477	32,436	0	7	0	7	0	32,443	0	219	219	780	08/08/2019
02076V-AD-8	ALPHA NATURAL RESOURCES INC TERM LOAN B 4.214% 05/31/20		11/06/2014	Various		463,938	538,449	535,757	528,757	6,307	(463)	0	5,844	0	534,601	0	(70,663)	(70,663)	14,291	05/31/2020
02076V-AD-8	ALPHA NATURAL RESOURCES INC TERM LOAN B 4.214% 05/31/20		12/31/2014	Redemption 100.0000		18,758	18,758	18,664	18,420	220	(11)	0	209	0	18,629	0	129	129	403	05/31/2020
021441-AD-2	ALTERA CORPORATION 1.750% 05/15/17		12/05/2014	Stifel Nicolaus & Co		1,001,960	1,000,000	994,430	994,666	0	1,455	0	1,455	0	996,121	0	5,839	5,839	18,715	05/15/2017
025537-AF-8	AMERICAN ELECTRIC POWER 1.650% 12/15/17		05/21/2014	JP Morgan		150,545	150,000	150,792	150,659	0	(67)	0	(67)	0	150,592	0	(47)	(47)	1,114	12/15/2017
0258M0-DC-0	AMERICAN EXPRESS CREDIT SERIES MTN 2.800% 09/19/16		09/04/2014	Suntrust Bank		129,534	125,000	124,404	124,663	0	83	0	83	0	124,746	0	4,788	4,788	3,403	09/19/2016
0258M0-DD-8	AMERICAN EXPRESS CREDIT SERIES MTN 2.375% 03/24/17		04/22/2014	Pershing		284,906	275,000	285,634	282,602	0	(731)	0	(731)	0	281,871	0	3,034	3,034	3,828	03/24/2017
026874-CB-1	AMERICAN INTERNATIONAL GROUP 4.875% 09/15/16		07/31/2014	Call 107.8610		188,757	175,000	169,164	171,593	0	691	0	691	0	172,284	0	16,473	16,473	7,489	09/15/2016
026874-CS-4	AMERICAN INTERNATIONAL GROUP 3.800% 03/22/17		05/30/2014	US Bancorp		1,045,521	974,000	1,045,414	1,043,717	0	(8,932)	0	(8,932)	0	1,034,785	0	10,736	10,736	25,806	03/22/2017
03073E-AF-2	AMERISOURCEBERGEN CORP 5.875% 09/15/15		03/04/2014	Wachovia Securities		107,760	100,000	109,664	103,672	0	(382)	0	(382)	0	103,289	0	4,471	4,471	2,807	09/15/2015
031162-BF-6	AMGEN INC 2.300% 06/15/16		05/28/2014	Bank of America		41,250	40,000	39,907	39,953	0	8	0	8	0	39,960	0	1,289	1,289	422	06/15/2016
031162-BQ-2	AMGEN INC 2.125% 05/15/17		03/04/2014	Pershing		205,554	200,000	202,244	201,604	0	(85)	0	(85)	0	201,518	0	4,036	4,036	1,322	05/15/2017
03232P-AB-4	AMSURG CORP 5.625% 11/30/20		01/27/2014	Wells Fargo		521,250	500,000	506,250	505,860	0	(85)	0	(85)	0	505,775	0	15,475	15,475	4,688	11/30/2020
032511-AX-5	ANADARKO PETROLEUM CORP 5.950% 09/15/16		11/14/2014	Goldman Sachs & Co		135,223	125,000	135,910	131,235	0	(1,964)	0	(1,964)	0	129,272	0	5,951	5,951	8,760	09/15/2016
03827F-AK-7	APPLIED SYSTEMS TERM LOAN C 4.250% 06/08/17		01/23/2014	Redemption 100.0000		1,456,834	1,456,834	1,434,985	1,435,757	0	375	0	375	0	1,436,131	0	20,703	20,703	8,549	06/08/2017
03852C-AP-1	ARAMARK CORP TERM D 3.250% 09/07/19		07/08/2014	Direct		1,485,028	1,496,250	1,488,769	1,487,484	0	680	0	680	0	1,488,164	0	(3,136)	(3,136)	27,649	09/07/2019
03852C-AP-1	ARAMARK CORP TERM D 3.250% 09/07/19		07/01/2014	Redemption 100.0000		3,750	3,750	3,731	3,728	0	2	0	2	0	3,730	0	20	20	66	09/07/2019
04349V-AB-9	ASCEND PERFORMANCE MATERIALS TERM B LOAN 6.853% 03/26/18		11/19/2014	Bank of America		15,715	15,954	15,635	15,256	290	57	0	347	0	15,603	0	112	112	817	03/26/2018
04349V-AB-9	ASCEND PERFORMANCE MATERIALS TERM B LOAN 6.853% 03/26/18		12/31/2014	Redemption 100.0000		7,478	7,478	7,328	7,151	136	17	0	153	0	7,303	0	175	175	318	03/26/2018
044209-AK-0	ASHLAND INC 3.875% 04/15/18		09/23/2014	Canterbury Sec		757,500	750,000	750,000	750,000	0	0	0	0	0	750,000	0	7,500	7,500	27,529	04/15/2018
04649V-AE-0	ASURION CORPORATION INCREMENTAL TRANCHE B-1 TERML0 5.000% 05/24/18		12/31/2014	Redemption 100.0000		67,570	67,570	67,824	67,519	238	(323)	0	(85)	0	67,435	0	135	135	1,180	05/24/2018

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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 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
04930B-AF-9	OXBOW CARBON LLC ATLAS ENERGY LP 6.500% 07/22/19		12/31/2014	Redemption 100.0000		3,400	3,400	3,366	3,358	0	(10)	0	(10)	0	3,347	0	53	53	140	07/22/2019
04939M-AH-2	ATLAS PIPELINE PARTNERS SERIES 144A 5.875% 08/01/23		01/09/2014	Tax Free Exchange		1,000,000	1,000,000	1,000,000	952,500	47,500	0	0	47,500	0	1,000,000	0	0	0	25,785	08/01/2023
053332-AH-5	AUTOZONE INC 6.500% 01/15/14		01/15/2014	Maturity		50,000	50,000	49,792	49,998	0	2	0	2	0	50,000	0	0	0	1,625	01/15/2014
053332-AK-8	AUTOZONE INC 5.750% 01/15/15		02/20/2014	Pershing		52,260	50,000	54,422	50,997	0	(142)	0	(142)	0	50,855	0	1,405	1,405	1,757	01/15/2015
05501T-AC-3	TGGT HOLDINGS LLC AZURE 6.500% 11/12/18		12/19/2014	JP Morgan		173,619	182,429	179,692	179,648	0	(485)	0	(485)	0	179,163	0	(5,545)	(5,545)	10,497	11/12/2018
05501T-AC-3	TGGT HOLDINGS LLC AZURE 6.500% 11/12/18		12/31/2014	Redemption 100.0000		29,222	29,222	28,784	28,777	0	(67)	0	(67)	0	28,710	0	512	512	1,206	11/12/2018
05531F-AG-8	BB&T CORPORATION SERIES MTN 3.200% 03/15/16		01/08/2014	Stifel Nicolaus & Co		209,306	200,000	203,012	201,439	0	(22)	0	(22)	0	201,417	0	7,889	7,889	2,098	03/15/2016
05531F-AK-9	BB&T CORPORATION SERIES MTN 2.150% 03/22/17		01/30/2014	Bank of America		102,612	100,000	100,862	100,574	0	(16)	0	(16)	0	100,558	0	2,055	2,055	788	03/22/2017
055381-AR-8	BE AEROSPACE 6.875% 10/01/20		06/17/2014	Morgan Stanley		556,538	510,000	505,430	506,618	0	188	0	188	0	506,806	0	49,732	49,732	25,226	10/01/2020
058498-AN-6	BALL CORP 7.375% 09/01/19		01/10/2014	Call 108.0121		977,509	905,000	957,038	933,185	0	(170)	0	(170)	0	933,015	0	44,494	44,494	23,917	09/01/2019
058498-AQ-9	BALL CORP 5.750% 05/15/21		05/22/2014	Various		721,650	680,000	716,250	706,016	0	(2,458)	0	(2,458)	0	703,559	0	18,091	18,091	20,962	05/15/2021
060505-DP-6	BANK OF AMERICA CORP 5.750% 12/01/17		04/07/2014	Bear Stearns		141,688	125,000	144,474	140,982	0	(1,066)	0	(1,066)	0	139,916	0	1,771	1,771	2,556	12/01/2017
06051G-EA-3	BANK OF AMERICA CORP 6.500% 08/01/16		01/16/2014	Various		514,191	455,000	506,930	489,345	0	(710)	0	(710)	0	488,635	0	25,556	25,556	13,966	08/01/2016
06051G-EB-1	BANK OF AMERICA CORP 4.500% 04/01/15		01/15/2014	Nomura Securities		104,435	100,000	99,709	99,921	0	3	0	3	0	99,924	0	4,511	4,511	1,375	04/01/2015
06051G-ED-7	BANK OF AMERICA CORP 3.700% 09/01/15		01/15/2014	Nomura Securities		235,082	225,000	219,969	223,108	0	61	0	61	0	223,169	0	11,913	11,913	3,238	09/01/2015
06051G-EG-0	BANK OF AMERICA CORP SERIES MTN 3.625% 03/17/16		01/16/2014	Stifel Nicolaus & Co		78,999	75,000	74,137	74,596	0	10	0	10	0	74,605	0	4,394	4,394	936	03/17/2016
06051G-EK-1	BANK OF AMERICA CORP 3.750% 07/12/16		01/16/2014	UBS Securities Inc		292,229	275,000	275,929	275,499	0	(10)	0	(10)	0	275,488	0	16,741	16,741	5,414	07/12/2016
06051G-EX-3	BANK OF AMERICA CORP 2.600% 01/15/19		02/03/2014	Bank of America		1,990,445	1,975,000	1,974,664	1,974,664	0	1	0	1	0	1,974,665	0	15,779	15,779	14,834	01/15/2019
06051G-EZ-8	BANK OF AMERICA CORP 1.350% 11/21/16		04/07/2014	Various		4,616,978	4,610,000	4,608,801	4,608,845	0	91	0	91	0	4,608,936	0	8,042	8,042	21,258	11/21/2016
064058-AA-8	BANK OF NEW YORK MELLON CORP 1.969% 06/20/17		06/17/2014	Pershing		152,987	150,000	155,778	154,363	0	(577)	0	(577)	0	153,786	0	(799)	(799)	1,469	06/20/2017
06406H-BN-8	BANK OF NEW YORK MELLON MTN 3.100% 01/15/15		01/08/2014	Pershing		128,355	125,000	127,104	125,473	0	(15)	0	(15)	0	125,458	0	2,897	2,897	1,916	01/15/2015
06406H-BX-6	BANK OF NEW YORK MELLON SERIES MTN 2.300% 07/28/16		01/08/2014	Merrill Lynch		103,339	100,000	99,892	99,943	0	1	0	1	0	99,944	0	3,395	3,395	1,054	07/28/2016
06647F-AB-8	BANKRATE INC SERIES 144A 6.125% 08/15/18		01/29/2014	Cantor Fitzgerald & Co		819,000	780,000	774,851	775,166	0	76	0	76	0	775,242	0	43,758	43,758	22,959	08/15/2018
071813-BD-0	BAXTER INTERNATIONAL INC 1.850% 01/15/17		04/10/2014	Wachovia Securities		102,266	100,000	102,336	101,556	0	(145)	0	(145)	0	101,410	0	856	856	1,388	01/15/2017
09950E-AJ-9	BOOZ ALLEN & HAMILTON INC TRANCHE B 3.750% 07/10/19		05/07/2014	Redemption 100.0000		333,659	333,659	330,322	329,704	0	(1,243)	0	(1,243)	0	328,462	0	5,197	5,197	4,491	07/10/2019
120111-BJ-7	BUILDING MATERIALS CORP SERIES 144A 7.500% 03/15/20		11/07/2014	Corporate Action		1,576,965	1,500,000	1,625,000	1,606,794	335	(35,988)	0	(35,653)	0	1,571,141	0	5,824	5,824	129,688	03/15/2020
124857-AH-6	CBS CORP 1.950% 07/01/17		04/10/2014	Pershing		76,269	75,000	74,144	74,394	0	48	0	48	0	74,443	0	1,826	1,826	1,154	07/01/2017
125509-BR-9	CIGNA CORP 2.750% 11/15/16		04/22/2014	Pershing		156,576	150,000	154,770	153,238	0	(350)	0	(350)	0	152,888	0	3,688	3,688	1,833	11/15/2016
12630U-AD-8	CSC HOLDINGS LLC TERM B 2.657% 04/17/20		11/06/2014	Bank of America		1,050,356	1,070,426	1,061,324	1,060,978	0	(46)	0	(46)	0	1,060,931	0	(10,575)	(10,575)	24,003	04/17/2020
12630U-AD-8	CSC HOLDINGS LLC TERM B 2.657% 04/17/20		09/30/2014	Redemption 100.0000		750,004	750,004	746,254	745,611	0	(176)	0	(176)	0	745,435	0	4,568	4,568	9,198	04/17/2020
126408-GN-7	CSX CORP 6.250% 04/01/15		02/14/2014	JP Morgan		106,318	100,000	113,561	104,051	0	(433)	0	(433)	0	103,617	0	2,701	2,701	2,413	04/01/2015
126650-BT-6	CVS/CAREMARK CORP 3.250% 05/18/15		04/07/2014	Wachovia Securities		51,479	50,000	49,927	49,979	0	4	0	4	0	49,983	0	1,496	1,496	641	05/18/2015
12673P-AB-1	CA INC 6.125% 12/01/14		03/18/2014	Various		2,986,419	2,875,000	3,108,565	3,005,514	0	(28,474)	0	(28,474)	0	2,977,040	0	9,379	9,379	50,000	12/01/2014
127693-AH-2	CEASARS OPERATING ESCROW 9.000% 02/15/20		04/04/2014	Various		1,329,625	1,500,000	1,485,689	1,458,750	27,729	450	0	28,179	0	1,486,929	0	(157,304)	(157,304)	87,150	02/15/2020
137671-AL-7	CANNERY CASINO RESORTS LLC 6.000% 10/01/18		09/17/2014	Deutsche Bank		558,104	556,712	554,438	549,611	1,306	(391)	0	915	0	550,526	0	7,578	7,578	25,330	10/01/2018
137671-AL-7	CANNERY CASINO RESORTS LLC 6.000% 10/01/18		09/30/2014	Redemption 100.0000		19,703	19,703	19,527	19,407	9	(1)	0	8	0	19,416	0	287	287	486	10/01/2018
14040H-AZ-8	CAPITAL ONE FINANCIAL CORP 2.150% 03/23/15		02/20/2014	Goldman Sachs & Co		3,559,290	3,500,000	3,497,060	3,498,774	0	145	0	145	0	3,498,919	0	60,371	60,371	31,563	03/23/2015
140420-ND-8	CAPITAL ONE BANK USA SERIES BKNT 1.150% 11/21/16		04/22/2014	Paribas		6,737,038	6,725,000	6,724,798	6,724,806	0	21	0	21	0	6,724,827	0	12,211	12,211	33,083	11/21/2016
14068P-AG-9	CAPSUGEL HOLDINGS US INC. INITIAL TERM LOAN 3.500% 08/01/18		01/10/2014	UBS Securities Inc		2,581,190	2,568,348	2,568,348	2,566,755	1,592	0	0	1,592	0	2,568,348	0	12,842	12,842	10,034	08/01/2018

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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
144141-CX-4	CAROLINA POWER AND LIGHT 5.250% 12/15/15		05/21/2014	Pershing		107,182	100,000	112,548	105,140	0	(1,045)	0	(1,045)	0	104,094	0	3,088	3,088	2,363	12/15/2015
151020-AD-6	CELGENE CORP 2.450% 10/15/15		04/07/2014	Pershing		51,235	50,000	49,927	49,973	0	4	0	4	0	49,977	0	1,258	1,258	595	10/15/2015
151020-AG-9	CELGENE CORP 1.900% 08/15/17		04/10/2014	Bony/Barclays Capital Inc		152,040	150,000	151,104	150,851	0	(66)	0	(66)	0	150,785	0	1,255	1,255	1,900	08/15/2017
15677W-AM-1	GIBSON ENERGY LLC CERIDIAN TRANCHE B EXT 4.156% 05/30/17		11/14/2014	Redemption 100.0000		169,463	169,463	167,473	167,498	0	377	0	377	0	167,876	0	1,587	1,587	4,993	05/30/2017
15677W-AM-1	GIBSON ENERGY LLC CERIDIAN TRANCHE B EXT 4.156% 05/30/17		08/29/2014	Tax Free Exchange		1,482,128	1,487,452	1,483,230	1,481,872	0	256	0	256	0	1,482,128	0	0	0	40,747	05/30/2017
16117L-AS-8	CHARTER COMMUNICATIONS TERM E LOAN 3.000% 04/10/20		11/06/2014	Bank of America		847,962	858,696	854,402	851,989	1,718	(426)	0	1,292	0	853,281	0	(5,319)	(5,319)	19,535	04/10/2020
16117L-AS-8	CHARTER COMMUNICATIONS TERM E LOAN 3.000% 04/10/20		09/30/2014	Redemption 100.0000		6,522	6,522	6,489	6,471	13	(3)	0	10	0	6,481	0	41	41	99	04/10/2020
16117L-AX-7	CHARTER COMMUNICATIONS TRANCHE C EXT 3.000% 09/06/16		05/01/2014	Tax Free Exchange		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,089)	09/06/2016
16524R-AE-3	CHESAPEAKE MIDSTREAM 6.125% 07/15/22		11/17/2014	Wells Fargo		1,080,000	1,000,000	1,075,000	1,070,000	4,747	(12,264)	0	(7,517)	0	1,062,483	0	17,517	17,517	82,517	07/15/2022
172967-DQ-1	CITIGROUP INC 5.850% 08/02/16		11/14/2014	Pershing		269,293	250,000	265,145	258,792	0	(2,895)	0	(2,895)	0	255,897	0	13,395	13,395	18,972	08/02/2016
172967-EM-9	CITIGROUP INC 6.125% 11/21/17		11/14/2014	Bony/Barclays Capital Inc		281,645	250,000	296,213	288,955	0	(8,590)	0	(8,590)	0	280,365	0	1,280	1,280	15,227	11/21/2017
172967-FA-4	CITIGROUP INC 6.010% 01/15/15		02/20/2014	Goldman Sachs & Co		419,044	400,000	426,139	406,719	0	(956)	0	(956)	0	405,764	0	13,280	13,280	4,674	01/15/2015
172967-FD-8	CITIGROUP INC 4.750% 05/19/15		02/20/2014	Pershing		130,968	125,000	128,825	126,214	0	(129)	0	(129)	0	126,085	0	4,883	4,883	1,583	05/19/2015
172967-FW-6	CITIGROUP INC 4.450% 01/10/17		11/14/2014	Citigroup Global Markets		1,169,751	1,100,000	1,150,259	1,133,443	0	(9,425)	0	(9,425)	0	1,124,018	0	45,733	45,733	66,490	01/10/2017
172967-GB-1	CITIGROUP INC 2.250% 08/07/15		03/18/2014	Paribas		1,911,319	1,875,000	1,870,575	1,872,602	0	316	0	316	0	1,872,918	0	38,401	38,401	25,898	08/07/2015
17302X-AG-1	CITGO PETROLEUM CORP SERIES 144A 11.500% 07/01/17		04/25/2014	Canaccord Capital		643,500	600,000	592,932	595,799	0	332	0	332	0	596,132	0	47,368	47,368	57,308	07/01/2017
189054-AF-6	CLOROX COMPANY 5.000% 01/15/15		02/20/2014	CS First Boston		103,926	100,000	108,294	102,268	0	(324)	0	(324)	0	101,944	0	1,982	1,982	3,056	01/15/2015
191216-AP-5	COCA-COLA COMPANY 1.500% 11/15/15		01/27/2014	Pershing		254,560	250,000	244,058	247,670	0	95	0	95	0	247,765	0	6,795	6,795	771	11/15/2015
191216-AU-4	COCA-COLA COMPANY 1.800% 09/01/16		01/27/2014	Bank of America		51,340	50,000	50,037	50,022	0	(1)	0	(1)	0	50,021	0	1,319	1,319	370	09/01/2016
20030N-AB-7	COMCAST CORP 6.500% 01/15/15		02/20/2014	Pershing		157,926	150,000	170,774	154,729	0	(675)	0	(675)	0	154,054	0	3,872	3,872	5,958	01/15/2015
20030N-AL-5	COMCAST CORP 5.900% 03/15/16		05/28/2014	Pershing		164,225	150,000	171,045	160,747	0	(1,973)	0	(1,973)	0	158,775	0	5,450	5,450	6,269	03/15/2016
200340-AN-7	COMERICA INC 3.000% 09/16/15		03/18/2014	JP Morgan		25,877	25,000	24,969	24,989	0	1	0	1	0	24,990	0	886	886	379	09/16/2015
20337E-AL-5	WINDSTREAM CORPORATION COMMSCOPE INC TL B-4 3.250% 11/19/18		12/31/2014	Redemption 100.0000		8,000	8,000	8,000	8,000	0	0	0	0	0	8,000	0	0	0	194	11/19/2018
21036C-AR-8	CHARTER COMMUNICATIONS CONSTELLATION BRANDS INC 2.750% 04/29/20		02/25/2014	Bank of America		2,188,079	2,178,659	2,173,212	2,171,147	0	(381)	0	(381)	0	2,170,766	0	17,313	17,313	14,651	04/29/2020
210795-PW-4	CONTINENTAL AIRLINES INC SERIES 144A 6.750% 09/15/15		09/15/2014	Call 100.0000		455,000	455,000	450,168	453,203	0	717	0	717	0	453,920	0	1,080	1,080	30,713	09/15/2015
219350-AY-1	CORNING INC 1.450% 11/15/17		05/21/2014	Wachovia Securities		99,970	100,000	100,764	100,603	0	(62)	0	(62)	0	100,541	0	(571)	(571)	773	11/15/2017
224044-BM-8	COX COMMUNICATIONS INC 5.450% 12/15/14		02/21/2014	JP Morgan		33,201	32,000	35,384	32,885	0	(141)	0	(141)	0	32,745	0	457	457	344	12/15/2014
22822T-AR-7	CROWN CASTLE OPERATING CO TRANCHE B TERM LOAN 3.000% 01/31/19		07/22/2014	Barclays		1,483,169	1,485,025	1,470,175	1,469,840	0	468	0	468	0	1,470,308	0	12,861	12,861	27,494	01/31/2019
22822T-AR-7	CROWN CASTLE OPERATING CO TRANCHE B TERM LOAN 3.000% 01/31/19		06/30/2014	Redemption 100.0000		7,462	7,462	7,388	7,386	0	1	0	1	0	7,387	0	76	76	90	01/31/2019
233851-AN-4	DAIMLER CHRYSLER FINANCE NA SERIES 144A 1.650% 04/10/15		02/24/2014	Paribas		2,100,253	2,075,000	2,073,797	2,074,481	0	63	0	63	0	2,074,544	0	25,709	25,709	13,029	04/10/2015
233851-AT-1	DAIMLER CHRYSLER FINANCE NA SERIES 144A 1.250% 01/11/16		05/13/2014	Various		5,248,922	5,200,000	5,193,604	5,195,650	0	650	0	650	0	5,196,299	0	52,623	52,623	50,573	01/11/2016
23918V-AS-3	DAVITA INC TRANCHE B2 TERM LOANS 4.000% 11/01/19		06/25/2014	Redemption 100.0000		1,485,000	1,485,000	1,483,144	1,480,505	0	(561)	0	(561)	0	1,479,944	0	5,056	5,056	28,805	11/01/2019
24736C-AW-4	DELTA AIR LINES LLC NEW TERM B-1 LOAN 3.250% 10/18/18		12/31/2014	Redemption 100.0000		15,038	15,038	14,962	14,948	0	4	0	4	0	14,951	0	86	86	448	10/18/2018
25179M-AM-5	DEVON ENERGY CORPORATION 1.875% 05/15/17		11/13/2014	Call 102.2699		102,270	100,000	99,849	99,896	0	26	0	26	0	99,922	0	2,348	2,348	1,865	05/15/2017
25179M-AS-2	DEVON ENERGY CORPORATION 1.200% 12/15/16		11/13/2014	Call 101.0977		662,190	655,000	654,352	654,359	0	186	0	186	0	654,544	0	7,646	7,646	7,074	12/15/2016
25459H-AN-5	DIRECTV HOLDINGS/FINANCE 3.550% 03/15/15		02/20/2014	Goldman Sachs & Co		154,550	150,000	151,602	150,479	0	(58)	0	(58)	0	150,420	0	4,129	4,129	2,367	03/15/2015
25459H-BE-4	DIRECTV HOLDINGS/FINANCE 2.400% 03/15/17		03/26/2014	JP Morgan		102,137	100,000	99,899	99,933	0	5	0	5	0	99,938	0	2,199	2,199	1,307	03/15/2017
25470D-AB-5	DISCOVERY COMMUNICATIONS 3.700% 06/01/15		02/21/2014	Wachovia Securities		51,920	50,000	49,926	49,977	0	2	0	2	0	49,980	0	1,940	1,940	432	06/01/2015

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
25470X-AL-9	DISH DBS CORP 5.000% 03/15/23		05/13/2014	Deutsche Bank		1,560,000	1,500,000	1,415,625	1,398,750	17,105	2,756	0	19,861	0	1,418,611	0	141,389	141,389	50,208	03/15/2023
26138E-AM-1	DR PEPPER SNAPPLE GROUP 2.900% 01/15/16		11/12/2014	Wachovia Securities		76,827	75,000	74,917	74,965	0	15	0	15	0	74,980	0	1,847	1,847	2,912	01/15/2016
26441C-AE-5	DUKE ENERGY CORP 3.350% 04/01/15		02/14/2014	Pershing		25,734	25,000	24,986	24,996	0	0	0	0	0	24,997	0	737	737	323	04/01/2015
26441C-AG-0	DUKE ENERGY CORP 2.150% 11/15/16		06/17/2014	JP Morgan		179,666	175,000	178,587	177,227	0	(355)	0	(355)	0	176,872	0	2,794	2,794	2,237	11/15/2016
26441Y-AS-6	DUKE REALTY LP 7.375% 02/15/15		02/20/2014	JP Morgan		265,873	250,000	272,125	255,534	0	(718)	0	(718)	0	254,816	0	11,056	11,056	9,731	02/15/2015
26875P-AF-8	EOG RESOURCES 2.950% 06/01/15		04/10/2014	Wachovia Securities		77,057	75,000	74,846	74,955	0	9	0	9	0	74,964	0	2,094	2,094	824	06/01/2015
26985U-AB-3	EAGLE ROCK ENERGY 8.375% 06/01/19		04/30/2014	Bank of America		304,150	280,000	289,100	289,010	0	(801)	0	(801)	0	288,208	0	15,942	15,942	10,031	06/01/2019
278062-AB-0	EATON CORP 1.500% 11/02/17		02/20/2014	Pershing		174,955	175,000	175,285	175,274	0	(10)	0	(10)	0	175,264	0	(310)	(310)	817	11/02/2017
28336L-BQ-1	EL PASO CORPORATION 7.000% 06/15/17		09/23/2014	Goldman Sachs & Co		255,875	230,000	161,069	193,142	0	6,603	0	6,603	0	199,745	0	56,130	56,130	12,567	06/15/2017
28336L-BR-9	EL PASO CORPORATION 7.250% 06/01/18		09/23/2014	RBC Dominion		131,388	115,000	78,200	92,388	0	2,944	0	2,944	0	95,332	0	36,056	36,056	6,832	06/01/2018
28336L-BV-0	EL PASO CORPORATION 6.500% 09/15/20		09/23/2014	Goldman Sachs & Co		1,127,500	1,000,000	731	731	0	0	0	0	0	731	0	1,126,769	1,126,769	66,986	09/15/2020
290408-AB-9	ELWOOD ENERGY LLC 8.159% 07/05/26		07/05/2014	Redemption 100.0000		13,054	13,054	13,772	13,656	0	(1)	0	(1)	0	13,655	0	(601)	(601)	536	07/05/2026
29084U-AC-5	BEAGLE INTERMEDIATE HOLDINGS EMDEON 3.750% 11/02/18		12/31/2014	Redemption 100.0000		16,848	16,848	16,890	16,869	5	(15)	0	(10)	0	16,858	0	(11)	(11)	274	11/02/2018
29264F-AE-6	ENDO PHARMACEUT HLDGS INC 7.000% 12/15/20		03/11/2014	Various		1,620,000	1,500,000	1,559,389	1,541,432	750	(2,003)	0	(1,253)	0	1,540,179	0	79,821	79,821	25,958	12/15/2020
29264F-AE-6	ENDO PHARMACEUT HLDGS INC 7.000% 12/15/20		04/16/2014	Taxable Exchange		641,113	595,000	655,988	636,650	1,102	(3,752)	0	(2,650)	0	634,000	0	7,112	7,112	16,313	12/15/2020
29264F-AJ-5	ENDO PHARMACEUT HLDGS INC 7.250% 01/15/22		03/25/2014	RBC Dominion		391,200	360,000	360,000	360,000	0	0	0	0	0	360,000	0	31,200	31,200	18,316	01/15/2022
29264F-AJ-5	ENDO PHARMACEUT HLDGS INC 7.250% 01/15/22		04/16/2014	Taxable Exchange		1,642,500	1,500,000	1,593,750	1,586,703	0	(4,657)	0	(4,657)	0	1,582,045	0	60,455	60,455	87,906	01/15/2022
29273V-AD-2	ENERGY TRANSFER 5.875% 01/15/24		12/12/2014	Barclays		1,488,750	1,500,000	1,500,000	1,485,000	15,000	0	0	15,000	0	1,500,000	0	(11,250)	(11,250)	91,797	01/15/2024
29273X-AL-0	ENERGY TRANSFER EQUITY LP TERM LOAN FACILITY 3.250% 12/02/19		08/20/2014	Various		499,437	508,333	507,063	506,300	671	(538)	0	133	0	506,433	0	(6,996)	(6,996)	11,197	12/02/2019
29364G-AE-3	ENTERGY CORP 3.625% 09/15/15		11/14/2014	Pershing		50,777	50,000	49,962	49,986	0	7	0	7	0	49,993	0	783	783	2,135	09/15/2015
29444R-AE-3	EQUIPOWER RESOURCES HOLDINGS TERM LOAN B 1ST LIEN 4.250% 12/27/18		05/28/2014	Barclays		1,504,232	1,496,748	1,493,303	1,487,888	0	(238)	0	(238)	0	1,487,650	0	16,582	16,582	29,919	12/27/2018
29444U-AL-0	EQUINIX INC 4.875% 04/01/20		10/30/2014	Paribas		910,025	890,000	890,000	885,550	4,450	0	0	4,450	0	890,000	0	20,025	20,025	47,365	04/01/2020
29669M-AC-6	ESSENTIAL POWER LLC TERM LOAN B 4.750% 08/18/19		04/25/2014	Barclays		1,151,070	1,148,199	1,130,976	1,102,272	25,780	(963)	0	24,817	0	1,127,089	0	23,981	23,981	11,499	08/18/2019
29669M-AC-6	ESSENTIAL POWER LLC TERM LOAN B 4.750% 08/18/19		03/31/2014	Redemption 100.0000		3,651	3,651	3,596	3,505	82	2	0	84	0	3,589	0	62	62	37	08/18/2019
30068H-AF-5	EXCELITAS TECHNOLOGIES CORP. FIRST LIEN TERM LOAN 6.000% 10/25/20		08/19/2014	UBS Securities Inc		623,215	623,215	616,982	616,565	0	(3,008)	0	(3,008)	0	613,557	0	9,658	9,658	26,204	10/25/2020
30068H-AF-5	EXCELITAS TECHNOLOGIES CORP. FIRST LIEN TERM LOAN 6.000% 10/25/20		06/30/2014	Redemption 100.0000		4,947	4,947	4,898	4,894	0	(13)	0	(13)	0	4,881	0	66	66	95	10/25/2020
313551-AN-3	FEDERAL MOGUL CORP TRANCHE B EXIT 2.098% 12/27/14		04/15/2014	Redemption 100.0000		845,347	845,347	807,307	826,656	0	5,353	0	5,353	0	832,009	0	13,338	13,338	6,511	12/27/2014
313551-AP-8	FEDERAL MOGUL CORP TRANCHE C EXIT 2.098% 12/27/15		04/15/2014	Redemption 100.0000		497,481	497,481	475,095	482,522	0	2,062	0	2,062	0	484,584	0	12,897	12,897	3,836	12/27/2015
316773-CK-4	FIFTH THIRD BANCORP 3.625% 01/25/16		09/04/2014	Pershing		77,855	75,000	74,912	74,961	0	13	0	13	0	74,974	0	2,880	2,880	3,051	01/25/2016
31677Q-AY-5	FIFTH THIRD BANK SERIES BNKT 1.150% 11/18/16		02/03/2014	Nomura Securities		3,782,512	3,775,000	3,774,019	3,774,055	0	31	0	31	0	3,774,086	0	8,426	8,426	9,165	11/18/2016
319963-BE-3	FIRST DATA CORP SERIES 144A 6.750% 11/01/20		02/26/2014	Bank of America		2,035,100	1,880,000	1,960,488	1,953,162	225	(2,260)	0	(2,035)	0	1,951,127	0	83,973	83,973	43,005	11/01/2020
34407J-AC-0	FLYING FORTRESS INC. NEW LOANS 3.500% 06/30/17		11/10/2014	Bank of America		1,492,500	1,500,000	1,501,875	1,500,921	0	(1,230)	0	(1,230)	0	1,499,691	0	(7,191)	(7,191)	39,813	06/30/2017
345397-WN-9	FORD MOTOR CREDIT CO 1.500% 01/17/17		11/17/2014	BONY/TORONTO DOMINION		1,321,105	1,325,000	1,323,755	1,323,799	0	362	0	362	0	1,324,161	0	(3,057)	(3,057)	20,317	01/17/2017
35671D-AW-5	FREEPORT-MCMORAN C&G 2.150% 03/01/17		11/14/2014	Wachovia Securities		100,734	100,000	99,239	99,493	0	138	0	138	0	99,631	0	1,103	1,103	2,616	03/01/2017
361448-AR-4	GATX CORP 2.500% 03/15/19		10/21/2014	Citigroup Global Markets		1,793,513	1,775,000	1,765,468	1,765,653	0	1,362	0	1,362	0	1,767,015	0	26,498	26,498	41,293	03/15/2019
364725-AX-9	GANNET CO INC SERIES 144A 5.125% 07/15/20		07/30/2014	Tax Free Exchange		987,394	1,000,000	985,660	986,367	0	1,027	0	1,027	0	987,394	0	0	0	51,392	07/15/2020
364725-AY-7	GANNET CO INC SERIES 144A 5.125% 10/15/19		10/16/2014	Tax Free Exchange		494,586	500,000	493,620	493,841	0	745	0	745	0	494,586	0	0	0	26,550	10/15/2019
368710-AG-4	GENENTECH INC 4.750% 07/15/15		04/10/2014	JP Morgan		52,696	50,000	55,968	51,926	0	(357)	0	(357)	0	51,568	0	1,128	1,128	1,781	07/15/2015

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
37045X-AF-3	GENERAL MOTORS FINL CO SERIES 144A 2.750% 05/15/16		01/31/2014	Tax Free Exchange		286,000	286,000	286,000	286,000	0	0	0	0	0	286,000	0	0	0	1,660	05/15/2016
37045X-AH-9	GENERAL MOTORS FINL CO SERIES 144A 3.250% 05/15/18		01/31/2014	Tax Free Exchange		171,000	171,000	171,000	171,000	0	0	0	0	0	171,000	0	0	0	1,173	05/15/2018
37047Q-AH-2	GENERAL NUTRITION CENTER TRANCHE B NEW TERM LOAN 3.250% 03/02/18		03/11/2014	Various		2,356,566	2,358,264	2,366,464	2,347,794	12,794	(561)	0	12,233	0	2,360,027	0	(3,461)	(3,461)	22,208	03/02/2018
37247D-AE-6	GENWORTH FINANCIAL INC 5.750% 06/15/14		03/18/2014	Bank Of New York Mellon Natixi		101,240	100,000	102,307	100,325	0	(155)	0	(155)	0	100,170	0	1,070	1,070	1,501	06/15/2014
372917-AQ-7	GENZYME CORP - GENL DIVISION 3.625% 06/15/15		04/07/2014	Bank of America		103,606	100,000	100,012	100,005	0	(1)	0	(1)	0	100,004	0	3,602	3,602	1,158	06/15/2015
375558-AT-0	GILEAD SCIENCES INC 3.050% 12/01/16		02/03/2014	Mizuho Securities USA		105,687	100,000	99,836	99,900	0	3	0	3	0	99,903	0	5,784	5,784	551	12/01/2016
38141G-EA-8	GOLDMAN SACHS GROUP INC 5.125% 01/15/15		02/14/2014	Goldman Sachs & Co		104,105	100,000	105,427	101,227	0	(158)	0	(158)	0	101,068	0	3,037	3,037	3,061	01/15/2015
38143U-SC-6	GOLDMAN SACHS GROUP INC 3.625% 02/07/16		09/09/2014	Bank of America		285,186	275,000	274,577	274,813	0	61	0	61	0	274,873	0	10,313	10,313	10,938	02/07/2016
38147M-AA-3	GOLDMAN SACHS GROUP INC 2.900% 07/19/18		12/16/2014	Various		2,922,998	2,850,000	2,885,711	2,883,878	0	(6,482)	0	(6,482)	0	2,877,396	0	45,602	45,602	112,725	07/19/2018
38254B-AZ-1	GOODYEAR TIRE & RUBBER CO 2ND LIEN TERM LOAN 4.750% 04/19/19		04/22/2014	JP Morgan		3,012,280	2,999,781	2,939,785	2,931,776	0	1,338	0	1,338	0	2,933,113	0	79,167	79,167	73,620	04/19/2019
382550-BD-2	GOODYEAR TIRE & RUBBER CO 6.500% 03/01/21		03/28/2014	Barclays		790,250	725,000	725,000	725,000	0	0	0	0	0	725,000	0	65,250	65,250	27,620	03/01/2021
39843Q-AL-5	GRIFOLS INC TRANCHE B LOAN 4.250% 06/04/17		02/27/2014	Redemption 100.0000		1,467,510	1,467,510	1,473,598	1,468,344	0	(557)	0	(557)	0	1,467,787	0	(277)	(277)	10,048	06/04/2017
40419V-AJ-1	HJ HEINZ CO TERM B-2 3.500% 03/27/20		12/24/2014	Redemption 100.0000		177,189	177,189	176,746	176,475	0	(172)	0	(172)	0	176,303	0	886	886	6,004	03/27/2020
40428H-PH-9	HSBC USA INC 1.625% 01/16/18		01/29/2014	Bony/Barclays Capital Inc		99,233	100,000	100,008	100,008	0	0	0	0	0	100,008	0	(775)	(775)	889	01/16/2018
40429C-CR-1	HSBC FINANCE CORPORATION 5.250% 04/15/15		01/29/2014	Wachovia Securities		52,551	50,000	52,609	50,742	0	(50)	0	(50)	0	50,692	0	1,859	1,859	788	04/15/2015
40429C-CS-9	HSBC FINANCE CORPORATION 5.000% 06/30/15		01/29/2014	Pershing		105,644	100,000	104,842	101,550	0	(90)	0	(90)	0	101,460	0	4,184	4,184	458	06/30/2015
40429C-FN-7	HSBC FINANCE CORPORATION 5.500% 01/19/16		01/29/2014	Wachovia Securities		135,356	125,000	136,175	129,853	0	(203)	0	(203)	0	129,650	0	5,706	5,706	3,705	01/19/2016
40429C-FW-7	HSBC FINANCE CORPORATION 5.250% 01/15/14		01/15/2014	Maturity		50,000	50,000	48,646	49,988	0	12	0	12	0	50,000	0	0	0	1,313	01/15/2014
41283L-AB-1	HARLEY-DAVIDSON FINANCIAL SERV SERIES 144A 2.700% 03/15/17		11/12/2014	Pershing		823,880	800,000	827,600	826,942	0	(7,237)	0	(7,237)	0	819,705	0	4,175	4,175	25,320	03/15/2017
416515-AY-0	HARTFORD FINANCIAL SVCS GRP 4.000% 03/30/15		02/20/2014	Bank of America		25,868	25,000	24,983	24,996	0	1	0	1	0	24,996	0	871	871	403	03/30/2015
42804V-AM-3	HERTZ CORP TERM 3.750% 03/11/18		06/10/2014	Wells Fargo		1,475,653	1,477,500	1,477,500	1,477,500	0	0	0	0	0	1,477,500	0	(1,847)	(1,847)	31,705	03/11/2018
42804V-AM-3	HERTZ CORP TERM 3.750% 03/11/18		06/30/2014	Redemption 100.0000		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	106	03/11/2018
428236-BE-2	HEWLETT-PACKARD CO 2.200% 12/01/15		01/27/2014	JP Morgan		127,719	125,000	124,889	124,956	0	2	0	2	0	124,958	0	2,761	2,761	451	12/01/2015
428236-BL-6	HEWLETT-PACKARD CO 2.650% 06/01/16		01/27/2014	Stifel Nicolaus & Co		51,669	50,000	50,551	50,280	0	(9)	0	(9)	0	50,271	0	1,397	1,397	217	06/01/2016
428236-BN-2	HEWLETT-PACKARD CO 2.350% 03/15/15		01/23/2014	Wachovia Securities		1,171,195	1,150,000	1,152,439	1,151,351	0	(83)	0	(83)	0	1,151,268	0	19,926	19,926	9,984	03/15/2015
428236-BP-7	HEWLETT-PACKARD CO 3.000% 09/15/16		01/27/2014	Goldman Sachs & Co		156,389	150,000	152,840	151,620	0	(47)	0	(47)	0	151,573	0	4,815	4,815	1,688	09/15/2016
428236-BW-2	HEWLETT-PACKARD CO 2.600% 09/15/17		01/27/2014	Mitsubishi Securities		154,202	150,000	151,356	151,026	0	(21)	0	(21)	0	151,005	0	3,197	3,197	1,463	09/15/2017
432891-AC-3	HILTON WORLDWIDE FINANCE SERIES 144A 5.625% 10/15/21		04/24/2014	Goldman Sachs & Co		467,115	447,000	453,276	453,056	0	(357)	0	(357)	0	452,699	0	14,416	14,416	14,318	10/15/2021
43289D-AC-7	HILTON WORLDWIDE HOLDINGS INC TERM LOAN B-2 3.500% 09/23/20		12/29/2014	Redemption 100.0000		422,438	422,438	420,326	420,239	0	(1,117)	0	(1,117)	0	419,122	0	3,316	3,316	17,501	09/23/2020
43644A-AU-3	HOLOGIC INC TRANCHE B 3.250% 07/31/19		02/26/2014	Redemption 100.0000		1,203,599	1,203,599	1,212,626	1,206,841	0	(581)	0	(581)	0	1,206,260	0	(2,661)	(2,661)	7,136	07/31/2019
44106M-AH-5	HOSPITALITY PROP TRUST 6.300% 06/15/16		11/12/2014	JP Morgan		52,565	50,000	54,629	52,170	0	(954)	0	(954)	0	51,216	0	1,348	1,348	2,905	06/15/2016
44332E-AK-2	HUB INTERNATIONAL LTD TERM B 4.250% 09/17/20		01/01/2014	Morgan Stanley		0	0	0	0	0	(44)	0	(44)	0	(44)	0	44	44	2,952	09/17/2020
44332E-AK-2	HUB INTERNATIONAL LTD TERM B 4.250% 09/17/20		12/31/2014	Redemption 100.0000		10,959	10,959	10,904	10,892	0	(16)	0	(16)	0	10,876	0	83	83	408	09/17/2020
44701P-AT-1	HUNTSMAN INTERNATIONAL LLC EXTENDED TERM B DOLLAR LOAN 2.697% 04/19/17		04/16/2014	JP Morgan		569,000	570,426	570,391	569,929	462	1	0	463	0	570,392	0	(1,392)	(1,392)	5,605	04/19/2017
44701P-AT-1	HUNTSMAN INTERNATIONAL LLC EXTENDED TERM B DOLLAR LOAN 2.697% 04/19/17		03/31/2014	Redemption 100.0000		5,841	5,841	5,826	5,826	0	0	0	0	0	5,826	0	15	15	0	04/19/2017
44969C-AT-7	IMS HEALTH INC TRANCHE B DOLLAR TERM LOAN 1.371% 08/26/17		12/31/2014	Redemption 100.0000		13,415	13,415	13,515	13,450	19	(13)	0	6	0	13,456	0	(42)	(42)	837	08/26/2017

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
462613-AE-0	IPALCO ENTERPRISES INC SERIES 144A 7.250% 04/01/16		01/01/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(4)	04/01/2016
46611V-AP-0	JBS USA LLC TERM LOAN 3.750% 09/13/20		09/30/2014	Redemption 100.0000		9,541	9,541	9,493	9,487	0	(9)	0	(9)	0	9,478	0	63	63	136	09/13/2020
46625H-AX-8	JP MORGAN CHASE & CO 5.250% 05/01/15		01/30/2014	Stifel Nicolaus & Co		52,636	50,000	53,017	50,877	0	(59)	0	(59)	0	50,818	0	1,818	1,818	678	05/01/2015
46625H-CE-8	JP MORGAN CHASE & CO 4.750% 03/01/15		01/30/2014	Bank of America		104,346	100,000	106,108	101,546	0	(119)	0	(119)	0	101,427	0	2,919	2,919	2,019	03/01/2015
46625H-HP-8	JP MORGAN CHASE & CO 3.700% 01/20/15		01/08/2014	Citigroup Global Markets		77,297	75,000	75,749	75,170	0	(5)	0	(5)	0	75,165	0	2,132	2,132	1,334	01/20/2015
46625H-HR-4	JP MORGAN CHASE & CO 3.400% 06/24/15		03/18/2014	Wachovia Securities		51,694	50,000	49,898	49,968	0	5	0	5	0	49,972	0	1,721	1,721	397	06/24/2015
47110C-AV-3	JARDEN CORP TERM B 2.654% 03/31/18		12/31/2014	Redemption 100.0000		5,128	5,128	5,131	5,130	0	(3)	0	(3)	0	5,128	0	1	1	94	03/31/2018
47110C-AZ-4	JARDEN CORP TERM B1 2.907% 09/30/20		12/31/2014	Redemption 100.0000		9,000	9,000	8,955	8,951	0	(7)	0	(7)	0	8,944	0	56	56	165	09/30/2020
48126E-AA-5	JP MORGAN CHASE & CO 2.000% 08/15/17		04/10/2014	Bear Stearns		381,720	375,000	378,712	377,815	0	(218)	0	(218)	0	377,597	0	4,123	4,123	5,000	08/15/2017
487836-BB-3	KELLOGG CO 4.450% 05/30/16		04/04/2014	Bank of America		53,610	50,000	54,569	52,279	0	(251)	0	(251)	0	52,029	0	1,581	1,581	797	05/30/2016
487836-BH-0	KELLOGG CO 1.750% 05/17/17		04/04/2014	CS First Boston		50,658	50,000	49,729	49,814	0	15	0	15	0	49,829	0	829	829	345	05/17/2017
49326E-EE-9	KEYCORP SERIES MTN 2.300% 12/13/18		05/22/2014	McDonald & Co.		1,393,219	1,375,000	1,374,134	1,374,145	0	89	0	89	0	1,374,235	0	18,984	18,984	17,130	12/13/2018
49327M-2J-2	KEY BANK NA SERIES BKNT 1.100% 11/25/16		01/08/2014	McDonald & Co.		2,746,645	2,750,000	2,747,910	2,747,977	0	17	0	17	0	2,747,994	0	(1,349)	(1,349)	3,697	11/25/2016
50076Q-AK-2	KRAFT FOODS INC 1.625% 06/04/15		02/19/2014	Goldman Sachs & Co		1,418,592	1,400,000	1,397,098	1,398,260	0	178	0	178	0	1,398,438	0	20,154	20,154	5,056	06/04/2015
50076Q-AY-2	KRAFT FOODS INC 2.250% 06/05/17		02/21/2014	McDonald & Co.		102,852	100,000	103,565	102,801	0	(118)	0	(118)	0	102,684	0	168	168	494	06/05/2017
501797-AJ-3	L BRANDS INC 5.625% 10/15/23		10/28/2014	Baring Securities Inc		1,478,125	1,375,000	1,375,000	1,375,000	0	0	0	0	0	1,375,000	0	103,125	103,125	80,566	10/15/2023
50212X-AR-7	LPL HOLDINGS LPL HOLDINGS 3.250% 03/29/19		12/31/2014	Redemption 100.0000		5,000	5,000	5,000	4,990	10	0	0	10	0	5,000	0	0	0	98	03/29/2019
50540R-AK-8	LABORATORY CRP OF AMER HLDGS 2.200% 08/23/17		05/28/2014	Bank of America		51,037	50,000	49,897	49,923	0	8	0	8	0	49,932	0	1,105	1,105	846	08/23/2017
51586H-AF-4	LANGUAGE LINE TRANCHE B 6.250% 06/20/16		12/31/2014	Redemption 100.0000		78,622	78,622	77,934	77,921	0	99	0	99	0	78,021	0	601	601	2,687	06/20/2016
51861J-AR-0	LAUREATE EDUCATION INC EXTENDED TERM LOAN 5.000% 06/15/18		05/07/2014	Citibank		482,609	489,881	472,735	473,666	0	1,063	0	1,063	0	474,729	0	7,880	7,880	12,436	06/15/2018
51861J-AR-0	LAUREATE EDUCATION INC EXTENDED TERM LOAN 5.000% 06/15/18		12/31/2014	Redemption 100.0000		11,230	11,230	10,837	10,859	0	37	0	37	0	10,896	0	334	334	461	06/15/2018
53217V-AC-3	LIFE TECHNOLOGIES CORP 6.000% 03/01/20		09/29/2014	RBC Dominion		115,453	100,000	113,250	112,006	0	(1,310)	0	(1,310)	0	110,696	0	4,757	4,757	6,483	03/01/2020
53219L-AL-3	LIFEPOINT HOSPITALS SERIER 144A 5.500% 12/01/21		09/19/2014	Tax Free Exchange		1,030,000	1,030,000	1,030,000	1,030,000	0	0	0	0	0	1,030,000	0	0	0	44,533	12/01/2021
53219U-AG-4	DUNKIN BRANDS LIFEPOINT TL B 2.660% 07/24/17		10/28/2014	Dain Bosworth		123,389	123,389	123,080	123,036	0	44	0	44	0	123,080	0	309	309	3,193	07/24/2017
532716-AS-6	LIMITED INC 7.000% 05/01/20		04/16/2014	Barclays		148,525	130,000	130,000	130,000	0	0	0	0	0	130,000	0	18,525	18,525	4,323	05/01/2020
532716-AT-4	LIMITED INC 6.625% 04/01/21		02/13/2014	Various		1,884,875	1,700,000	1,868,750	1,840,807	0	(2,149)	0	(2,149)	0	1,838,658	0	46,217	46,217	43,173	04/01/2021
534187-AZ-2	LINCOLN NATIONAL CORP 4.300% 06/15/15		03/18/2014	CS First Boston		875,641	840,000	898,943	862,098	0	(3,207)	0	(3,207)	0	858,891	0	16,750	16,750	9,331	06/15/2015
53803H-AG-5	LIVE NATION ENTERTAINMENT INC TERM B-1 LOAN 3.500% 08/16/20		02/07/2014	Goldman Sachs & Co		691,076	687,638	687,638	687,638	0	0	0	0	0	687,638	0	3,438	3,438	3,410	08/16/2020
539830-AX-7	LOCKHEED MARTIN CORPORATION 2.125% 09/15/16		02/13/2014	JP Morgan		51,448	50,000	49,837	49,909	0	4	0	4	0	49,913	0	1,535	1,535	455	09/15/2016
55301H-AN-2	MGM RESORTS INTERNATIONAL TRANCHE B 3.500% 12/13/19		12/31/2014	Redemption 100.0000		22,177	22,177	22,261	22,126	72	(26)	0	46	0	22,172	0	5	5	490	12/13/2019
55377G-AB-9	MTL PUBLISHING LLC Term Loan 3.750% 03/05/18		09/30/2014	Redemption 100.0000		96,329	96,329	97,413	96,590	337	(118)	0	219	0	96,809	0	(480)	(480)	2,736	03/05/2018
565849-AJ-5	MARATHON OIL CORP 0.900% 11/01/15		02/19/2014	McDonald & Co.		853,171	850,000	849,898	849,938	0	5	0	5	0	849,943	0	3,228	3,228	2,401	11/01/2015
56585A-AE-2	MARATHON PETROLEUM CORP 3.500% 03/01/16		11/13/2014	Pershing		25,744	25,000	24,999	25,000	0	0	0	0	0	25,000	0	744	744	1,062	03/01/2016
571748-AP-7	MARSH & MCLENNAN COS 5.750% 09/15/15		10/06/2014	Call 105.0720		37,826	36,000	40,086	37,484	0	(654)	0	(654)	0	36,829	0	997	997	2,191	09/15/2015
571748-AS-1	MARSH & MCLENNAN COS 2.300% 04/01/17		12/05/2014	Wachovia Securities		2,005,099	1,975,000	2,017,996	2,016,985	0	(11,932)	0	(11,932)	0	2,005,053	0	46	46	54,131	04/01/2017
57772K-AC-5	MAXIM INTEGRATED PRODUCTS 2.500% 11/15/18		10/22/2014	Morgan Stanley		1,929,639	1,925,000	1,916,511	1,916,688	0	1,327	0	1,327	0	1,918,015	0	11,624	11,624	44,917	11/15/2018
585055-AR-7	MEDTRONIC INC 3.000% 03/15/15		01/27/2014	McDonald & Co.		154,355	150,000	152,388	150,707	0	(45)	0	(45)	0	150,662	0	3,692	3,692	1,675	03/15/2015
59017H-AK-5	MERRILL COMMUNICATIONS LLC TERM LOAN 5.750% 03/05/18		10/08/2014	Goldman Sachs & Co		151,127	150,002	150,752	150,211	0	(301)	0	(301)	0	149,910	0	1,217	1,217	7,715	03/05/2018
59017H-AK-5	MERRILL COMMUNICATIONS LLC TERM LOAN 5.750% 03/05/18		09/23/2014	Redemption 100.0000		49,204	49,204	49,450	49,272	0	(41)	0	(41)	0	49,232	0	(28)	(28)	1,301	03/05/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
590188-4M-7	MERRILL LYNCH AND CO 6.050% 05/16/16		01/16/2014	RBC Dominion		165,458	150,000	161,852	155,992	0	(141)	0	(141)	0	155,851	0	9,606	9,606	1,664	05/16/2016
594064-AA-5	MICHAEL BAKER INTL INC SERIES 144A 8.250% 10/15/18		01/22/2014	Jeffries & Co		1,560,000	1,500,000	1,533,750	1,532,904	0	(492)	0	(492)	0	1,532,412	0	27,588	27,588	36,088	10/15/2018
611662-BM-8	MONSANTO CO 2.750% 04/15/16		05/21/2014	Wachovia Securities		78,047	75,000	74,840	74,924	0	13	0	13	0	74,937	0	3,109	3,109	1,272	04/15/2016
617446-7N-3	MORGAN STANLEY 4.000% 07/24/15		03/18/2014	Wachovia Securities		52,083	50,000	49,828	49,942	0	8	0	8	0	49,950	0	2,133	2,133	1,300	07/24/2015
61746S-BR-9	MORGAN STANLEY 5.375% 10/15/15		03/18/2014	Wachovia Securities		106,922	100,000	108,585	103,272	0	(380)	0	(380)	0	102,892	0	4,030	4,030	2,284	10/15/2015
61747Y-CE-3	MORGAN STANLEY MTN 6.000% 04/28/15		02/20/2014	Stifel Nicolaus & Co		164,170	155,000	161,962	157,030	0	(224)	0	(224)	0	156,806	0	7,364	7,364	3,023	04/28/2015
61747Y-CJ-2	MORGAN STANLEY MTN 5.625% 09/23/19		07/17/2014	Various		5,235,846	4,580,000	5,224,589	5,223,165	0	(24,782)	0	(24,782)	0	5,198,383	0	37,463	37,463	131,913	09/23/2019
61759N-AD-6	MORGAN STANLEY REREMIC TRUST SERIES 2010-R6 CLASS 2A 2.300% 06/21/36		12/01/2014	Paydown		202,730	202,730	196,775	198,879	0	3,851	0	3,851	0	202,730	0	0	0	2,564	06/21/2036
628530-BE-6	MYLAN LABORATORIES 1.350% 11/29/16		07/14/2014	Bony/Barclays Capital Inc		7,421,291	7,405,000	7,400,631	7,400,758	0	781	0	781	0	7,401,539	0	19,752	19,752	63,313	11/29/2016
628865-AA-5	NCR ESCROW CORP SERIES 144A 5.875% 12/15/21		07/21/2014	Tax Free Exchange		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	25,948	12/15/2021
62937N-AN-7	NRG ENERGY INC TERM LOAN 2.750% 08/19/18		01/10/2014	Citibank		1,967,541	1,967,541	1,967,541	1,961,638	5,903	0	0	5,903	0	1,967,541	0	0	0	2,405	08/19/2018
63946B-AB-6	NBCUNIVERSAL MEDIA LLC 3.650% 04/30/15		03/18/2014	Spear, Leeds, & Kellogg		51,768	50,000	49,916	49,969	0	5	0	5	0	49,974	0	1,793	1,793	700	04/30/2015
63946B-AC-4	NBCUNIVERSAL MEDIA LLC 2.875% 04/01/16		05/21/2014	Wachovia Securities		156,284	150,000	151,301	150,764	0	(137)	0	(137)	0	150,628	0	5,656	5,656	2,827	04/01/2016
63946C-AB-4	NBCUNIVERSAL ENTERPRISE SERIES 144A 0.916% 04/15/18		05/28/2014	Bank of America		3,614,507	3,575,000	3,577,681	3,577,283	0	(215)	0	(215)	0	3,577,068	0	37,439	37,439	20,814	04/15/2018
651290-AN-8	NEWFIELD EXPLORATION COMPANY 6.875% 02/01/20		10/03/2014	JP Morgan		1,720,125	1,650,000	1,769,060	1,761,121	903	(40,480)	0	(39,577)	0	1,721,544	0	(1,419)	(1,419)	134,549	02/01/2020
651714-AU-1	NEWPAGE CORPORATION TERM LOAN 8.750% 12/21/18		02/11/2014	Redemption 100.0000		1,496,222	1,496,222	1,531,757	1,527,388	1,395	(3,133)	0	(1,738)	0	1,525,650	0	(29,428)	(29,428)	13,931	12/21/2018
654090-BA-9	NIELSEN FINANCE LLC 4.500% 10/01/20		02/13/2014	JP Morgan		646,750	650,000	650,000	632,125	17,875	0	0	17,875	0	650,000	0	(3,250)	(3,250)	11,213	10/01/2020
65409Y-AR-6	NIELSEN FINANCE LLC CLASS C DOLLAR TERM LOAN 2.907% 05/01/16		03/14/2014	Citibank		2,230,723	2,227,938	2,231,404	2,228,544	0	(136)	0	(136)	0	2,228,408	0	2,315	2,315	18,219	05/01/2016
66989H-AA-6	NOVARTIS CAPITAL CORP 4.125% 02/10/14		02/10/2014	Maturity		110,000	110,000	110,469	110,011	0	(11)	0	(11)	0	110,000	0	0	0	2,269	02/10/2014
66989H-AC-2	NOVARTIS CAPITAL CORP 2.900% 04/24/15		02/20/2014	Pershing		102,951	100,000	100,470	100,132	0	(15)	0	(15)	0	100,117	0	2,834	2,834	975	04/24/2015
67020Y-AD-2	NUANCE COMMUNICATIONS INC SERIES 144A 5.375% 08/15/20		03/10/2014	Barclays		1,475,000	1,475,000	1,491,063	1,441,813	46,656	(521)	0	46,135	0	1,487,948	0	(12,948)	(12,948)	45,807	08/15/2020
67574G-AF-6	OCWEN FINANCIAL CORP 5.000% 01/15/18		11/04/2014	Various		911,751	935,735	943,328	938,883	675	(2,304)	0	(1,629)	0	937,254	0	(25,503)	(25,503)	38,613	01/15/2018
67574G-AF-6	OCWEN FINANCIAL CORP 5.000% 01/15/18		09/30/2014	Redemption 100.0000		9,621	9,621	9,573	9,551	0	(3)	0	(3)	0	9,548	0	73	73	237	01/15/2018
678026-AD-7	OIL STATES INTERNATIONAL INC 6.500% 06/01/19		05/22/2014	Corporate Action		740,138	725,000	725,000	725,000	0	0	0	0	0	725,000	0	15,138	15,138	23,301	06/01/2019
68347R-AC-3	OPAL ACQUISITION INC. FIRST LIEN TL 5.000% 11/21/20		08/08/2014	Bank of America		731,395	730,482	723,177	722,935	0	(2,198)	0	(2,198)	0	720,738	0	10,657	10,657	24,493	11/21/2020
68347R-AC-3	OPAL ACQUISITION INC. FIRST LIEN TL 5.000% 11/21/20		06/30/2014	Redemption 100.0000		6,126	6,126	6,064	6,062	0	(11)	0	(11)	0	6,051	0	74	74	112	11/21/2020
690742-AA-9	OWENS CORNING INC 6.500% 12/01/16		11/18/2014	Corporate Action		52,384	47,000	50,532	49,193	0	(633)	0	(633)	0	48,560	0	3,824	3,824	2,953	12/01/2016
69138E-AK-5	OXBOW CARBON LLC TERM B LOAN 4.250% 07/17/19		04/07/2014	Bank of America		1,274,772	1,273,180	1,275,564	1,273,837	0	(1,377)	0	(1,377)	0	1,272,460	0	2,312	2,312	16,684	07/17/2019
69138E-AK-5	OXBOW CARBON LLC TERM B LOAN 4.250% 07/17/19		03/31/2014	Redemption 100.0000		16,535	16,535	16,452	16,429	0	(9)	0	(9)	0	16,420	0	115	115	176	07/17/2019
69138E-AM-1	OXBOW CARBON LLC SECOND LIEN FACILITY 8.000% 01/17/20		04/08/2014	Bank of America		491,932	482,673	477,847	475,218	0	(1,610)	0	(1,610)	0	473,607	0	18,325	18,325	12,871	01/17/2020
693476-AT-0	PNC FUNDING CORP 5.250% 11/15/15		11/14/2014	Stifel Nicolaus & Co		104,223	100,000	109,698	103,843	0	(1,785)	0	(1,785)	0	102,058	0	2,165	2,165	5,308	11/15/2015
693476-BH-5	PNC FUNDING CORP 3.625% 02/08/15		01/22/2014	Pershing		51,627	50,000	49,950	49,988	0	1	0	1	0	49,989	0	1,638	1,638	836	02/08/2015
693476-BM-4	PNC FUNDING CORP 2.700% 09/19/16		01/16/2014	Southwest Securities		156,720	150,000	152,714	151,654	0	(36)	0	(36)	0	151,618	0	5,102	5,102	1,384	09/19/2016
69349F-AF-8	TOMKINS TRANCHE B 3.750% 09/29/16		02/10/2014	Citibank		1,486,390	1,477,157	1,486,390	1,480,112	1,394	(189)	0	1,205	0	1,481,316	0	5,074	5,074	6,924	09/29/2016
69354E-AC-0	PRA HOLDINGS INC. TL 4.500% 09/18/20		08/05/2014	Citibank		851,740	858,177	849,595	848,541	0	(1,510)	0	(1,510)	0	847,031	0	4,709	4,709	20,608	09/18/2020
69354E-AC-0	PRA HOLDINGS INC. TL 4.500% 09/18/20		06/30/2014	Redemption 100.0000		4,323	4,323	4,280	4,275	0	(4)	0	(4)	0	4,271	0	52	52	85	09/18/2020
69362B-AN-2	PSEG POWER 5.500% 12/01/15		05/02/2014	US Bancorp		2,683,175	2,500,000	2,826,400	2,677,986	0	(32,071)	0	(32,071)	0	2,645,915	0	37,260	37,260	59,583	12/01/2015
69362B-AX-0	PSEG POWER 2.750% 09/15/16		05/02/2014	JP Morgan		155,802	150,000	151,109	150,636	0	(80)	0	(80)	0	150,556	0	5,246	5,246	2,658	09/15/2016

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
69368H-AC-7	PVH CORP TERM LOAN B 3.250% 12/19/19		12/17/2014	Redemption 100.0000		154,337	154,337	153,565	153,349	0	(66)	0	(66)	0	153,282	0	1,054	1,054	3,224	12/19/2019
69865X-AP-1	PANTRY INC TRANCHE B 4.750% 08/03/19		12/31/2014	Redemption 100.0000		4,560	4,560	4,605	4,572	0	(9)	0	(9)	0	4,563	0	(4)	(4)	137	08/03/2019
70454B-AN-9	PEABODY ENERGY CORP. TL 4.250% 09/20/20		07/18/2014	Direct		806,940	799,635	799,635	799,635	0	0	0	0	0	799,635	0	7,304	7,304	20,242	09/20/2020
70454B-AN-9	PEABODY ENERGY CORP. TL 4.250% 09/20/20		12/31/2014	Redemption 100.0000		18,402	18,402	18,311	18,304	0	(14)	0	(14)	0	18,290	0	113	113	422	09/20/2020
70966V-AB-2	PENTON MEDIA TERM B LOAN FIRST LIEN 5.500% 10/08/19		12/31/2014	Redemption 100.0000		15,000	15,000	14,850	14,831	0	(29)	0	(29)	0	14,802	0	198	198	521	10/08/2019
713448-BM-9	PEPSICO INC 3.100% 01/15/15		02/20/2014	JP Morgan		204,892	200,000	205,761	201,516	0	(217)	0	(217)	0	201,299	0	3,593	3,593	3,789	01/15/2015
713448-BT-4	PEPSICO INC 2.500% 05/10/16		04/10/2014	Pershing		103,824	100,000	100,965	100,475	0	(57)	0	(57)	0	100,418	0	3,406	3,406	1,076	05/10/2016
713448-CB-2	PEPSICO INC 1.250% 08/13/17		04/10/2014	Bony/Barclays Capital Inc		125,509	125,000	126,031	125,796	0	(62)	0	(62)	0	125,734	0	(225)	(225)	1,050	08/13/2017
716495-AH-9	PETROHAWK ENERGY CORP 10.500% 08/01/14		02/03/2014	Call 100.0000		1,118,000	1,118,000	1,259,148	1,122,952	0	(4,952)	0	(4,952)	0	1,118,000	0	0	0	59,347	08/01/2014
717081-DA-8	PFIZER INC 5.350% 03/15/15		01/16/2014	CS First Boston		131,853	125,000	138,003	128,354	0	(159)	0	(159)	0	128,195	0	3,657	3,657	2,359	03/15/2015
718546-AJ-3	PHILLIPS 66 2.950% 05/01/17		10/09/2014	Bear Stearns		156,305	150,000	151,539	151,186	0	(273)	0	(273)	0	150,913	0	5,391	5,391	4,228	05/01/2017
72165N-AJ-8	PILOT TRAVEL CENTERS TRANCHE B 4.250% 08/07/19		10/03/2014	Redemption 100.0000		1,481,250	1,481,250	1,483,102	1,481,957	0	(2,270)	0	(2,270)	0	1,479,687	0	1,563	1,563	48,069	08/07/2019
72346D-AS-2	PINNACLE ENTERTAINMENT TERM LOAN B2 3.750% 08/13/20		09/22/2014	JP Morgan		387,816	390,747	388,793	388,331	0	(609)	0	(609)	0	387,722	0	94	94	11,086	08/13/2020
72346D-AS-2	PINNACLE ENTERTAINMENT TERM LOAN B2 3.750% 08/13/20		12/31/2014	Redemption 100.0000		578,704	578,704	575,810	575,126	0	(567)	0	(567)	0	574,559	0	4,145	4,145	10,334	08/13/2020
72347N-AA-8	PINNACLE FOODS FINANCE LLC TERM LOAN G 3.500% 04/16/20		07/08/2014	Redemption 100.0000		181,577	181,577	181,123	180,920	0	(206)	0	(206)	0	180,714	0	863	863	2,994	04/16/2020
72347N-AM-2	LEVEL 3 FINANCING PINNACLE FOODS TL H 3.000% 04/29/20		12/31/2014	Redemption 100.0000		9,943	9,943	9,782	9,782	0	6	0	6	0	9,789	0	154	154	211	04/29/2020
74005P-AR-5	PRAXAIR INC 4.625% 03/30/15		02/20/2014	Wachovia Securities		52,282	50,000	55,827	51,614	0	(192)	0	(192)	0	51,422	0	860	860	931	03/30/2015
74038R-AB-7	PREFERRED PROPPANTS LLC Term B Loan 11.750% 12/15/16		04/30/2014	Various		805,079	936,139	806,351	665,595	149,895	16,299	0	166,194	0	831,788	0	(26,709)	(26,709)	(25,304)	12/15/2016
74254P-YF-3	PRINCIPAL LIFE INC FNDG SERIES MTN 5.550% 04/27/15		01/27/2014	US Bancorp		795,690	750,000	833,265	785,817	0	(2,085)	0	(2,085)	0	783,733	0	11,957	11,957	10,638	04/27/2015
74256L-AB-5	PRINCIPAL LIFE GLB FND SERIES 144A 1.125% 09/18/15		01/22/2014	US Bancorp		3,455,072	3,425,000	3,424,692	3,424,822	0	6	0	6	0	3,424,829	0	30,243	30,243	13,379	09/18/2015
742718-DM-8	PROCTER AND GAMBLE CO 3.500% 02/15/15		02/20/2014	Goldman Sachs & Co		51,550	50,000	52,356	50,587	0	(77)	0	(77)	0	50,510	0	1,040	1,040	924	02/15/2015
742718-DS-5	PROCTER AND GAMBLE CO 1.800% 11/15/15		01/27/2014	CS First Boston		179,121	175,000	174,175	174,681	0	13	0	13	0	174,694	0	4,428	4,428	648	11/15/2015
74432N-AA-0	PRUDENTIAL COVERED TRUST SERIES 144A 2.997% 09/30/15		09/09/2014	Pershing		5,312,840	5,200,000	5,355,621	5,293,205	0	(36,881)	0	(36,881)	0	5,256,324	0	56,516	56,516	148,052	09/30/2015
74432N-AA-0	PRUDENTIAL COVERED TRUST SERIES 144A 2.997% 09/30/15		03/31/2014	Redemption 100.0000		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	4,870	09/30/2015
74432Q-BJ-3	PRUDENTIAL FINANCIAL INC MTN 4.750% 09/17/15		03/18/2014	JP Morgan		105,937	100,000	106,479	102,449	0	(298)	0	(298)	0	102,151	0	3,786	3,786	2,388	09/17/2015
74432Q-BL-8	PRUDENTIAL FINANCIAL INC MTN 3.875% 01/14/15		02/14/2014	Pershing		36,054	35,000	34,950	34,989	0	1	0	1	0	34,990	0	1,064	1,064	814	01/14/2015
744562-AW-6	PUBLIC SERVICE ELECTRIC & GAS 2.700% 05/01/15		01/16/2014	Pershing		15,404	15,000	14,973	14,992	0	0	0	0	0	14,993	0	411	411	91	05/01/2015
74966U-AD-2	RPI FINANCE TRUST INCREMENTAL TERM LOAN 3.250% 11/09/18		11/18/2014	Baring Securities Inc		1,432,100	1,433,892	1,412,384	1,411,525	0	5,081	0	5,081	0	1,416,607	0	15,493	15,493	44,633	11/09/2018
74966U-AD-2	RPI FINANCE TRUST INCREMENTAL TERM LOAN 3.250% 11/09/18		12/31/2014	Redemption 100.0000		27,752	27,752	27,336	27,319	0	58	0	58	0	27,377	0	375	375	399	11/09/2018
75523K-AE-5	RE/MAX INTERNATIONAL 4.000% 07/31/20		12/31/2014	Redemption 100.0000		109,958	109,958	109,683	109,409	116	(107)	0	9	0	109,418	0	541	541	1,422	07/31/2020
75886A-AK-4	REGENCY ENERGY PARTNERS 5.750% 09/01/20		03/25/2014	Bank of America		1,553,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	53,000	53,000	41,496	09/01/2020
76009N-AK-6	RENT-A-CENTER INC 4.750% 05/01/21		02/27/2014	Wells Fargo		943,750	1,000,000	975,926	938,750	37,475	483	0	37,958	0	976,708	0	(32,958)	(32,958)	16,229	05/01/2021
774477-AJ-2	ROCKWOOD SPECIALTIES GROUP INC 4.625% 10/15/20		07/15/2014	Deutsche Bank		1,732,500	1,650,000	1,693,125	1,671,250	14,922	(3,813)	0	11,109	0	1,682,359	0	50,141	50,141	57,870	10/15/2020
776696-AF-3	ROPER INDUSTRIES INC 2.050% 10/01/18		12/05/2014	Bear Stearns		148,796	150,000	149,687	149,717	0	54	0	54	0	149,771	0	(975)	(975)	3,664	10/01/2018
77927L-AK-7	ROUNDY'S SUPERMARKET TRANCHE B 5.750% 02/13/19		03/03/2014	Redemption 100.0000		980,606	980,606	952,584	950,662	0	53	0	53	0	950,715	0	29,891	29,891	14,344	02/13/2019

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 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
78118M-AB-2	RUBY WESTERN PIPELINE HLDGS TL B 3.500% 03/27/20		01/24/2014	Various		1,742,185	1,733,753	1,726,959	1,725,182	0	48	0	48	0	1,725,230	0	16,956	16,956	22,866	03/27/2020
78118M-AB-2	RUBY WESTERN PIPELINE HLDGS TL B 3.500% 03/27/20		01/10/2014	Redemption 100.0000		46,965	46,965	46,730	46,644	0	(3)	0	(3)	0	46,642	0	323	323	420	03/27/2020
78404X-AC-9	SBA SENIOR FINANCE II LLC TERM LOAN 3.750% 06/30/18		02/07/2014	Redemption 100.0000		363,786	363,786	365,605	364,025	0	(5)	0	(5)	0	364,020	0	(233)	(233)	1,440	06/30/2018
78404X-AE-5	SBA SENIOR FINANCE II TRANCHE B 3.750% 09/28/19		02/07/2014	Redemption 100.0000		78,551	78,551	78,354	78,132	0	(20)	0	(20)	0	78,112	0	439	439	810	09/28/2019
78488C-AC-4	SEAWORLD PARKS & ENTERTAINMENT TRANCHE B TERM LOAN FACILITY 3.000% 08/17/17		01/01/2014	Redemption 0.0000		0	0	0	(7)	7	0	0	7	0	0	0	0	0	0	08/17/2017
78488C-AC-4	SEAWORLD PARKS & ENTERTAINMENT TRANCHE B TERM LOAN FACILITY 3.000% 08/17/17		03/31/2014	Tax Free Exchange		231,304	231,978	231,612	229,085	2,206	13	0	2,219	0	231,304	0	0	0	1,740	08/17/2017
78488C-AE-0	SEAWORLD PARKS & ENTERTAINMENT INCREMENTAL TERM LOAN 3.000% 08/16/16		09/30/2014	Various		1,722,557	1,814,379	1,799,781	1,791,699	12,280	2,632	0	14,912	0	1,806,611	0	(84,054)	(84,054)	38,865	08/16/2016
78488C-AE-0	SEAWORLD PARKS & ENTERTAINMENT INCREMENTAL TERM LOAN 3.000% 08/16/16		12/31/2014	Redemption 100.0000		101,012	101,012	100,283	99,750	747	103	0	850	0	100,599	0	413	413	2,380	08/16/2016
785592-AA-4	SABINE PASS LIQUEFACTION SERIES 144A 5.875% 02/01/21		03/17/2014	Tax Free Exchange		1,513,904	1,500,000	1,513,933	1,466,250	47,383	271	0	47,654	0	1,513,904	0	0	0	53,479	02/01/2021
78573A-AE-0	SABMILLER HOLDINGS INC SERIES 144A 2.200% 08/01/18		01/15/2014	Wachovia Securities		3,658,395	3,650,000	3,640,985	3,641,635	0	94	0	94	0	3,641,730	0	16,665	16,665	35,243	08/01/2018
795435-AF-3	SALIX PHARMACEUTICALS LTD SERIES 144A 6.000% 01/15/21		07/25/2014	Baring Securities Inc		177,020	167,000	167,000	167,000	0	0	0	0	0	167,000	0	10,020	10,020	5,929	01/15/2021
79603M-AD-8	SAMSON INVESTMENT CO TERM 5.000% 09/10/16		06/09/2014	Barclays		730,519	730,519	725,041	725,073	0	870	0	870	0	725,943	0	4,576	4,576	19,176	09/10/2016
80875A-AD-3	SCIENTIFIC GAMES INTERNATIONAL TERM LOAN B 3.990% 06/30/15		09/15/2014	Various		2,937,383	2,977,500	2,962,613	2,963,569	0	8,322	0	8,322	0	2,971,890	0	(34,508)	(34,508)	118,946	06/30/2015
80875A-AD-3	SCIENTIFIC GAMES INTERNATIONAL TERM LOAN B 3.990% 06/30/15		09/30/2014	Redemption 100.0000		22,500	22,500	22,387	22,395	0	32	0	32	0	22,426	0	74	74	964	06/30/2015
81211L-AP-3	SEALED AIR CORP TERM B ADVANCE 3.000% 10/03/18		07/29/2014	Redemption 100.0000		1,341,853	1,341,853	1,351,624	1,340,919	8,813	(1,810)	0	7,003	0	1,347,922	0	(6,068)	(6,068)	25,111	10/03/2018
81675K-AD-1	SEMINOLE HARD ROCK ENTERTAINME 3.500% 05/08/20		12/31/2014	Redemption 100.0000		7,000	7,000	6,965	6,955	0	(4)	0	(4)	0	6,951	0	49	49	155	05/08/2020
816851-AN-9	SEMPRA ENERGY 6.500% 06/01/16		05/21/2014	JP Morgan		83,123	75,000	89,410	82,430	0	(1,218)	0	(1,218)	0	81,212	0	1,911	1,911	2,383	06/01/2016
816851-AS-8	SEMPRA ENERGY 2.300% 04/01/17		05/21/2014	McDonald & Co.		103,021	100,000	102,986	102,004	0	(244)	0	(244)	0	101,759	0	1,262	1,262	1,508	04/01/2017
81726J-AC-5	SENSATA TECHNOLOGIES BV TERM LOAN B 3.250% 05/12/19		02/10/2014	Citibank		1,668,734	1,662,500	1,662,500	1,662,500	0	0	0	0	0	1,662,500	0	6,234	6,234	10,206	05/12/2019
81726J-AC-5	SENSATA TECHNOLOGIES BV TERM LOAN B 3.250% 05/12/19		01/02/2014	Redemption 100.0000		4,167	4,167	4,167	4,167	0	0	0	0	0	4,167	0	0	0	0	05/12/2019
817565-BX-1	SERVICE CORP INTERNATIONAL SERIES 144A 5.375% 01/15/22		01/28/2014	Wells Fargo		820,125	810,000	810,000	810,000	0	0	0	0	0	810,000	0	10,125	10,125	25,397	01/15/2022
81760G-AQ-7	SERVICEMASTER COMPANY THE TRANCHE C TERM LOAN 4.250% 01/31/17		04/16/2014	Royal Bank of Canada		746,222	746,222	733,163	733,334	0	806	0	806	0	734,140	0	12,082	12,082	10,571	01/31/2017
81760G-AQ-7	SERVICEMASTER COMPANY THE TRANCHE C TERM LOAN 4.250% 01/31/17		03/31/2014	Redemption 100.0000		1,889	1,889	1,856	1,857	0	1	0	1	0	1,858	0	31	31	20	01/31/2017
828807-BM-8	SIMON PROPERTY GROUP INC 5.100% 06/15/15		06/17/2014	Wachovia Securities		52,221	50,000	53,653	51,142	0	(362)	0	(362)	0	50,780	0	1,441	1,441	1,310	06/15/2015
828807-BT-3	SIMON PROPERTY GROUP INC 6.100% 05/01/16		09/10/2014	Corporate Action		538,560	500,000	576,702	550,717	0	(16,768)	0	(16,768)	0	533,948	0	4,612	4,612	26,264	05/01/2016
828807-CC-9	SIMON PROPERTY GROUP INC 4.200% 02/01/15		02/13/2014	JP Morgan		20,490	20,000	19,956	19,990	0	1	0	1	0	19,991	0	499	499	462	02/01/2015
828807-CH-8	SIMON PROPERTY GROUP INC 2.800% 01/30/17		04/22/2014	UBS Securities Inc		104,440	100,000	104,031	102,498	0	(273)	0	(273)	0	102,225	0	2,215	2,215	2,061	01/30/2017
828807-CJ-4	SIMON PROPERTY GROUP INC 2.150% 09/15/17		04/22/2014	Merrill Lynch		102,504	100,000	104,532	103,461	0	(312)	0	(312)	0	103,150	0	(646)	(646)	1,314	09/15/2017
842587-CG-0	SOUTHERN CO 2.375% 09/15/15		05/13/2014	McDonald & Co.		204,788	200,000	198,845	199,561	0	94	0	94	0	199,655	0	5,133	5,133	3,180	09/15/2015
843830-AD-2	SOUTHERN STAR CENT CORP 6.750% 03/01/16		06/13/2014	Corporate Action		335,789	345,000	265,650	314,294	0	5,903	0	5,903	0	320,197	0	15,592	15,592	28,786	03/01/2016
84857H-AK-6	SPIRIT AEROSYSTEMS INC TERM B LOAN 3.250% 04/18/19		12/31/2014	Redemption 100.0000		15,063	15,063	14,988	14,939	0	14	0	14	0	14,953	0	110	110	(1,971)	04/18/2019
85205T-AD-2	SPIRIT AEROSYSTEMS INC 6.750% 12/15/20		03/14/2014	Various		2,083,100	1,940,000	2,068,350	2,033,510	0	(4,514)	0	(4,514)	0	2,028,996	0	54,104	54,104	34,009	12/15/2020
852061-AK-6	SPRINT NEXTEL CORP SERIES 144A 9.000% 11/15/18		04/22/2014	Bank of America		1,217,500	1,000,000	1,112,500	1,086,940	0	(4,813)	0	(4,813)	0	1,082,127	0	135,373	135,373	40,000	11/15/2018
863667-AC-5	STRYKER CORP 2.000% 09/30/16		04/10/2014	Pershing		51,501	50,000	50,014	50,008	0	(1)	0	(1)	0	50,007	0	1,494	1,494	542	09/30/2016

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
86736G-AN-4	SUNGARD DATA SYSTEMS INC TRANCHE D TERM LOAN 4.500% 12/04/19		03/31/2014	Redemption 100.0000		1,456,731	1,456,731	1,480,403	1,462,806	14,517	(2,115)	0	12,402	0	1,475,207	0	(18,476)	(18,476)	18,755	12/04/2019
867914-BD-4	SUNTRUST BANKS INC 3.600% 04/15/16		04/10/2014	Suntrust Bank		105,120	100,000	101,183	100,563	0	(71)	0	(71)	0	100,492	0	4,628	4,628	1,800	04/15/2016
871503-AG-3	SYMANTEC CORP 2.750% 09/15/15		04/16/2014	JP Morgan		153,603	150,000	147,511	149,063	0	165	0	165	0	149,228	0	4,375	4,375	2,486	09/15/2015
872312-AA-1	TCM SUB LLC SERIES 144A 3.550% 01/15/15		11/12/2014	Wachovia Securities		849,005	845,000	844,273	844,846	0	130	0	130	0	844,976	0	4,029	4,029	40,163	01/15/2015
87243Q-AA-4	TENET HEALTHCARE CORP SERIES 144A 6.000% 10/01/20		02/07/2014	Goldman Sachs & Co		662,500	625,000	625,000	625,000	0	0	0	0	0	625,000	0	37,500	37,500	14,063	10/01/2020
87612B-AK-8	TARGA RESOURCES PARTNERS 6.375% 08/01/22		10/22/2014	Barclays		980,525	910,000	980,575	962,325	15,007	(9,686)	0	5,321	0	967,646	0	12,879	12,879	71,871	08/01/2022
87612E-AP-1	TARGET CORPORATION 5.375% 05/01/17		01/27/2014	Wachovia Securities		112,837	100,000	119,243	113,513	0	(309)	0	(309)	0	113,204	0	(367)	(367)	1,314	05/01/2017
880779-AX-1	TEREX CORP 6.500% 04/01/20		10/31/2014	Bank of America		1,052,500	1,000,000	1,005,000	1,003,911	0	(696)	0	(696)	0	1,003,215	0	49,285	49,285	71,139	04/01/2020
883203-BL-4	TEXTRON INC 5.600% 12/01/17		12/05/2014	JP Morgan		137,458	125,000	142,799	140,369	0	(3,570)	0	(3,570)	0	136,799	0	658	658	7,175	12/01/2017
883556-AS-1	THERMO FISHER SCIENTIFIC 3.200% 05/01/15		02/20/2014	JP Morgan		51,516	50,000	49,794	49,942	0	6	0	6	0	49,948	0	1,568	1,568	507	05/01/2015
887317-AC-9	TIME WARNER INC 5.875% 11/15/16		02/28/2014	JP Morgan		112,768	100,000	115,212	109,070	0	(534)	0	(534)	0	108,535	0	4,233	4,233	1,779	11/15/2016
887317-AJ-4	TIME WARNER INC 3.150% 07/15/15		05/21/2014	Wachovia Securities		51,508	50,000	49,941	49,981	0	5	0	5	0	49,986	0	1,522	1,522	1,365	07/15/2015
88732J-AQ-1	TIME WARNER CABLE INC 8.250% 02/14/14		02/14/2014	Maturity		100,000	100,000	99,849	99,995	0	5	0	5	0	100,000	0	0	0	4,125	02/14/2014
89334G-AK-0	TRANSUNION CORP TERM LOAN 4.250% 02/10/18		04/09/2014	Redemption 100.0000		1,920,352	1,920,352	1,944,356	1,929,474	3,113	(2,026)	0	1,087	0	1,930,560	0	(10,208)	(10,208)	22,439	02/10/2018
89784W-AB-0	TRUE RELIGION APPAREL 5.875% 07/30/19		07/31/2014	Redemption 100.0000		24,375	24,375	22,791	22,795	0	82	0	82	0	22,877	0	1,498	1,498	1,006	07/30/2019
903203-BF-3	UPC FINANCING PARTNERSHIP TRANCHE AC 3.250% 11/15/21		03/13/2014	Goldman Sachs & Co		693,422	693,422	691,689	690,313	0	106	0	106	0	690,420	0	3,003	3,003	11,581	11/15/2021
903203-BN-6	UPC FINANCING PARTNERSHIP 4.000% 01/31/21		01/09/2014	Barclays		1,076,786	1,071,429	1,082,143	1,069,286	12,370	(354)	0	12,016	0	1,081,303	0	(4,517)	(4,517)	5,238	01/31/2021
903203-BN-6	UPC FINANCING PARTNERSHIP 4.000% 01/31/21		03/20/2014	Redemption 100.0000		1,500,000	1,500,000	1,496,250	1,490,126	0	19	0	19	0	1,490,145	0	9,855	9,855	41,333	01/31/2021
90324L-AG-8	RE/MAX INTERNATIONAL US RENAL CARE 4.250% 07/03/19		12/31/2014	Redemption 100.0000		9,375	9,375	9,281	9,270	0	(1)	0	(1)	0	9,268	0	107	107	215	07/03/2019
90345W-AD-6	US AIRWAYS SERIES 2012-2 CLASS A ETC 4.625% 06/03/25		02/03/2014	Citibank		1,554,646	1,494,852	1,494,852	1,494,852	0	0	0	0	0	1,494,852	0	59,794	59,794	12,099	06/03/2025
904764-AP-2	UNILEVER CAPITAL CORPORATION 0.850% 08/02/17		01/27/2014	Pershing		98,343	100,000	98,999	99,263	0	16	0	16	0	99,279	0	(936)	(936)	418	08/02/2017
90521A-PJ-1	UNION BANK NA 2.625% 09/26/18		10/20/2014	Various		4,292,775	4,175,000	4,174,040	4,174,088	0	64	0	64	0	4,174,151	0	118,624	118,624	67,275	09/26/2018
910047-AF-6	UNITED CONTINENTAL HOLDINGS 6.375% 06/01/18		02/04/2014	Various		442,725	420,000	420,000	420,000	0	0	0	0	0	420,000	0	22,725	22,725	3,692	06/01/2018
910047-AG-4	UNITED CONTINENTAL HOLDINGS 6.000% 12/01/20		03/19/2014	Citibank		83,500	80,000	80,200	79,800	400	0	0	400	0	80,200	0	3,300	3,300	1,813	12/01/2020
911365-AY-0	UNITED RENTALS 5.750% 07/15/18		02/14/2014	Bank of America		2,124,325	1,990,000	2,032,536	2,024,161	0	(1,207)	0	(1,207)	0	2,022,954	0	101,371	101,371	68,337	07/15/2018
911365-AZ-7	UNITED RENTALS 7.625% 04/15/22		02/14/2014	JP Morgan		1,687,500	1,500,000	1,539,578	1,535,567	0	(614)	0	(614)	0	1,534,953	0	152,547	152,547	39,714	04/15/2022
91159H-GX-2	US BANCORP 2.450% 07/27/15		03/18/2014	Wachovia Securities		281,958	275,000	275,776	275,244	0	(33)	0	(33)	0	275,211	0	6,746	6,746	4,323	07/27/2015
91159H-HD-5	US BANCORP SERIES MTN 1.650% 05/15/17		01/27/2014	Stifel Nicolaus & Co		126,825	125,000	127,776	126,959	0	(46)	0	(46)	0	126,914	0	(89)	(89)	424	05/15/2017
913017-BH-1	UNITED TECHNOLOGIES CORP 4.875% 05/01/15		02/20/2014	KNIGHT CLEARING SERVICE		52,638	50,000	55,187	51,474	0	(163)	0	(163)	0	51,311	0	1,326	1,326	772	05/01/2015
913017-BU-2	UNITED TECHNOLOGIES CORP 1.800% 06/01/17		01/27/2014	Bony/Barclays Capital Inc		161,160	158,000	162,577	161,263	0	(73)	0	(73)	0	161,190	0	(30)	(30)	458	06/01/2017
91324P-BY-7	UNITEDHEALTH GROUP INC 1.400% 10/15/17		06/17/2014	Bank of America		124,951	125,000	126,070	125,826	0	(100)	0	(100)	0	125,726	0	(775)	(775)	1,186	10/15/2017
91829K-AA-1	VPI ESCROW CORP SERIES 144A 6.375% 10/15/20		03/07/2014	RBC Dominion		1,209,900	1,110,000	1,110,000	1,110,000	0	0	0	0	0	1,110,000	0	99,900	99,900	28,895	10/15/2020
91913Y-AQ-3	VALERO ENERGY CORP 4.500% 02/01/15		02/14/2014	Wachovia Securities		20,719	20,000	19,947	19,987	0	2	0	2	0	19,989	0	730	730	498	02/01/2015
92343V-BF-0	VERIZON COMMUNICATIONS 1.100% 11/01/17		05/28/2014	Pershing		223,715	225,000	218,239	218,979	0	630	0	630	0	219,609	0	4,106	4,106	1,437	11/01/2017
92343V-BP-8	VERIZON COMMUNICATIONS 3.650% 09/14/18		07/17/2014	Various		8,528,611	8,000,000	8,218,343	8,210,146	0	(13,661)	0	(13,661)	0	8,196,485	0	332,126	332,126	142,649	09/14/2018
92343V-BP-8	VERIZON COMMUNICATIONS 3.650% 09/14/18		08/21/2014	Taxable Exchange		6,108,344	5,675,000	6,008,645	5,998,761	0	(41,866)	0	(41,866)	0	5,956,895	0	151,449	151,449	191,602	09/14/2018
92343V-BR-4	VERIZON COMMUNICATIONS 5.150% 09/15/23		02/03/2014	Bank of America		1,634,190	1,500,000	1,608,465	1,608,343	0	(852)	0	(852)	0	1,607,491	0	26,699	26,699	29,613	09/15/2023
92531X-AP-7	VERSO PAPER HOLDINGS LLC 11.750% 01/15/19		03/05/2014	Morgan Stanley		1,627,500	1,500,000	1,623,750	1,590,000	20,100	(4,383)	0	15,717	0	1,605,718	0	21,782	21,782	115,052	01/15/2019
925524-BB-5	VIACOM INC 6.250% 04/30/16		05/21/2014	Wachovia Securities		55,103	50,000	58,122	53,989	0	(676)	0	(676)	0	53,313	0	1,790	1,790	1,797	04/30/2016
92553P-AF-9	VIACOM INC 4.250% 09/15/15		05/21/2014	Wachovia Securities		52,286	50,000	54,014	51,441	0	(337)	0	(337)	0	51,104	0	1,182	1,182	1,488	09/15/2015
929043-AF-4	VORNADO REALTY LP 4.250% 04/01/15		02/20/2014	JP Morgan		25,659	25,000	24,959	24,989	0	1	0	1	0	24,990	0	669	669	425	04/01/2015

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
92929L-AL-2	WMG ACQUISITION CORP 3.750% 07/06/20		12/31/2014	Redemption 100.0000		7,000	7,000	7,000	6,995	5	0	0	5	0	7,000	0	0	0	166	07/06/2020
931142-CG-6	WAL-MART STORES INC 5.375% 04/05/17		01/27/2014	Bear Stearns		113,750	100,000	118,425	112,569	0	(293)	0	(293)	0	112,276	0	1,474	1,474	1,702	04/05/2017
931142-CQ-4	WAL-MART STORES INC 3.200% 05/15/14		01/27/2014	Wachovia Securities		100,848	100,000	100,200	100,016	0	(3)	0	(3)	0	100,013	0	835	835	658	05/15/2014
931142-CR-2	WAL-MART STORES INC 2.875% 04/01/15		02/20/2014	CS First Boston		51,411	50,000	49,655	49,909	0	11	0	11	0	49,920	0	1,491	1,491	575	04/01/2015
931142-CX-9	WAL-MART STORES INC 1.500% 10/25/15		04/10/2014	Wachovia Securities		152,525	150,000	146,856	148,799	0	188	0	188	0	148,987	0	3,538	3,538	1,063	10/25/2015
931142-DC-4	WAL-MART STORES INC 2.800% 04/15/16		04/10/2014	Bony/Barclays Capital Inc		78,545	75,000	76,184	75,566	0	(70)	0	(70)	0	75,496	0	3,049	3,049	1,050	04/15/2016
931422-AJ-8	WALGREEN CO 1.800% 09/15/17		04/10/2014	Bony/Barclays Capital Inc		126,796	125,000	126,214	125,914	0	(69)	0	(69)	0	125,844	0	952	952	1,313	09/15/2017
93316U-AD-9	WALTER ENERGY 7.250% 04/01/18		07/16/2014	Various		1,451,597	1,499,431	1,500,387	1,468,812	27,574	(3,056)	0	24,518	0	1,493,331	0	(41,734)	(41,734)	45,912	04/01/2018
948627-AU-8	WEIGHT WATCHERS INTERNATIONAL TERM LOAN B2 4.000% 04/02/20		02/19/2014	Various		401,953	500,000	492,500	444,625	47,376	(314)	0	47,062	0	491,687	0	(89,734)	(89,734)	7,740	04/02/2020
948627-AU-8	WEIGHT WATCHERS INTERNATIONAL TERM LOAN B2 4.000% 04/02/20		12/31/2014	Redemption 100.0000		9,962	9,962	9,813	8,859	944	(6)	0	938	0	9,797	0	166	166	347	04/02/2020
94974B-EU-0	WELLS FARGO & COMPANY 3.625% 04/15/15		01/27/2014	Bank of America		259,315	250,000	261,670	253,540	0	(211)	0	(211)	0	253,330	0	5,985	5,985	2,618	04/15/2015
94974B-FD-7	WELLS FARGO & COMPANY MTN 2.100% 05/08/17		01/27/2014	Pershing		205,132	200,000	200,750	200,529	0	(12)	0	(12)	0	200,517	0	4,615	4,615	945	05/08/2017
95235L-AN-0	WEST CORP TRANCHE B6 3.250% 06/30/18		06/30/2014	Redemption 100.0000		177,728	177,728	179,061	178,331	0	(41)	0	(41)	0	178,290	0	(562)	(562)	3,185	06/30/2018
966387-AH-5	WHITING PETROLEUM CORP 5.750% 03/15/21		09/22/2014	Goldman Sachs & Co		1,432,990	1,330,000	1,333,714	1,333,700	0	(294)	0	(294)	0	1,333,406	0	99,584	99,584	79,237	03/15/2021
97246F-AD-8	WILSONART INTERNATIONAL INITIAL TERM LOAN 4.000% 10/31/19		01/17/2014	Deutsche Bank		279,480	278,090	272,528	272,485	0	59	0	59	0	272,544	0	6,936	6,936	711	10/31/2019
97381H-AN-7	WINDSTREAM CORP TRANCHE B-4 TERM LOAN 3.500% 01/10/20		12/31/2014	Redemption 100.0000		6,924	6,924	6,924	6,924	0	0	0	0	0	6,924	0	0	0	177	01/10/2020
97381W-AP-2	WINDSTREAM CORPORATION TRANCHE B-5 TERM LOAN 3.500% 08/08/19		12/31/2014	Redemption 100.0000		9,526	9,526	9,478	9,477	0	(8)	0	(8)	0	9,469	0	57	57	231	08/08/2019
97381W-AT-1	WINDSTREAM CORP 7.750% 10/01/21		08/08/2014	Various		1,607,498	1,500,000	1,550,119	1,549,928	0	(4,243)	0	(4,243)	0	1,545,685	0	61,812	61,812	100,391	10/01/2021
982526-AR-6	WRIGLEY JR CO SERIES 144A 1.400% 10/21/16		04/22/2014	Bony/Barclays Capital Inc		2,091,413	2,075,000	2,072,697	2,072,843	0	239	0	239	0	2,073,082	0	18,331	18,331	14,848	10/21/2016
983024-AJ-9	WYETH 5.500% 02/15/16		03/05/2014	Bank of America		109,318	100,000	112,555	105,592	0	(491)	0	(491)	0	105,100	0	4,218	4,218	3,132	02/15/2016
98919M-AD-7	ZAYO GROUP LLC TRANCHE B 4.000% 07/02/19		12/31/2014	Redemption 100.0000		14,984	14,984	15,209	14,987	133	(32)	0	101	0	15,088	0	(104)	(104)	371	07/02/2019
99AA41-46-6	OBSIDIAN NATURAL GAS TRUST TERM LOAN 7.000% 11/02/15		12/01/2014	Redemption 100.0000		540,848	540,848	548,960	543,483	0	(536)	0	(536)	0	542,947	0	(2,099)	(2,099)	20,406	11/02/2015
99AA52-15-8	VERIFONE INC Tranche A 2.900% 12/28/16		07/09/2014	Redemption 100.0000		2,710,411	2,710,411	2,710,411	2,690,760	19,650	0	0	19,650	0	2,710,411	0	0	0	40,948	12/28/2016
99AA62-95-9	DIGITALGLOBE INC 3.750% 01/25/20		12/31/2014	Redemption 100.0000		10,297	10,297	10,375	10,339	25	(22)	0	3	0	10,342	0	(44)	(44)	244	01/25/2020
99AA64-70-8	CEDAR FAIR LP Term -1 Loans 3.250% 12/15/17		12/31/2014	Redemption 100.0000		17,460	17,460	17,417	17,401	0	3	0	3	0	17,404	0	57	57	575	12/15/2017
99AA65-16-8	CONSTELLIUM HOLDCO BV 7.000% 03/01/20		05/09/2014	Redemption 100.0000		323,696	323,696	322,078	320,243	0	(1,267)	0	(1,267)	0	318,977	0	4,720	4,720	6,903	03/01/2020
99AA65-41-6	TRONOX PIGMENTS 4.500% 03/02/20		01/01/2014	Citibank		0	0	0	(1)	0	(216)	0	(216)	0	(217)	0	217	217	1,446	03/02/2020
99AA65-41-6	TRONOX PIGMENTS 4.500% 03/02/20		01/01/2014	Redemption 0.0000		0	0	0	1	0	(1)	0	(1)	0	0	0	0	0	0	03/02/2020
99AA65-81-2	UNITED AIRLINES INC 3.615% 03/25/19		09/30/2014	Redemption 100.0000		15,397	15,397	15,397	15,397	0	0	0	0	0	15,397	0	0	0	220	03/25/2019
99AA66-54-7	SINCLAIR TELEVISION GROUP TERM LOAN B 3.000% 04/09/20		12/31/2014	Redemption 100.0000		5,988	5,988	5,988	5,941	48	0	0	48	0	5,988	0	0	0	113	04/09/2020
99AA66-89-3	CEQUEL COMMUNICATIONS LLC TERM LOAN 3.500% 02/14/19		12/31/2014	Redemption 100.0000		89,473	89,473	89,473	89,473	0	0	0	0	0	89,473	0	0	0	2,655	02/14/2019
99AA67-38-8	CHARTER COMMUNICATIONS TERM LOAN F 3.000% 01/31/21		11/06/2014	Bank of America		362,225	366,810	365,893	363,601	1,733	(339)	0	1,394	0	364,994	0	(2,769)	(2,769)	8,345	01/31/2021
99AA67-38-8	CHARTER COMMUNICATIONS TERM LOAN F 3.000% 01/31/21		09/30/2014	Redemption 100.0000		6,329	6,329	6,313	6,274	30	(4)	0	26	0	6,299	0	30	30	96	01/31/2021
99AA67-38-8	CHARTER COMMUNICATIONS TERM LOAN F 3.000% 01/31/21		05/01/2014	Cash Adjustment		(55)	(1)	(1)	(1)	0	0	0	0	0	(1)	0	(54)	(54)	0	01/31/2021

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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
99AA67-64-4	CALPINE CONSTRUCTION FINANCE DELAYED DRAW TL B 3.000% 05/03/20		11/10/2014	Deutsche Bank		1,691,631	1,730,569	1,726,243	1,712,987	11,282	(1,268)	0	10,014	0	1,723,000	0	(31,369)	(31,369)	39,370	05/03/2020
99AA67-64-4	CALPINE CONSTRUCTION FINANCE DELAYED DRAW TL B 3.000% 05/03/20		09/30/2014	Redemption 100.0000		13,144	13,144	13,111	13,010	86	(8)	0	78	0	13,088	0	55	55	199	05/03/2020
99AA68-35-2	KASIMA LLC TERM LOAN B 3.250% 05/17/21		07/22/2014	Barclays		1,416,610	1,423,729	1,423,729	1,423,729	0	0	0	0	0	1,423,729	0	(7,119)	(7,119)	26,477	05/17/2021
99AA69-42-6	RITE AID CORPORATION SECOND LIEN TERM FACILITY 4.875% 06/13/21		01/17/2014	Citibank		815,411	797,468	797,468	797,468	0	0	0	0	0	797,468	0	17,943	17,943	0	06/13/2021
99AA69-48-3	HGIM CORP. TERM LOAN B 5.500% 06/14/20		09/03/2014	Various		499,130	500,967	493,452	492,087	0	(1,121)	0	(1,121)	0	490,966	0	8,165	8,165	16,585	06/14/2020
99AA69-48-3	HGIM CORP. TERM LOAN B 5.500% 06/14/20		12/31/2014	Redemption 100.0000		11,305	11,305	11,135	11,104	0	(17)	0	(17)	0	11,087	0	217	217	280	06/14/2020
99AA69-59-0	ASURION LLC 3.500% 06/21/20		01/17/2014	Bank of America		889,903	895,500	864,158	864,477	0	626	0	626	0	865,103	0	24,800	24,800	4,266	06/21/2020
99AA69-61-6	EMERALD EXPOSITIONS HOLDING TRAVELPORT LLC TL 6.250% 06/26/19		09/01/2014	Redemption 100.0000		432,850	432,850	430,686	430,098	0	(2,031)	0	(2,031)	0	428,067	0	4,783	4,783	24,592	06/26/2019
99AA69-90-5	CHRYSLER GROUP LLC OCEANIA CRUISES INC TL 6.750% 06/28/20		02/07/2014	Redemption 100.0000		715,240	715,240	708,088	704,842	0	160	0	160	0	705,002	0	10,238	10,238	5,096	06/28/2020
99AA71-14-1	BMC SOFTWARE FOREIGN USD TERM LOANS 5.000% 08/09/20		08/05/2014	CS First Boston		1,470,113	1,492,500	1,488,769	1,486,868	0	(4,669)	0	(4,669)	0	1,482,199	0	(12,086)	(12,086)	51,408	08/09/2020
99AA71-14-1	BMC SOFTWARE FOREIGN USD TERM LOANS 5.000% 08/09/20		06/30/2014	Redemption 100.0000		7,500	7,500	7,481	7,472	0	(16)	0	(16)	0	7,456	0	44	44	163	08/09/2020
99AA71-64-6	CINCINNATI BELL TERM LOAN B FACILITY 4.000% 08/20/20		12/31/2014	Redemption 100.0000		16,818	16,818	16,692	16,674	0	(7)	0	(7)	0	16,667	0	151	151	1,084	08/20/2020
99AA71-69-5	BALLY TECHNOLOGIES TERM B 4.250% 08/22/20		01/27/2014	Wells Fargo		1,567,183	1,551,667	1,543,908	1,543,368	0	101	0	101	0	1,543,469	0	23,715	23,715	5,679	08/22/2020
99AA71-69-5	BALLY TECHNOLOGIES TERM B 4.250% 08/22/20		11/24/2014	Redemption 100.0000		1,520,358	1,520,358	1,515,381	1,515,007	0	(3,989)	0	(3,989)	0	1,511,019	0	9,339	9,339	47,614	08/22/2020
99AA72-64-4	ALLEGION US HOLDING COMPANY IN TERM LOAN B 3.000% 12/26/20		04/04/2014	JP Morgan		1,195,504	1,197,000	1,194,008	1,194,040	0	(876)	0	(876)	0	1,193,164	0	2,340	2,340	13,865	12/26/2020
99AA72-64-4	ALLEGION US HOLDING COMPANY IN TERM LOAN B 3.000% 12/26/20		03/31/2014	Redemption 100.0000		3,000	3,000	2,993	2,993	0	(2)	0	(2)	0	2,990	0	10	10	30	12/26/2020
99AA73-36-0	SYNCREON GROUP TERM B 5.250% 10/11/20		12/31/2014	Redemption 100.0000		11,377	11,377	11,035	11,029	0	(15)	0	(15)	0	11,014	0	363	363	389	10/11/2020
99AA74-85-5	MURRAY ENERGY CORP TERM LOAN B 5.250% 11/21/19		12/31/2014	Redemption 100.0000		9,783	9,783	9,734	9,730	0	(30)	0	(30)	0	9,700	0	82	82	419	11/21/2019
99AA74-86-3	TRIBUNE CO. INITIAL TERM LOAN 4.000% 11/20/20		01/01/2014	JP Morgan		(51,189)	(51,189)	(51,061)	(51,061)	0	0	0	0	0	(51,061)	0	(128)	(128)	0	11/20/2020
99AA75-08-4	NXP BV / NXP FUNDING LLC TRANCHE D TERM LOAN 3.250% 01/11/20		01/01/2014	Barclays		(719)	(719)	(719)	(719)	0	0	0	0	0	(719)	0	0	0	5	01/11/2020
99AA75-08-4	NXP BV / NXP FUNDING LLC TRANCHE D TERM LOAN 3.250% 01/11/20		01/01/2014	Redemption 100.0000		719	719	719	719	0	0	0	0	0	719	0	0	0	0	01/11/2020
99AA75-47-2	ARDAGH HOLDINGS USA INC DOLLAR TERM LOAN 0.000% 12/09/19		01/01/2014	Citibank		0	0	0	0	0	(2)	0	(2)	0	(2)	0	2	2	0	12/09/2019
99AA75-50-6	ENDO LUXEMBOURG FINANCE I TERM LOAN 3.250% 11/05/20		11/06/2014	Deutsche Bank		757,731	765,385	761,558	761,558	0	(907)	0	(907)	0	760,651	0	(2,920)	(2,920)	16,100	11/05/2020
99AA75-50-6	ENDO LUXEMBOURG FINANCE I TERM LOAN 3.250% 11/05/20		09/30/2014	Redemption 100.0000		3,846	3,846	3,827	3,827	0	(3)	0	(3)	0	3,824	0	23	23	54	11/05/2020
C7500W-AC-0	PROGRESSIVE WASTE SOLUTIONS 3.000% 10/22/19		01/01/2014	Bank of America		0	0	0	0	0	0	0	0	0	0	0	0	0	438	10/22/2019
C7500W-AC-0	PROGRESSIVE WASTE SOLUTIONS 3.000% 10/22/19		01/01/2014	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/22/2019
C9413P-AM-5	VALEANT PHARMACEUTICALS TRANCHE B 3.750% 02/13/19		07/16/2014	Redemption 100.0000		134,369	134,369	135,209	134,715	0	(139)	0	(139)	0	134,576	0	(207)	(207)	2,718	02/13/2019
C9413P-AP-8	VALEANT PHARMACEUTICALS TERM LOAN BE 3.750% 06/27/20		07/16/2014	Redemption 100.0000		98,152	98,152	96,679	96,629	0	(79)	0	(79)	0	96,550	0	1,602	1,602	2,170	06/27/2020
Q0182F-AC-2	ALINTA ENERGY TERM LOAN B 6.375% 08/07/19		11/21/2014	Redemption 100.0000		12,799	12,799	12,159	12,148	0	6	0	6	0	12,154	0	645	645	570	08/07/2019
Q3930A-AB-4	FORTESCUE METALS GROUP LTD TRANCHE B 3.710% 09/18/17		08/01/2014	Various		3,557,321	3,563,902	3,556,343	3,554,288	0	992	0	992	0	3,555,281	0	2,040	2,040	96,249	09/18/2017

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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
Q3930A-AB-4	FORTESCUE METALS GROUP LTD TRANCHE B 3.710% 09/18/17		06/30/2014	Redemption 100.0000		13,425	13,425	13,291	13,285	0	9	0	9	0	13,294	0	131	131	261	09/18/2017
06775D-AB-9	NINE ENTERTAINMENT CO TERM LOAN B 3.046% 12/05/20		06/23/2014	Redemption 100.0000		1,489,994	1,489,994	1,486,894	1,481,426	4,249	(469)	0	3,780	0	1,485,206	0	4,787	4,787	31,359	12/05/2020
SD8994-18-0	MERLIN ENTERTAINMENT TERM LOAN B 3.407% 07/31/19		12/30/2014	Redemption 100.0000		7,500	7,500	7,463	7,458	0	(4)	0	(4)	0	7,454	0	46	46	157	07/31/2019
008911-AX-7	AIR CANADA SERIES 144A 6.750% 10/01/19	A	05/28/2014	Citibank		1,039,200	960,000	960,000	960,000	0	0	0	0	0	960,000	0	79,200	79,200	44,280	10/01/2019
064149-D8-7	BANK OF NOVA SCOTIA 2.900% 03/29/16	A	01/08/2014	JP Morgan		104,227	100,000	99,627	99,826	0	3	0	3	0	99,828	0	4,399	4,399	838	03/29/2016
064159-AM-8	BANK OF NOVA SCOTIA 2.550% 01/12/17	A	06/13/2014	JP Morgan		77,751	75,000	76,969	76,269	0	(188)	0	(188)	0	76,081	0	1,670	1,670	1,780	01/12/2017
097751-AS-0	BOMBARDIER INC SERIES 144A 7.500% 03/15/18	A	10/23/2014	Carr Securities		271,338	245,000	245,000	245,000	0	0	0	0	0	245,000	0	26,338	26,338	20,570	03/15/2018
097751-AV-3	BOMBARDIER INC SERIES 144A 7.750% 03/15/20	A	10/23/2014	Various		458,175	410,000	417,500	416,624	0	(763)	0	(763)	0	415,861	0	42,314	42,314	35,570	03/15/2020
136375-BU-5	CANADIAN NATIONAL RAILWAY 1.450% 12/15/16	A	01/17/2014	Bank of America		50,506	50,000	49,497	49,696	0	6	0	6	0	49,702	0	804	804	77	12/15/2016
136385-AN-1	CANADIAN NATURAL RESOURCES 5.900% 02/01/18	A	10/09/2014	Pershing		112,996	100,000	119,931	116,702	0	(3,141)	0	(3,141)	0	113,561	0	(565)	(565)	7,113	02/01/2018
29667W-AA-0	ESSAR STEEL ALGOMA INC SERIES 144A 9.375% 03/15/15	A	11/14/2014	Various		1,505,578	1,500,000	1,452,041	1,417,500	55,217	18,554	0	73,771	0	1,491,271	0	14,306	14,306	158,815	03/15/2015
58515U-AM-1	MEG ENERGY CORP INITIAL TERM LOAN 3.750% 03/18/18	A	02/07/2014	Bank of America		1,486,557	1,473,662	1,475,504	1,470,303	0	122	0	122	0	1,470,425	0	16,131	16,131	8,750	03/18/2018
65548P-AD-8	NORBORD INC SERIES 144A 5.375% 12/01/20	A	10/30/2014	Citicorp		1,007,655	1,023,000	1,023,000	1,016,606	6,394	0	0	6,394	0	1,023,000	0	(15,345)	(15,345)	51,547	12/01/2020
77531Q-AM-0	ROGERS WIRELESS INC 7.500% 03/15/15	A	02/14/2014	JP Morgan		53,643	50,000	58,317	52,172	0	(240)	0	(240)	0	51,933	0	1,710	1,710	1,615	03/15/2015
884903-BN-4	THOMSON REUTERS CORP 1.300% 02/23/17	A	02/03/2014	Bony/Barclays Capital Inc		2,102,811	2,105,000	2,095,064	2,095,391	0	286	0	286	0	2,095,677	0	7,134	7,134	5,701	02/23/2017
00928Q-AL-5	AIRCASTLE LTD 4.625% 12/15/18	F	02/25/2014	Bank of America		1,548,750	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	48,750	48,750	15,995	12/15/2018
05565Q-BH-0	BP CAPITAL MARKETS PLC 3.875% 03/10/15	F	01/27/2014	Wachovia Securities		155,708	150,000	158,681	152,443	0	(157)	0	(157)	0	152,286	0	3,422	3,422	2,244	03/10/2015
05565Q-BN-7	BP CAPITAL MARKETS PLC 3.125% 10/01/15	F	04/10/2014	Spear, Leeds, & Kellogg		77,894	75,000	77,048	75,759	0	(123)	0	(123)	0	75,636	0	2,257	2,257	1,263	10/01/2015
05565Q-BQ-0	BP CAPITAL MARKETS PLC 3.200% 03/11/16	F	01/27/2014	Nomura Securities		131,470	125,000	124,874	124,942	0	2	0	2	0	124,944	0	6,526	6,526	1,533	03/11/2016
05565Q-BT-4	BP CAPITAL MARKETS PLC 2.248% 11/01/16	F	04/10/2014	CS First Boston		51,805	50,000	50,000	50,000	0	0	0	0	0	50,000	0	1,805	1,805	512	11/01/2016
05565Q-BY-3	BP CAPITAL MARKETS PLC 1.846% 05/05/17	F	04/10/2014	Bear Stearns		153,057	150,000	150,315	150,218	0	(18)	0	(18)	0	150,199	0	2,858	2,858	1,231	05/05/2017
05574L-TW-8	BNP PARIBAS SERIES MTN 1.250% 12/12/16	F	01/16/2014	SG Americas Securities LLC		1,001,890	1,000,000	998,970	998,988	0	20	0	20	0	999,008	0	2,882	2,882	1,389	12/12/2016
06739F-GF-2	BARCLAYS BANK PLC 5.000% 09/22/16	F	09/04/2014	Pershing		107,940	100,000	99,868	99,925	0	18	0	18	0	99,943	0	7,997	7,997	4,819	09/22/2016
204384-AB-7	CGG VERITAS 6.500% 06/01/21	F	07/29/2014	Wells Fargo		630,500	650,000	627,741	631,453	0	1,142	0	1,142	0	632,596	0	(2,096)	(2,096)	28,167	06/01/2021
204386-AM-8	CIE GENER DE GEOPHYSIQUE 9.500% 05/15/16 Call 102.3750	F	06/02/2014	Call 102.3750		685,913	670,000	714,126	683,099	0	(3,852)	0	(3,852)	0	679,247	0	6,666	6,666	34,831	05/15/2016
21685W-BL-0	RABOBANK NEDERLAND 2.125% 10/13/15	F	01/17/2014	Merrill Lynch		205,260	200,000	196,729	198,694	0	42	0	42	0	198,736	0	6,524	6,524	1,169	10/13/2015
21686C-AD-2	RABOBANK NEDERLAND UTREC 3.375% 01/19/17	F	02/20/2014	Bear Stearns		133,290	125,000	129,004	127,568	0	(119)	0	(119)	0	127,449	0	5,841	5,841	2,520	01/19/2017
22303Q-AK-6	COVIDIEN INTERNATIONAL 2.800% 06/15/15	F	04/10/2014	JP Morgan		25,629	25,000	24,953	24,985	0	3	0	3	0	24,988	0	641	641	233	06/15/2015
25243Y-AJ-8	DIAGEO CAPITAL PLC 5.500% 09/30/16	F	01/27/2014	Pershing		55,926	50,000	57,556	54,270	0	(117)	0	(117)	0	54,153	0	1,773	1,773	909	09/30/2016
25243Y-AR-0	DIAGEO CAPITAL PLC 1.500% 05/11/17	F	04/10/2014	Pershing		75,849	75,000	74,670	74,775	0	19	0	19	0	74,794	0	1,055	1,055	481	05/11/2017
25244S-AC-5	DIAGEO FINANCE BV 5.300% 10/28/15	F	04/10/2014	Wachovia Securities		107,325	100,000	111,523	104,501	0	(697)	0	(697)	0	103,805	0	3,520	3,520	2,459	10/28/2015
26433U-AA-3	DUFRY FINANCE SCA SERIES 144A 5.500% 10/15/20	F	11/07/2014	R.W. Baird		446,125	430,000	430,000	430,000	0	0	0	0	0	430,000	0	16,125	16,125	25,489	10/15/2020
377373-AC-9	GLAXOSMITHKLINE CAP PLC 1.500% 05/08/17	F	04/10/2014	Pershing		126,570	125,000	126,752	126,323	0	(113)	0	(113)	0	126,211	0	359	359	818	05/08/2017
45824T-AN-5	INTELSAT JACKSON HLDG SERIES 144A 5.500% 08/01/23	F	02/03/2014	Jeffries & Co		1,114,425	1,170,000	1,170,000	1,112,963	57,038	0	0	57,038	0	1,170,000	0	(55,575)	(55,575)	43,079	08/01/2023
53944V-AA-7	LLOYDS BANK PLC 2.300% 11/27/18	F	02/03/2014	Citigroup Global Markets		1,708,551	1,700,000	1,697,280	1,697,329	0	50	0	50	0	1,697,379	0	11,172	11,172	7,494	11/27/2018
539473-AG-3	LLOYDS TSB BANK PLC 4.875% 01/21/16	F	09/04/2014	Bony/Barclays Capital Inc		105,554	100,000	99,921	99,965	0	11	0	11	0	99,976	0	5,578	5,578	5,525	01/21/2016
69419B-AA-3	PACIFIC DRILLING SA SERIES 144A 5.375% 06/01/20	F	12/19/2014	Various		267,100	330,000	330,000	330,000	0	0	0	0	0	330,000	0	(62,900)	(62,900)	18,411	06/01/2020
716599-AC-9	PETROLEUM GEO SERVICES SERIES 144A 7.375% 12/15/18	F	07/28/2014	UBS Securities Inc		1,590,000	1,500,000	1,612,500	1,592,065	0	(12,359)	0	(12,359)	0	1,579,706	0	10,294	10,294	69,448	12/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
	RIO TINTO FINANCE USA LTD 1.875% 11/02/15																			
767201-AJ-5		F	05/21/2014	JP Morgan		101,790	100,000	97,930	99,199	0	174	0	174	0	99,373	0	2,417	2,417	1,068	11/02/2015
	RIO TINTO FINANCE USA LTD 2.250% 09/20/16																			
767201-AP-1		F	05/21/2014	Wachovia Securities		51,545	50,000	49,700	49,833	0	24	0	24	0	49,857	0	1,688	1,688	772	09/20/2016
	SABLE INTL FINANCE LTD. SERIES 144A																			
785712-AA-8	7.750% 02/15/17	F	02/28/2014	Call 103.8750		301,238	290,000	290,000	290,000	0	0	0	0	0	290,000	0	11,238	11,238	12,049	02/15/2017
80105N-AD-7	SANOFI-AVENTIS 2.625% 03/29/16	F	04/10/2014	Wachovia Securities		104,120	100,000	99,489	99,762	0	30	0	30	0	99,792	0	4,328	4,328	1,429	03/29/2016
	SEAGATE HDD CAYMAN SERIES 144A 3.750%																			
81180W-AJ-0	11/15/18	F	12/05/2014	Sterne, Agee, & Leach		1,031,680	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	31,680	31,680	41,146	11/15/2018
	SENSATA TECHNOLOGIES BV SERIES 144A																			
81725W-AG-8	4.875% 10/15/23	F	03/21/2014	Barclays		686,875	700,000	700,000	658,000	42,000	0	0	42,000	0	700,000	0	(13,125)	(13,125)	15,261	10/15/2023
822582-AQ-5	SHELL INTL FIN 3.100% 06/28/15	F	01/27/2014	Wachovia Securities		129,670	125,000	124,914	124,973	0	1	0	1	0	124,974	0	4,696	4,696	334	06/28/2015
	SVENSKA HANDELSBANKEN AB 0.722% 09/23/16																			
86960B-AF-9		F	02/03/2014	Mizuho Securities USA		2,004,762	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	4,762	4,762	1,790	09/23/2016
893830-AX-7	TRANSOCEAN INC 4.950% 11/15/15	F	10/22/2014	Morgan Stanley		84,153	81,000	82,407	81,563	0	(242)	0	(242)	0	81,321	0	2,832	2,832	3,809	11/15/2015
893830-AX-7	TRANSOCEAN INC 4.950% 11/15/15	F	11/17/2014	Call 104.2473		19,807	19,000	19,879	19,352	0	(162)	0	(162)	0	19,190	0	617	617	946	11/15/2015
893830-BD-0	TRANSOCEAN INC 2.500% 10/15/17	F	10/09/2014	JP Morgan		310,694	310,000	309,113	309,333	0	134	0	134	0	309,467	0	1,228	1,228	7,750	10/15/2017
89668Q-AA-6	TRINSEO OP SERIES 144A 8.750% 02/01/19	F	02/28/2014	Tax Free Exchange		197,002	200,000	196,500	196,926	0	76	0	76	0	197,002	0	0	0	10,063	02/01/2019
	TULLOW OIL PLC SERIES 144A 6.000%																			
899415-AA-1	11/01/20	F	10/07/2014	JP Morgan		41,051	41,000	41,000	41,000	0	0	0	0	0	41,000	0	51	51	2,282	11/01/2020
92857W-AG-5	VODAFONE GROUP 5.000% 09/15/15	F	03/26/2014	Call 106.6270		133,284	125,000	138,224	129,851	0	(657)	0	(657)	0	129,194	0	4,090	4,090	3,316	09/15/2015
92857W-AP-5	VODAFONE GROUP 5.625% 02/27/17	F	02/24/2014	Bear Stearns		112,966	100,000	118,815	112,106	0	(580)	0	(580)	0	111,526	0	1,440	1,440	2,813	02/27/2017
92857W-AX-8	VODAFONE GROUP 1.625% 03/20/17	F	02/21/2014	Bony/Barclays Capital Inc		100,953	100,000	99,901	99,934	0	3	0	3	0	99,937	0	1,016	1,016	700	03/20/2017
	WIND ACQUISITION FIN SA SERIES 144A																			
97314X-AF-1	7.250% 02/15/18	F	07/07/2014	Corporate Action		793,350	750,000	793,125	789,070	0	(7,024)	0	(7,024)	0	782,046	0	11,304	11,304	35,193	02/15/2018
	WIND ACQUISITION FIN SA SERIES 144A																			
97314X-AJ-3	6.500% 04/30/20	F	01/09/2014	UBS Securities Inc		810,000	750,000	781,875	781,121	0	(181)	0	(181)	0	780,940	0	29,060	29,060	10,021	04/30/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						325,473,171	318,489,481	321,781,148	319,682,889	886,633	(429,473)	0	457,160	0	320,140,044	0	5,333,101	5,333,101	7,346,530	XXX
8399997. Total - Bonds - Part 4						472,321,351	462,740,289	474,569,611	468,327,309	886,633	(2,104,934)	0	(1,218,301)	0	467,109,017	0	5,212,310	5,212,310	11,111,612	XXX
8399998. Total - Bonds - Part 5						442,237,437	438,074,457	443,360,585		0	(636,045)	0	(636,045)	0	442,724,513	0	(487,082)	(487,082)	4,436,383	XXX
8399999. Total - Bonds						914,558,788	900,814,746	917,930,196	468,327,309	886,633	(2,740,979)	0	(1,854,346)	0	909,833,530	0	4,725,228	4,725,228	15,547,995	XXX
000000-39-8	ARCELORMITTAL	F	11/17/2014	Various	20,550.000	393,747	0.00	483,574	503,774	1,766	0	21,966	(20,200)	0	483,574	0	(89,828)	(89,828)	30,825	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						393,747	XXX	483,574	503,774	1,766	0	21,966	(20,200)	0	483,574	0	(89,828)	(89,828)	30,825	XXX
8999997. Total - Preferred Stocks - Part 4						393,747	XXX	483,574	503,774	1,766	0	21,966	(20,200)	0	483,574	0	(89,828)	(89,828)	30,825	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						393,747	XXX	483,574	503,774	1,766	0	21,966	(20,200)	0	483,574	0	(89,828)	(89,828)	30,825	XXX
000957-10-0	ABM INDUSTRIES INC		06/19/2014	Merrill Lynch	5,000.000	133,206		95,566	142,950	(47,384)	0	0	(47,384)	0	95,566	0	37,640	37,640	1,550	
00101J-10-6	ADT CORP		02/06/2014	Merrill Lynch	1,300.000	39,040		51,623	52,611	(988)	0	0	(988)	0	51,623	0	(12,583)	(12,583)	260	
001055-10-2	AFLAC INC		06/19/2014	Merrill Lynch	2,000.000	125,515		62,180	133,600	(71,420)	0	0	(71,420)	0	62,180	0	63,335	63,335	1,480	
00184X-10-5	AOL INC		05/19/2014	Various	35,500.000	1,394,342		1,261,035	1,655,010	(393,975)	0	0	(393,975)	0	1,261,035	0	133,307	133,307	0	
00206R-10-2	AT&T INC		06/19/2014	Various	104,300.000	3,588,661		3,202,523	3,667,188	(464,665)	0	0	(464,665)	0	3,202,523	0	386,138	386,138	80,914	
				Citigroup Global																
00234P-10-2	AV HOMES INC		11/19/2014	Markets	1,000.000	14,790		9,087	18,170	(9,083)	0	0	(9,083)	0	9,087	0	5,702	5,702	0	
002444-10-7	AVX CORP		10/14/2014	Various	14,100.000	189,049		139,120	196,413	(57,293)	0	0	(57,293)	0	139,120	0	49,929	49,929	4,019	
00508X-20-3	ACTUANT CORP		02/06/2014	Merrill Lynch	700.000	23,431		8,754	25,648	(16,895)	0	0	(16,895)	0	8,754	0	14,677	14,677	0	
005125-10-9	ACXIOM CORP		06/19/2014	Merrill Lynch	1,500.000	32,347		11,100	55,470	(44,370)	0	0	(44,370)	0	11,100	0	21,247	21,247	0	
00738A-10-6	ADTRAN INC		06/19/2014	Merrill Lynch	3,400.000	74,269		55,114	91,834	(36,720)	0	0	(36,720)	0	55,114	0	19,155	19,155	612	
00817Y-10-8	AETNA INC NEW		02/06/2014	Merrill Lynch	427.000	29,031		10,389	29,288	(18,899)	0	0	(18,899)	0	10,389	0	18,642	18,642	96	
00846U-10-1	AGILENT TECHNOLOGIES INC		11/03/2014	Spin Off	0.000	16,641		16,641	61,918	(45,277)	0	0	(45,277)	0	16,641	0	0	0	0	
00847J-10-5	AGILYSYS INC		06/19/2014	Merrill Lynch	8,800.000	122,719		37,840	122,514	(84,674)	0	0	(84,674)	0	37,840	0	84,879	84,879	0	
008492-10-0	AGREE REALTY CORP		09/08/2014	Merrill Lynch	3,500.000	104,227		100,823	101,570	(747)	0	0	(747)	0	100,823	0	3,404	3,404	3,714	
012348-10-8	ALBANY INTL CORP-CL A		06/19/2014	Merrill Lynch	3,500.000	130,252		43,045	125,755	(82,710)	0	0	(82,710)	0	43,045	0	87,207	87,207	1,610	
018522-30-0	ALLETE		06/19/2014	Merrill Lynch	2,200.000	108,754		58,718	109,736	(51,018)	0	0	(51,018)	0	58,718	0	50,036	50,036	2,156	
020002-10-1	ALLSTATE CORP		06/19/2014	Merrill Lynch	4,700.000	276,374		118,319	256,338	(138,019)	0	0	(138,019)	0	118,319	0	158,055	158,055	3,807	
020520-10-2	ALON USA ENERGY INC		06/19/2014	Merrill Lynch	20,900.000	293,314		262,425	345,686	(83,261)	0	0	(83,261)	0	262,425	0	30,890	30,890	636	

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
02341W-10-3	AMCOL INTERNATIONAL CORP		05/12/2014	Corporate Action	4,500.000	205,875		66,780	152,910	(86,130)	0	0	(86,130)	0	66,780	0	139,095	139,095	1,800	
02503Y-10-3	AMERICAN CAPITAL LTD		07/22/2014	UBS Securities Inc	8,500.000	128,092		18,717	132,940	(114,223)	0	0	(114,223)	0	18,717	0	109,375	109,375	0	
02504A-10-4	AMERICAN CAPITAL MORTGAGE IN		03/12/2014	UBS Securities Inc	13,600.000	269,955		237,456	237,456	0	0	0	0	0	237,456	0	32,499	32,499	8,840	
026874-78-4	AMERICAN INTERNATIONAL GROUP		06/19/2014	Merrill Lynch	2,200.000	122,363		112,728	112,310	418	0	0	418	0	112,728	0	9,635	9,635	550	
02917T-10-4	AMERICAN REALTY CAPITAL PROP		06/19/2014	Merrill Lynch	25,300.000	306,660		314,479	325,130	(10,651)	0	0	(10,651)	0	314,479	0	(7,819)	(7,819)	14,576	
029429-10-7	AMERICAN SCIENCE & ENGINEERING		11/19/2014	Citigroup Global Markets	400.000	19,396		24,009	28,764	(4,755)	0	0	(4,755)	0	24,009	0	(4,613)	(4,613)	600	
029683-10-9	AMERICAN SOFTWARE INC-CL A		10/14/2014	Various	8,100.000	76,065		61,614	79,947	(18,333)	0	0	(18,333)	0	61,614	0	14,451	14,451	2,100	
03761U-10-6	APOLLO INVESTMENT CORP		07/22/2014	UBS Securities Inc	42,300.000	367,177		338,548	358,493	(19,944)	0	0	(19,944)	0	338,548	0	28,629	28,629	25,380	
037833-10-0	APPLE COMPUTER INC		02/06/2014	Merrill Lynch	500.000	256,507		51,377	280,510	(229,134)	0	0	(229,134)	0	51,377	0	205,131	205,131	1,525	
03822W-40-6	APPLIED MICRO CIRCUITS		12/30/2014	Merrill Lynch	11,300.000	74,239		61,351	151,092	(89,741)	0	0	(89,741)	0	61,351	0	12,888	12,888	0	
040047-10-2	ARENA PHARMACEUTICALS INC		07/22/2014	UBS Securities Inc	9,500.000	45,836		23,951	55,575	(31,624)	0	0	(31,624)	0	23,951	0	21,885	21,885	0	
04010L-10-3	ARES CAPITAL CORP		07/22/2014	UBS Securities Inc	3,242.000	55,113		50,972	57,610	(6,638)	0	0	(6,638)	0	50,972	0	4,140	4,140	2,626	
040790-10-7	ARKANSAS BEST CORP		05/01/2014	Tax Free Exchange	8,400.000	125,982		125,982	282,912	(156,930)	0	0	(156,930)	0	125,982	0	0	0	252	
042744-10-2	ARROW FINANCIAL CORP		10/14/2014	Corporate Action	1.000	21		17	21	(4)	0	0	(4)	0	17	0	4	4	1	
044102-10-1	ASHFORD HOSPITALITY PRIME IN		02/06/2014	Merrill Lynch	2,220.000	35,440		22,351	40,404	(18,053)	0	0	(18,053)	0	22,351	0	13,089	13,089	111	
044103-10-9	ASHFORD HOSPITALITY TRUST		11/13/2014	Spin Off	0.000	2,531		2,531	5,102	(2,571)	0	0	(2,571)	0	2,531	0	0	0	0	
052769-10-6	AUTODESK INC		06/19/2014	Merrill Lynch	2,500.000	139,843		42,025	125,798	(83,773)	0	0	(83,773)	0	42,025	0	97,818	97,818	0	
053015-10-3	AUTOMATIC DATA PROCESSING		10/01/2014	Spin Off	0.000	47,686		47,686	87,267	(39,581)	0	0	(39,581)	0	47,686	0	0	0	0	
05463D-10-0	AXIALL CORP		03/12/2014	UBS Securities Inc	2,400.000	106,558		110,880	113,856	(2,976)	0	0	(2,976)	0	110,880	0	(4,322)	(4,322)	384	
05541T-10-1	BGC PARTNERS INC		02/06/2014	Merrill Lynch	7,800.000	49,686		44,774	47,190	(2,416)	0	0	(2,416)	0	44,774	0	4,912	4,912	0	
05990K-10-6	BANC OF CALIFORNIA INC		06/19/2014	Merrill Lynch	6,000.000	65,442		81,350	80,460	890	0	0	890	0	81,350	0	(15,908)	(15,908)	2,160	
068463-10-8	BARRETT BUSINESS SVCS INC.		11/19/2014	Citigroup Global Markets	500.000	11,265		8,546	46,370	(37,824)	0	0	(37,824)	0	8,546	0	2,719	2,719	380	
08160H-10-1	BENCHMARK ELECTRS IN		06/19/2014	Merrill Lynch	4,550.000	111,513		50,960	105,014	(54,054)	0	0	(54,054)	0	50,960	0	60,553	60,553	0	
086516-10-1	BEST BUY		04/15/2014	Merrill Lynch	3,600.000	89,962		77,940	143,568	(65,628)	0	0	(65,628)	0	77,940	0	12,022	12,022	612	
08986R-10-1	BIGLARI HOLDINGS INC		08/15/2014	Spin Off	0.000	2,063		2,063	8,894	(6,831)	0	0	(6,831)	0	2,063	0	0	0	0	
09063H-10-7	BIOMED REALTY TRUST INC		06/19/2014	Merrill Lynch	2,300.000	50,724		15,571	41,676	(26,105)	0	0	(26,105)	0	15,571	0	35,153	35,153	1,150	
09069N-10-8	BIOSCRIP INC		11/19/2014	Citigroup Global Markets	3,800.000	22,002		20,881	28,120	(7,239)	0	0	(7,239)	0	20,881	0	1,120	1,120	0	
092533-10-8	BLACKROCK KELSO CAPITAL CORP		07/22/2014	UBS Securities Inc	18,100.000	160,641		169,337	168,873	17,026	0	16,562	464	0	169,337	0	(8,696)	(8,696)	13,213	
101119-10-5	BOSTON PRIVATE FINL HOLDING IN		06/19/2014	Merrill Lynch	9,000.000	119,124		51,030	113,580	(62,550)	0	0	(62,550)	0	51,030	0	68,094	68,094	1,440	
104674-10-6	BRADY CORPORATION - CL A		06/19/2014	Merrill Lynch	8,800.000	251,192		155,144	272,184	(117,040)	0	0	(117,040)	0	155,144	0	96,048	96,048	3,432	
105368-20-3	BRANDYWINE REALTY TRUST		02/06/2014	Merrill Lynch	1,400.000	19,595		18,368	19,726	(1,358)	0	0	(1,358)	0	18,368	0	1,227	1,227	210	
109043-10-9	BRIGGS AND STRATTON		06/19/2014	Merrill Lynch	31,100.000	630,128		579,706	676,736	(97,030)	0	0	(97,030)	0	579,706	0	50,422	50,422	7,464	
114340-10-2	BROOKS AUTOMATION INC		09/08/2014	Various	13,600.000	151,519		94,327	142,664	(48,337)	0	0	(48,337)	0	94,327	0	57,192	57,192	2,384	
125071-10-0	CDI CORP		09/08/2014	Merrill Lynch	12,800.000	188,031		157,173	237,184	(80,011)	0	0	(80,011)	0	157,173	0	30,859	30,859	3,731	
12572Q-10-5	CME GROUP INC		06/19/2014	Merrill Lynch	2,810.000	200,631		138,471	220,473	(82,001)	0	0	(82,001)	0	138,471	0	62,160	62,160	9,947	
12686C-10-9	CABLEVISION SYSTEMS CORP		02/07/2014	Merrill Lynch	26,200.000	425,899		423,704	469,766	(46,062)	0	0	(46,062)	0	423,704	0	2,195	2,195	0	
131193-10-4	CALLAWAY GOLF COMPANY		06/19/2014	Merrill Lynch	14,900.000	121,581		77,248	125,607	(48,359)	0	0	(48,359)	0	77,248	0	44,333	44,333	298	
133034-10-8	CAMDEN NATIONAL CORP		06/19/2014	Merrill Lynch	1,800.000	67,311		41,904	75,308	(33,404)	0	0	(33,404)	0	41,904	0	25,407	25,407	972	
14055X-10-2	CAPITALSOURCE INC		04/08/2014	Tax Free Exchange	29,700.000	293,583		220,224	426,789	(206,565)	0	0	(206,565)	0	220,224	0	73,359	73,359	297	
14067E-50-6	CAPSTEAD MORTGAGE CORP		09/08/2014	Merrill Lynch	6,900.000	91,492		83,352	83,352	0	0	0	0	0	83,352	0	8,140	8,140	6,831	
140781-10-5	CARBO CERAMICS INC		10/14/2014	Instinet	3,000.000	150,927		218,043	349,590	(131,547)	0	0	(131,547)	0	218,043	0	(67,116)	(67,116)	2,790	
149123-10-1	CATERPILLAR INC		02/06/2014	Merrill Lynch	500.000	46,990		13,980	45,405	(31,425)	0	0	(31,425)	0	13,980	0	33,010	33,010	300	
156700-10-6	CENTURYTEL INC		04/15/2014	Merrill Lynch	8,407.000	286,168		297,608	267,763	29,845	0	0	29,845	0	297,608	0	(11,440)	(11,440)	4,540	
157085-10-1	CERUS CORP		06/19/2014	Merrill Lynch	300.000	1,262		1,410	1,935	(525)	0	0	(525)	0	1,410	0	(148)	(148)	0	
157842-10-5	CHAMBERS STREET PROPERTIES		06/19/2014	Various	105,600.000	849,053		848,591	807,840	40,751	0	0	40,751	0	848,591	0	462	462	26,061	
159179-10-0	CHANNELADVISOR CORP		09/08/2014	Merrill Lynch	1,800.000	32,597		29,965	75,078	(45,113)	0	0	(45,113)	0	29,965	0	2,632	2,632	0	
162825-10-3	CHECKPOINT SYS INC		11/19/2014	Citigroup Global Markets	900.000	11,358		7,704	14,193	(6,489)	0	0	(6,489)	0	7,704	0	3,654	3,654	0	
165167-10-7	CHESAPEAKE ENERGY CORP		06/19/2014	Merrill Lynch	5,500.000	156,789		88,935	149,270	(60,335)	0	0	(60,335)	0	88,935	0	67,854	67,854	796	
165167-10-7	CHESAPEAKE ENERGY CORP		07/01/2014	Spin Off	0.000	5,793		5,793	8,373	(2,580)	0	0	(2,580)	0	5,793	0	0	0	0	
172062-10-1	CINCINNATI FINANCIAL CORP		09/08/2014	Merrill Lynch	2,100.000	101,806		59,684	109,977	(50,293)	0	0	(50,293)	0	59,684	0	42,122	42,122	2,730	
177835-10-5	CITY HLDG CO		12/30/2014	Merrill Lynch	1,100.000	51,589		38,045	50,963	(12,918)	0	0	(12,918)	0	38,045	0	13,544	13,544	1,727	
18451C-10-9	CLEAR CHANNEL OUTDOOR		11/19/2014	Citigroup Global Markets	5,400.000	41,494		32,951	54,756	(21,805)	0	0	(21,805)	0	32,951	0	8,543	8,543	2,627	
18683K-10-1	CLIFFS NATURAL RESOURCES INC		02/06/2014	Merrill Lynch	20,700.000	427,667		509,702	542,547	(32,845)	0	0	(32,845)	0	509,702	0	(82,035)	(82,035)	0	

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
191216-10-0	COCA-COLA COMPANY		02/06/2014	Merrill Lynch	4,000.000	152,147		86,708	165,240	(78,532)	0	0	(78,532)	0	86,708	0	65,438	65,438	0	
192576-10-6	COHU INC		06/19/2014	Merrill Lynch	4,300.000	46,871		33,869	45,150	(11,281)	0	0	(11,281)	0	33,869	0	13,002	13,002	774	
197236-10-2	COLUMBIA BANKING SYSTEM INC		06/19/2014	Merrill Lynch	3,000.000	78,606		35,790	82,470	(46,680)	0	0	(46,680)	0	35,790	0	42,816	42,816	1,080	
201723-10-3	COMMERCIAL METALS CO		12/30/2014	Merrill Lynch	5,700.000	98,283		84,430	115,881	(31,451)	0	0	(31,451)	0	84,430	0	13,853	13,853	2,112	
203233-10-1	COMMONWEALTH REIT		08/01/2014	Tax Free Exchange	9,700.000	173,587		173,587	226,107	(52,520)	0	0	(52,520)	0	173,587	0	0	0	2,425	
20854P-10-9	CONSOL ENERGY INC		10/14/2014	Instinet	2,400.000	77,830		65,751	91,296	(25,545)	0	0	(25,545)	0	65,751	0	12,080	12,080	450	
209034-10-7	CONSOLIDATED COMMUNICATIONS		11/04/2014	Corporate Action	1.000	13		8	10	(2)	0	0	(2)	0	8	0	6	6	1	
216831-10-7	COOPER TIRE AND RUBBER		02/07/2014	Merrill Lynch	22,500.000	515,944		531,992	540,900	(8,908)	0	0	(8,908)	0	531,992	0	(16,048)	(16,048)	0	
22025Y-40-7	CORRECTIONS CORP OF AMERICA		04/15/2014	Merrill Lynch	26,900.000	878,992		891,541	862,683	28,858	0	0	28,858	0	891,541	0	(12,549)	(12,549)	16,074	
222660-10-2	COURIER CORP		07/23/2014	Various	19,500.000	255,251		230,735	352,755	(122,020)	0	0	(122,020)	0	230,735	0	24,517	24,517	8,190	
22410J-10-6	CRACKER BARREL OLD CTRY STORE		06/19/2014	Merrill Lynch	900.000	89,234		32,200	99,063	(66,863)	0	0	(66,863)	0	32,200	0	57,034	57,034	1,350	
22765Y-10-4	CROSSTEX ENERGY INC		03/10/2014	Tax Free Exchange	8,300.000	72,505		55,382	300,128	(244,746)	0	0	(244,746)	0	55,382	0	17,123	17,123	1,245	
232806-10-9	CYPRESS SEMICONDUCTOR CORP		10/14/2014	Various	69,400.000	620,222		636,114	718,932	(82,818)	0	0	(82,818)	0	636,114	0	(15,893)	(15,893)	0	
232806-10-9	CYPRESS SEMICONDUCTOR CORP		12/23/2014	Capital Distribution	0.000	25,872		25,872	25,872	0	0	0	0	0	25,872	0	0	0	0	
237194-10-5	DARDEN RESTAURANTS INC		06/19/2014	Merrill Lynch	2,600.000	128,349		132,214	141,362	(9,148)	0	0	(9,148)	0	132,214	0	(3,865)	(3,865)	2,860	
244199-10-5	DEERE AND CO		06/19/2014	Merrill Lynch	3,800.000	348,429		133,626	347,054	(213,428)	0	0	(213,428)	0	133,626	0	214,803	214,803	3,876	
246647-10-1	DELEK US HOLDINGS INC		03/12/2014	UBS Securities Inc	1,600.000	49,503		16,664	55,056	(38,392)	0	0	(38,392)	0	16,664	0	32,839	32,839	400	
253651-10-3	DIEBOLD INC		12/30/2014	Various	12,100.000	415,103		360,823	399,421	(38,598)	0	0	(38,598)	0	360,823	0	54,280	54,280	12,708	
25389M-87-7	DIGITALGLOBE INC		06/19/2014	Merrill Lynch	684.000	21,193		19,412	28,147	(8,735)	0	0	(8,735)	0	19,412	0	1,781	1,781	0	
253922-10-8	DIME COMMUNITY BANCSHARES		06/19/2014	Merrill Lynch	2,900.000	44,408		26,419	49,068	(22,649)	0	0	(22,649)	0	26,419	0	17,989	17,989	812	
25746U-10-9	DOMINION RESOURCES INC		02/06/2014	Merrill Lynch	700.000	46,200		24,150	45,283	(21,133)	0	0	(21,133)	0	24,150	0	22,050	22,050	0	
25754A-20-1	DOMINOS PIZZA INC		06/19/2014	Merrill Lynch	4,800.000	344,870		22,608	334,320	(311,712)	0	0	(311,712)	0	22,608	0	322,262	322,262	2,400	
257559-20-3	DOMTAR CORP		02/06/2014	Merrill Lynch	500.000	53,705		8,768	47,170	(38,403)	0	0	(38,403)	0	8,768	0	44,937	44,937	275	
25960R-10-5	DOUGLAS DYNAMICS		09/08/2014	Merrill Lynch	17,500.000	300,148		245,071	294,350	(49,279)	0	0	(49,279)	0	245,071	0	55,078	55,078	3,045	
260543-10-3	DOW CHEMICAL		06/19/2014	Merrill Lynch	2,000.000	96,989		30,180	88,800	(58,620)	0	0	(58,620)	0	30,180	0	66,809	66,809	973	
267888-10-5	DYNAMIC MATERIALS CORP		11/19/2014	Citigroup Global Markets	3,100.000	51,771		54,444	67,394	(12,950)	0	0	(12,950)	0	54,444	0	(2,673)	(2,673)	496	
26817Q-50-6	DYNEX CAPITAL INC		09/08/2014	Various	18,100.000	156,954		172,464	144,800	38,741	0	11,078	27,663	0	172,464	0	(15,510)	(15,510)	8,537	
26875P-10-1	EOG RESOURCES		02/06/2014	Merrill Lynch	300.000	51,959		16,428	50,352	(33,924)	0	0	(33,924)	0	16,428	0	35,531	35,531	56	
26884U-10-9	EPR PROPERTIES		06/19/2014	Merrill Lynch	50,224.000	2,669,330		2,328,332	2,469,012	(140,680)	0	0	(140,680)	0	2,328,332	0	340,998	340,998	64,843	
278642-10-3	EBAY INC		06/19/2014	Various	18,900.000	936,730		619,368	1,036,949	(417,581)	0	0	(417,581)	0	619,368	0	317,416	317,416	0	
28140H-10-4	EDUCATION REALTY TRUST INC		03/12/2014	Various	91,600.000	843,597		805,027	807,912	(2,885)	0	0	(2,885)	0	805,027	0	38,570	38,570	10,076	
28140M-10-3	EDUCATION MANAGEMENT CORP		03/12/2014	UBS Securities Inc	7,800.000	41,577		48,762	78,702	(29,940)	0	0	(29,940)	0	48,762	0	(7,185)	(7,185)	0	
292218-10-4	EMPLOYERS HOLDINGS INC		06/19/2014	Merrill Lynch	2,600.000	55,442		24,804	82,290	(57,486)	0	0	(57,486)	0	24,804	0	30,638	30,638	312	
292475-20-9	EMULEX CORP		06/19/2014	Merrill Lynch	7,100.000	38,810		35,713	50,836	(15,123)	0	0	(15,123)	0	35,713	0	3,097	3,097	0	
29265N-10-8	ENERGEN CORP		06/19/2014	Merrill Lynch	2,900.000	260,489		85,057	205,175	(120,118)	0	0	(120,118)	0	85,057	0	175,432	175,432	870	
293389-10-2	ENNIS INC		06/19/2014	Various	11,800.000	186,995		168,287	208,860	(40,573)	0	0	(40,573)	0	168,287	0	18,709	18,709	2,975	
29358P-10-1	ENSIGN GROUP INC		06/03/2014	Spin Off	0.000	12,310		12,310	34,205	(21,895)	0	0	(21,895)	0	12,310	0	0	0	0	
29364G-10-3	ENTERGY CORP		05/19/2014	Various	1,500.000	102,183		91,290	94,905	(3,615)	0	0	(3,615)	0	91,290	0	10,893	10,893	1,162	
294752-10-0	EQUITY ONE INC		06/19/2014	Merrill Lynch	6,000.000	142,262		73,140	134,640	(61,500)	0	0	(61,500)	0	73,140	0	69,122	69,122	2,640	
297425-10-0	ESTERLINE TECHNOLOGIES		02/06/2014	Merrill Lynch	200.000	20,609		4,038	20,392	(16,354)	0	0	(16,354)	0	4,038	0	16,571	16,571	0	
30161N-10-1	EXELON CORP		02/06/2014	Merrill Lynch	26,500.000	782,529		742,530	725,835	16,695	0	0	16,695	0	742,530	0	39,999	39,999	0	
30162A-10-8	EXELIS INC		09/29/2014	Spin Off	0.000	13,352		13,352	21,746	(8,394)	0	0	(8,394)	0	13,352	0	0	0	0	
30231G-10-2	EXXON MOBIL CORPORATION		02/06/2014	Merrill Lynch	500.000	44,923		29,777	50,600	(20,823)	0	0	(20,823)	0	29,777	0	15,146	15,146	315	
30303M-10-2	FACEBOOK INC		06/19/2014	Merrill Lynch	8,600.000	553,434		424,754	469,981	(45,227)	0	0	(45,227)	0	424,754	0	128,680	128,680	0	
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL		06/19/2014	Merrill Lynch	3,800.000	60,397		14,174	50,730	(36,556)	0	0	(36,556)	0	14,174	0	46,223	46,223	0	
314211-10-3	FEDERATED INVESTORS INC		02/06/2014	Merrill Lynch	1,900.000	49,875		48,756	54,720	(5,964)	0	0	(5,964)	0	48,756	0	1,118	1,118	475	
316645-10-0	FIFTH & PACIFIC CO INC		02/26/2014	Tax Free Exchange	11,900.000	144,838		144,838	381,633	(236,795)	0	0	(236,795)	0	144,838	0	0	0	0	
31678A-10-3	FIFTH STREET FINANCE CORP		03/12/2014	UBS Securities Inc	28,400.000	267,523		313,488	262,700	50,788	0	0	50,788	0	313,488	0	(45,964)	(45,964)	7,097	
31787A-50-7	FINISAR CORPORATION		06/19/2014	Merrill Lynch	2,800.000	55,031		38,108	66,976	(28,868)	0	0	(28,868)	0	38,108	0	16,923	16,923	0	
32023E-10-5	FIRST FINANCIAL HOLDINGS INC		06/30/2014	Tax Free Exchange	4,198.000	96,328		96,328	279,209	(182,881)	0	0	(182,881)	0	96,328	0	0	0	1,637	
33610F-10-9	FIRST POTOMAC REALTY TRUST		03/12/2014	UBS Securities Inc	8,200.000	104,138		62,594	95,366	(32,772)	0	0	(32,772)	0	62,594	0	41,544	41,544	1,230	
337915-10-2	FIRSTMERIT CORPORATION		09/08/2014	Merrill Lynch	14,000.000	246,255		227,753	311,220	(83,467)	0	0	(83,467)	0	227,753	0	18,501	18,501	6,720	
33829M-10-1	FIVE BELOW		02/06/2014	Merrill Lynch	2,700.000	99,973		95,790	116,635	(20,845)	0	0	(20,845)	0	95,790	0	4,183	4,183	0	
343468-10-4	FLOW INTL CORP		02/04/2014	Corporate Action	7,700.000	31,185		22,050	31,031	(8,981)	0	0	(8,981)	0	22,050	0	9,135	9,135	0	
345370-86-0	FORD MOTOR COMPANY		06/19/2014	Merrill Lynch	59,800.000	918,636		632,300	922,714	(290,414)	0	0	(290,414)	0	632,300	0	286,336	286,336	9,663	
346233-10-9	FORESTAR REAL ESTATE GROUP		06/19/2014	Merrill Lynch	4,600.000	88,004		35,190	97,842	(62,652)	0	0	(62,652)	0	35,190	0	52,814	52,814	0	
35671D-85-7	FREEPORT-MCMORAN C&G		09/08/2014	Merrill Lynch	33,610.000	1,162,731		1,053,877	1,268,441	(214,564)	0	0	(214,564)	0	1,053,877	0	108,853	108,853	21,011	

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
35906A-10-8	FRONTIER COMMUNICATIONS CORP		12/30/2014	Merrill Lynch	21,900.000	145,632		90,714	101,835	(11,121)	0	0	(11,121)	0	90,714	0	54,918	54,918	8,760	
36159R-10-3	GEO GROUP INC		03/12/2014	Various	72,900.000	2,351,347		2,258,589	2,348,838	(90,249)	0	0	(90,249)	0	2,258,589	0	92,758	92,758	30,267	
361652-20-9	GFI GROUP INC		12/30/2014	Various	39,800.000	209,962		138,223	155,618	(17,395)	0	0	(17,395)	0	138,223	0	71,739	71,739	3,980	
36467W-10-9	GAMESTOP CORP		05/19/2014	UBS Securities Inc	2,400.000	88,726		59,301	118,224	(58,923)	0	0	(58,923)	0	59,301	0	29,425	29,425	792	
364730-10-1	GANNET CO		06/19/2014	Merrill Lynch	25,300.000	697,988		666,989	748,374	(81,385)	0	0	(81,385)	0	666,989	0	30,999	30,999	10,120	
37045V-10-0	GENERAL MOTORS CO		11/19/2014	Citigroup Global Markets	400.000	12,856		16,516	16,348	168	0	0	168	0	16,516	0	(3,660)	(3,660)	360	
374689-10-7	GIBRALTAR INDUSTRIES INC		06/19/2014	Merrill Lynch	2,000.000	32,336		9,440	37,180	(27,740)	0	0	(27,740)	0	9,440	0	22,896	22,896	0	
376535-10-0	GLADSTONE CAPITAL CORP		07/22/2014	UBS Securities Inc	14,100.000	142,778		122,745	134,937	(12,192)	0	0	(12,192)	0	122,745	0	20,033	20,033	5,922	
376536-10-8	GLADSTONE COMMERCIAL CORP		11/19/2014	Various	7,400.000	131,468		136,363	132,978	7,250	0	3,865	3,385	0	136,363	0	(4,894)	(4,894)	9,165	
376546-10-7	GLADSTONE INVESTMENT CORP		07/22/2014	UBS Securities Inc	14,100.000	104,621		103,415	113,646	(10,231)	0	0	(10,231)	0	103,415	0	1,206	1,206	5,076	
379302-10-2	GLIMCHER REALTY TRUST		10/14/2014	Instinet	3,400.000	45,389		5,266	31,824	(26,558)	0	0	(26,558)	0	5,266	0	40,123	40,123	1,360	
37941P-30-6	GLOBAL POWER EQUIPMENT GROUP		11/19/2014	Citigroup Global Markets	2,500.000	32,982		40,752	48,925	(8,174)	0	0	(8,174)	0	40,752	0	(7,769)	(7,769)	675	
38173M-10-2	GOLUB CAPITAL BDC INC		07/22/2014	UBS Securities Inc	44,400.000	767,037		761,235	848,484	(87,249)	0	0	(87,249)	0	761,235	0	5,803	5,803	28,416	
382410-40-5	GOODRICH PETROLEUM CORP		10/14/2014	Instinet	2,900.000	23,460		35,873	49,358	(13,485)	0	0	(13,485)	0	35,873	0	(12,413)	(12,413)	0	
38259P-50-8	GOOGLE INC		04/03/2014	Various	0.000	1,215,947		1,215,947	1,903,359	(687,412)	0	0	(687,412)	0	1,215,947	0	0	0	0	
38376A-10-3	GOVERNMENT PROPERTIES INCOME		09/08/2014	Merrill Lynch	9,400.000	228,854		228,359	233,590	(5,231)	0	0	(5,231)	0	228,359	0	495	495	11,309	
393122-10-6	GREEN MOUNTAIN COFFEE ROASTERS		03/11/2014	Tax Free Exchange	1,350.000	15,091		15,091	101,979	(86,888)	0	0	(86,888)	0	15,091	0	0	0	338	
397624-10-7	GREIF INC		06/19/2014	Merrill Lynch	800.000	43,469		26,632	41,920	(15,288)	0	0	(15,288)	0	26,632	0	16,837	16,837	1,008	
402629-20-8	GULFMARK OFFSHORE INC CLASS A		06/19/2014	Merrill Lynch	5,400.000	244,838		172,486	254,502	(82,016)	0	0	(82,016)	0	172,486	0	72,352	72,352	2,700	
402635-30-4	GULFPORT ENERGY CORP		12/30/2014	Various	1,400.000	58,726		31,393	88,382	(56,989)	0	0	(56,989)	0	31,393	0	27,332	27,332	0	
40412C-10-1	HCA HOLDINGS INC		04/15/2014	Merrill Lynch	22,200.000	1,081,300		1,037,628	1,059,162	(21,534)	0	0	(21,534)	0	1,037,628	0	43,672	43,672	0	
40414L-10-9	HCP INC		05/19/2014	UBS Securities Inc	2,900.000	122,638		104,768	105,328	(560)	0	0	(560)	0	104,768	0	17,870	17,870	3,161	
413875-10-5	HARRIS CORP		02/06/2014	Merrill Lynch	7,500.000	516,257		479,169	523,575	(44,406)	0	0	(44,406)	0	479,169	0	37,088	37,088	0	
415864-10-7	HARSCO CORP		09/08/2014	Various	12,700.000	304,741		276,951	355,981	(79,030)	0	0	(79,030)	0	276,951	0	27,791	27,791	7,360	
416196-10-3	HARTE-HANKS INC		06/19/2014	Merrill Lynch	18,400.000	127,505		135,615	143,888	(8,273)	0	0	(8,273)	0	135,615	0	(8,110)	(8,110)	3,128	
418056-10-7	HASBRO INC		06/19/2014	Merrill Lynch	2,600.000	135,426		134,212	143,026	(8,814)	0	0	(8,814)	0	134,212	0	1,214	1,214	2,158	
421946-10-4	HEALTHCARE REALTY TRUST INC		06/19/2014	Various	9,900.000	246,031		244,532	210,969	33,563	0	0	33,563	0	244,532	0	1,499	1,499	5,100	
42225P-10-5	HEALTHCARE TRUST OF AME -CL A		02/06/2014	Merrill Lynch	65,600.000	699,691		650,458	645,504	4,954	0	0	4,954	0	650,458	0	49,233	49,233	9,430	
422819-10-2	HEIDRICK & STRUGGLES		06/19/2014	Merrill Lynch	1,934.000	34,337		25,262	38,951	(13,689)	0	0	(13,689)	0	25,262	0	9,075	9,075	503	
427093-10-9	HERCULES OFFSHORE INC		10/14/2014	Various	58,900.000	92,250		153,290	384,087	(230,796)	0	0	(230,796)	0	153,290	0	(61,040)	(61,040)	0	
427096-50-8	HERCULES TECHNOLOGY GROWTH		07/22/2014	UBS Securities Inc	14,700.000	244,178		179,622	241,080	(61,458)	0	0	(61,458)	0	179,622	0	64,556	64,556	9,114	
432589-10-9	HILLSHIRE BRANDS CO		08/29/2014	Corporate Action	3,360.000	211,680		48,535	112,358	(63,824)	0	0	(63,824)	0	48,535	0	163,145	163,145	1,764	
436106-10-8	HOLLYFRONTIER CORP		03/12/2014	UBS Securities Inc	10,200.000	507,339		464,680	506,838	(42,158)	0	0	(42,158)	0	464,680	0	42,660	42,660	8,160	
440543-10-6	HORNBECK OFFSHORE SERV		11/19/2014	Various	4,200.000	162,261		86,341	206,766	(120,425)	0	0	(120,425)	0	86,341	0	75,920	75,920	0	
44106M-10-2	HOSPITALITY PROPERTIES		09/08/2014	Merrill Lynch	4,300.000	126,366		97,499	116,229	(18,730)	0	0	(18,730)	0	97,499	0	28,867	28,867	6,278	
44919P-50-8	IAC/INTERACTIVECORP		06/19/2014	Merrill Lynch	250.000	17,220		4,206	17,163	(12,957)	0	0	(12,957)	0	4,206	0	13,014	13,014	120	
44928D-10-8	ICG GROUP INC		09/03/2014	Tax Free Exchange	6,300.000	57,502		57,502	117,369	(59,867)	0	0	(59,867)	0	57,502	0	0	0	0	
452521-10-7	IMMERSION CORPORATION		06/19/2014	Merrill Lynch	4,200.000	48,128		14,286	43,596	(29,310)	0	0	(29,310)	0	14,286	0	33,842	33,842	0	
458118-10-6	INTEGRATED DEVICE TECHNOLOGY		06/19/2014	Merrill Lynch	230.000	3,315		1,379	2,341	(962)	0	0	(962)	0	1,379	0	1,936	1,936	0	
45825N-10-7	INTELIQUENT INC		07/22/2014	Various	6,100.000	85,953		66,338	69,601	(3,264)	0	0	(3,264)	0	66,338	0	19,616	19,616	878	
45884X-10-3	INTERMUNE INC		09/30/2014	Corporate Action	6,100.000	451,400		55,257	89,853	(34,596)	0	0	(34,596)	0	55,257	0	396,143	396,143	0	
459902-10-2	INTL GAME TECHNOLOGY		11/19/2014	Citigroup Global Markets	4,600.000	78,566		43,747	83,536	(39,789)	0	0	(39,789)	0	43,747	0	34,819	34,819	2,024	
460146-10-3	INTERNATIONAL PAPER CO		07/02/2014	Spin Off	0.000	768		768	3,191	(2,423)	0	0	(2,423)	0	768	0	0	0	0	
460321-20-1	INTERNATIONAL SHIPHOLDING CORP		11/19/2014	Various	2,500.000	43,705		60,981	73,750	(12,769)	0	0	(12,769)	0	60,981	0	(17,276)	(17,276)	2,295	
460690-10-0	INTERPUBLIC GROUP COS INC		03/12/2014	Various	8,500.000	144,044		81,451	150,450	(68,999)	0	0	(68,999)	0	81,451	0	62,593	62,593	285	
46069S-10-9	INTERSIL CORP CLASS A		10/14/2014	Various	9,500.000	106,221		105,824	108,975	(3,150)	0	0	(3,150)	0	105,824	0	396	396	1,836	
460981-30-1	INTERSECTIONS INC		03/12/2014	UBS Securities Inc	10,000.000	64,995		98,138	77,900	20,238	0	0	20,238	0	98,138	0	(33,143)	(33,143)	0	
461203-10-1	INVACARE CORP		09/08/2014	Merrill Lynch	3,800.000	53,389		57,736	88,198	(30,462)	0	0	(30,462)	0	57,736	0	(4,347)	(4,347)	143	
46131B-10-0	INVESCO MORTGAGE CAPITAL		03/12/2014	UBS Securities Inc	18,700.000	319,951		387,584	274,516	113,068	0	0	113,068	0	387,584	0	(67,632)	(67,632)	9,350	
461730-10-3	INVESTORS REAL ESTATE TRUST		11/19/2014	Citigroup Global Markets	25,900.000	208,713		231,813	222,222	9,591	0	0	9,591	0	231,813	0	(23,100)	(23,100)	13,468	
47102X-10-5	JANUS CAPITAL GROUP INC		10/14/2014	Instinet	3,300.000	44,186		29,485	40,821	(11,336)	0	0	(11,336)	0	29,485	0	14,701	14,701	759	
48020T-10-1	THE JONES GROUP INC		04/09/2014	Various	17,300.000	258,026		204,655	258,808	(54,153)	0	0	(54,153)	0	204,655	0	53,371	53,371	0	
481165-10-8	JOY GLOBAL INC		06/19/2014	Merrill Lynch	700.000	43,225		16,023	40,943	(24,920)	0	0	(24,920)	0	16,023	0	27,202	27,202	263	
48668E-10-1	KCAP FINANCIAL INC		07/22/2014	UBS Securities Inc	12,900.000	102,949		125,901	104,103	21,798	0	0	21,798	0	125,901	0	(22,953)	(22,953)	9,675	

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
488152-20-8	KELLY SERVICES INC -CL A		06/19/2014	Merrill Lynch	600.000	10,693		8,511	14,964	(6,453)	0	0	(6,453)	0	8,511	0	2,181	2,181	60	
494274-10-3	KIMBALL INTL INC		11/03/2014	Spin Off	0.000	10,637		10,637	24,119	(13,483)	0	0	(13,483)	0	10,637	0	0	0	0	
49456B-10-1	KINDER MORGAN INC		01/01/2014	Direct	0.000	0		8	8	0	0	0	0	0	8	0	(8)	(8)	0	
49803T-10-2	KITE REALTY GROUP TRUST		06/19/2014	Merrill Lynch	4,300.000	26,367		12,556	28,251	(15,695)	0	0	(15,695)	0	12,556	0	13,811	13,811	538	
49803T-10-2	KITE REALTY GROUP TRUST		08/12/2014	Tax Free Exchange	9,700.000	28,324		28,324	63,729	(35,405)	0	0	(35,405)	0	28,324	0	0	0	1,843	
50060P-10-6	KOPPERS HOLDINGS INC		06/19/2014	Various	3,400.000	133,927		49,368	155,550	(106,182)	0	0	(106,182)	0	49,368	0	84,559	84,559	2,100	
50076Q-10-6	KRAFT FOODS INC		02/06/2014	Merrill Lynch	1,000.000	51,582		23,122	53,910	(30,788)	0	0	(30,788)	0	23,122	0	28,461	28,461	525	
502175-10-2	LTC PROPERTIES INC		06/19/2014	Merrill Lynch	1,400.000	54,453		22,568	49,546	(26,978)	0	0	(26,978)	0	22,568	0	31,885	31,885	1,428	
517942-10-8	LASALLE HOTEL PROPERTIES		06/19/2014	Merrill Lynch	3,500.000	123,981		38,675	108,010	(69,335)	0	0	(69,335)	0	38,675	0	85,306	85,306	1,960	
524660-10-7	LEGGETT & PLATT INC		09/08/2014	Merrill Lynch	46,200.000	1,412,722		1,361,343	1,429,428	(68,085)	0	0	(68,085)	0	1,361,343	0	51,379	51,379	13,230	
525327-10-2	LEIDOS HOLDINGS INC		04/15/2014	Merrill Lynch	25,175.000	939,216		1,035,495	1,170,386	(134,891)	0	0	(134,891)	0	1,035,495	0	(96,279)	(96,279)	16,112	
529043-10-1	LEXINGTON REALTY TRUST		03/12/2014	Various	33,249.000	358,531		363,122	339,472	23,650	0	0	23,650	0	363,122	0	(4,591)	(4,591)	5,486	
535782-10-6	LINN CO LLC		02/06/2014	Merrill Lynch	6,384.000	201,488		100,531	196,691	(96,160)	0	0	(96,160)	0	100,531	0	100,957	100,957	3,085	
536797-10-3	LITHIA MOTORS INC		06/19/2014	Merrill Lynch	3,200.000	292,349		70,426	222,144	(151,718)	0	0	(151,718)	0	70,426	0	221,922	221,922	928	
538034-10-9	LIVE NATION		10/14/2014	Various	5,250.000	112,350		44,263	103,740	(59,477)	0	0	(59,477)	0	44,263	0	68,087	68,087	0	
55261F-10-4	M & T BANK		06/19/2014	Merrill Lynch	1,251.000	149,943		10,667	145,641	(134,975)	0	0	(134,975)	0	10,667	0	139,276	139,276	1,191	
55264U-10-8	MB FINANCIAL INC		06/19/2014	Merrill Lynch	8,200.000	226,115		83,558	262,892	(179,334)	0	0	(179,334)	0	83,558	0	142,557	142,557	1,968	
552676-10-8	MDC HOLDINGS		05/19/2014	Various	8,500.000	239,665		167,041	274,040	(106,999)	0	0	(106,999)	0	167,041	0	72,624	72,624	3,500	
55272X-10-2	MFA MORTGAGE INVESTMENTS INC		03/12/2014	UBS Securities Inc	13,200.000	103,882		111,540	93,192	18,348	0	0	18,348	0	111,540	0	(7,658)	(7,658)	2,640	
554489-10-4	MACK-CALI REALTY CORP		09/08/2014	Various	68,300.000	1,451,433		1,416,951	1,467,084	(50,133)	0	0	(50,133)	0	1,416,951	0	34,482	34,482	24,360	
56035L-10-4	MAIN STREET CAPITAL CORP		06/19/2014	Merrill Lynch	20,700.000	650,864		656,124	676,683	(20,559)	0	0	(20,559)	0	656,124	0	(5,260)	(5,260)	26,186	
562750-10-9	MANHATTAN ASSOCIATES INC		03/12/2014	UBS Securities Inc	325.000	51,492		5,629	38,181	(32,552)	0	0	(32,552)	0	5,629	0	45,863	45,863	0	
565849-10-6	MARATHON OIL CORP		06/19/2014	Merrill Lynch	6,300.000	246,456		102,119	222,390	(120,271)	0	0	(120,271)	0	102,119	0	144,337	144,337	2,394	
56624R-10-8	MARCHEX INC		11/19/2014	Citigroup Global Markets	6,100.000	22,394		29,468	52,765	(23,297)	0	0	(23,297)	0	29,468	0	(7,074)	(7,074)	488	
571903-20-2	MARRIOTT INTERNATIONAL		02/06/2014	Merrill Lynch	4,454.000	217,410		80,774	219,809	(139,036)	0	0	(139,036)	0	80,774	0	136,636	136,636	0	
579489-10-5	MCCLATCHY COMPANY		06/19/2014	Merrill Lynch	11,600.000	60,385		27,376	39,440	(12,064)	0	0	(12,064)	0	27,376	0	33,009	33,009	0	
58047P-10-7	MCG CAPITAL CORP		07/22/2014	UBS Securities Inc	28,500.000	113,128		131,488	125,400	6,088	0	0	6,088	0	131,488	0	(18,360)	(18,360)	5,558	
583421-10-2	MEASUREMENT SPECIALTIES INC		10/10/2014	Corporate Action	1,900.000	163,400		13,386	115,311	(101,926)	0	0	(101,926)	0	13,386	0	150,015	150,015	0	
583928-10-6	MEDALLION FINANCIAL CORP		07/22/2014	UBS Securities Inc	6,400.000	72,696		69,438	91,840	(22,402)	0	0	(22,402)	0	69,438	0	3,258	3,258	3,008	
58463J-30-4	MEDICAL PROPERTIES TRUST INC		09/08/2014	Merrill Lynch	153,100.000	1,971,236		1,858,736	1,870,882	(12,146)	0	0	(12,146)	0	1,858,736	0	112,500	112,500	42,483	
58503F-10-6	MEDLEY CAPITAL CORP		07/22/2014	UBS Securities Inc	9,500.000	121,988		129,010	131,575	(2,565)	0	0	(2,565)	0	129,010	0	(7,022)	(7,022)	7,030	
585055-10-6	MEDTRONIC INC		06/19/2014	Merrill Lynch	4,800.000	309,921		141,456	275,472	(134,016)	0	0	(134,016)	0	141,456	0	168,465	168,465	2,688	
589433-10-1	MEREDITH CORP		06/19/2014	Merrill Lynch	19,900.000	877,732		861,292	1,030,820	(169,528)	0	0	(169,528)	0	861,292	0	16,440	16,440	5,277	
589584-10-1	MERIDIAN BIOSCIENCE INC		12/30/2014	Merrill Lynch	5,800.000	94,531		112,432	153,874	(41,442)	0	0	(41,442)	0	112,432	0	(17,901)	(17,901)	4,640	
59001A-10-2	MERITAGE HOMES CORP		05/19/2014	UBS Securities Inc	1,300.000	50,114		23,847	62,387	(38,540)	0	0	(38,540)	0	23,847	0	26,267	26,267	0	
59522J-10-3	MID-AMERICA APARTMENT COMM		02/06/2014	Merrill Lynch	1,300.000	84,791		29,494	78,962	(49,468)	0	0	(49,468)	0	29,494	0	55,297	55,297	949	
59804T-10-0	MIDSTATES PETROLEUM CO INC		02/07/2014	Merrill Lynch	61,100.000	258,375		357,088	404,482	(47,394)	0	0	(47,394)	0	357,088	0	(98,713)	(98,713)	0	
602720-10-4	MINE SAFETY APPLIANCES CO		03/10/2014	Tax Free Exchange	4,100.000	85,972		85,972	209,961	(123,989)	0	0	(123,989)	0	85,972	0	0	0	1,230	
607828-10-0	MODINE MANUFACTURING CO		06/19/2014	Merrill Lynch	3,200.000	47,938		12,930	41,024	(28,094)	0	0	(28,094)	0	12,930	0	35,008	35,008	0	
609839-10-5	MONOLITHIC POWER SYSTEMS INC		10/14/2014	Instinet	1,300.000	44,797		31,730	45,058	(13,328)	0	0	(13,328)	0	31,730	0	13,067	13,067	390	
611742-10-7	MONSTER WORLDWIDE INC		09/08/2014	Merrill Lynch	13,500.000	73,391		75,060	96,255	(21,195)	0	0	(21,195)	0	75,060	0	(1,669)	(1,669)	0	
620076-30-7	MOTOROLA INC		06/19/2014	Merrill Lynch	4,014.000	268,009		94,964	270,945	(175,981)	0	0	(175,981)	0	94,964	0	173,045	173,045	3,733	
625453-10-5	MULTIMEDIA GAMES INC		12/22/2014	Corporate Action	4,100.000	149,650		45,519	128,576	(83,057)	0	0	(83,057)	0	45,519	0	104,131	104,131	0	
626717-10-2	MURPHY OIL CORP		05/19/2014	Various	3,700.000	226,702		154,325	240,056	(85,731)	0	0	(85,731)	0	154,325	0	72,377	72,377	1,594	
635309-10-7	NATIONAL CINEMEDIA INC		11/19/2014	Citigroup Global Markets	9,800.000	138,166		138,269	195,608	(57,339)	0	0	(57,339)	0	138,269	0	(103)	(103)	13,524	
637071-10-1	NATIONAL-OILWELL		02/06/2014	Merrill Lynch	900.000	66,782		26,630	71,577	(44,947)	0	0	(44,947)	0	26,630	0	40,153	40,153	0	
637071-10-1	NATIONAL-OILWELL		06/02/2014	Spin Off	0.000	16,386		16,386	19,641	(3,255)	0	0	(3,255)	0	16,386	0	0	0	0	
63935N-10-7	NAVIGANT CONSULTING CO		11/19/2014	Citigroup Global Markets	1,200.000	16,968		12,119	23,040	(10,921)	0	0	(10,921)	0	12,119	0	4,849	4,849	0	
64051T-10-0	NEOPHOTONICS CORP		06/19/2014	Merrill Lynch	10,000.000	41,567		47,812	70,600	(22,788)	0	0	(22,788)	0	47,812	0	(6,245)	(6,245)	0	
647551-10-0	NEW MOUNTAIN FINANCE CORP		07/22/2014	UBS Securities Inc	9,800.000	143,959		145,628	147,392	438	0	2,202	(1,764)	0	145,628	0	(1,669)	(1,669)	6,664	
649445-10-3	NEW YORK COMMUNITY BANCORP INC		05/19/2014	Various	293,600.000	4,482,285		4,716,682	4,947,160	(230,478)	0	0	(230,478)	0	4,716,682	0	(234,397)	(234,397)	90,276	
651587-10-7	NEWMARKET CORP		06/19/2014	Various	500.000	192,360		26,905	167,075	(140,170)	0	0	(140,170)	0	26,905	0	165,455	165,455	1,210	
655044-10-5	NOBLE ENERGY INC		02/06/2014	Merrill Lynch	800.000	49,802		19,688	54,488	(34,800)	0	0	(34,800)	0	19,688	0	30,114	30,114	112	
667746-10-1	NORTHWEST PIPE COMPANY		12/30/2014	Merrill Lynch	100.000	3,026		2,291	3,776	(1,485)	0	0	(1,485)	0	2,291	0	735	735	0	
670200-30-5	NTELOS HOLDINGS CORP		03/12/2014	UBS Securities Inc	3,600.000	45,971		59,981	72,828	(12,847)	0	0	(12,847)	0	59,981	0	(14,010)	(14,010)	3,024	

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
670346-10-5	NUCOR CORP		06/19/2014	Various	2,800.000	145,488		107,968	149,464	(41,496)	0	0	(41,496)	0	107,968	0	37,520	37,520	2,072	
67066G-10-4	NVIDIA CORP		06/19/2014	Merrill Lynch	6,900.000	131,567		55,683	110,538	(54,855)	0	0	(54,855)	0	55,683	0	75,884	75,884	1,173	
674599-10-5	OCCIDENTAL PETROLEUM CORP		12/01/2014	Various	0.000	45,337		45,337	57,582	(12,245)	0	0	(12,245)	0	45,337	0	0	0	0	
680223-10-4	OLD REPUBLIC INTL CORP		11/19/2014	Citigroup Global Markets	27,195.000	404,117		348,863	469,658	(120,795)	0	0	(120,795)	0	348,863	0	55,254	55,254	14,889	
68162K-10-6	OLYMPIC STEEL INC		10/14/2014	Instinet	400.000	7,300		8,701	11,592	(2,891)	0	0	(2,891)	0	8,701	0	(1,401)	(1,401)	24	
682128-10-3	OMNIVISION TECHNOLOGIES		06/19/2014	Merrill Lynch	600.000	14,093		3,297	10,320	(7,023)	0	0	(7,023)	0	3,297	0	10,796	10,796	0	
682406-10-3	ONE LIBERTY PROPERTIES INC		09/08/2014	Merrill Lynch	5,000.000	108,143		108,804	100,650	8,154	0	0	8,154	0	108,804	0	(661)	(661)	4,662	
682680-10-3	ONEOK INC		02/03/2014	Spin Off	0.000	3,726		3,726	5,421	(1,695)	0	0	(1,695)	0	3,726	0	0	0	0	
693417-10-7	PLX TECHNOLOGY INC		08/13/2014	Corporate Action	7,300.000	47,450		24,163	48,034	(23,871)	0	0	(23,871)	0	24,163	0	23,287	23,287	0	
69349H-10-7	PNM RESOURCES INC		06/19/2014	Merrill Lynch	5,900.000	170,935		48,734	142,308	(93,574)	0	0	(93,574)	0	48,734	0	122,201	122,201	2,183	
693718-10-8	PACCAR INC		06/19/2014	Merrill Lynch	2,300.000	147,293		65,780	136,091	(70,311)	0	0	(70,311)	0	65,780	0	81,513	81,513	3,036	
69373H-10-6	PACER INTERNATIONAL INC		04/02/2014	Taxable Exchange	26,700.000	241,119		81,197	220,542	(139,345)	0	0	(139,345)	0	81,197	0	159,922	159,922	0	
695263-10-3	PACWEST BANCORP		04/23/2014	Corporate Action	1.000	36		13	38	(24)	0	0	(24)	0	13	0	23	23	0	
701081-10-1	PARKER DRILLING CO		11/19/2014	Various	20,300.000	110,036		71,674	165,039	(93,365)	0	0	(93,365)	0	71,674	0	38,362	38,362	0	
703481-10-1	PATTERSON-UTI ENERGY INC		12/30/2014	Merrill Lynch	3,000.000	50,399		48,878	75,960	(27,083)	0	0	(27,083)	0	48,878	0	1,521	1,521	1,200	
704326-10-7	PAYCHEX INC		02/06/2014	Merrill Lynch	4,700.000	192,421		141,917	213,991	(72,075)	0	0	(72,075)	0	141,917	0	50,504	50,504	1,645	
708062-10-4	PENNANTPARK INVESTMENT CORP		07/22/2014	UBS Securities Inc	16,300.000	186,303		166,029	189,080	(23,051)	0	0	(23,051)	0	166,029	0	20,275	20,275	13,692	
712704-10-5	PEOPLE'S UNITED FINANCIAL INC		05/19/2014	UBS Securities Inc	20,700.000	294,761		252,025	312,984	(60,959)	0	0	(60,959)	0	252,025	0	42,737	42,737	6,779	
713278-10-9	PEP BOYS-MANNY MOE AND JACK		06/19/2014	Merrill Lynch	2,800.000	30,773		12,348	33,992	(21,644)	0	0	(21,644)	0	12,348	0	18,425	18,425	0	
713291-10-2	PEPCO HOLDINGS		10/14/2014	Various	65,700.000	1,484,559		1,262,804	1,256,841	5,963	0	0	5,963	0	1,262,804	0	221,754	221,754	22,302	
719405-10-2	PHOTRONICS INC		06/19/2014	Merrill Lynch	5,500.000	46,819		10,340	49,665	(39,325)	0	0	(39,325)	0	10,340	0	36,479	36,479	0	
720279-10-8	PIER 1 IMPORTS INC		06/19/2014	Merrill Lynch	2,600.000	41,224		5,629	60,008	(54,379)	0	0	(54,379)	0	5,629	0	35,595	35,595	312	
724479-10-0	PITNEY BOWES INC		04/15/2014	Merrill Lynch	5,500.000	135,187		79,365	128,150	(48,785)	0	0	(48,785)	0	79,365	0	55,822	55,822	1,031	
73179P-10-6	POLYONE CORPORATION		02/06/2014	Merrill Lynch	1,400.000	48,522		3,234	49,490	(46,256)	0	0	(46,256)	0	3,234	0	45,288	45,288	112	
736508-84-7	PORTLAND GENERAL ELECTRIC CO		02/06/2014	Merrill Lynch	1,800.000	52,557		35,046	54,360	(19,314)	0	0	(19,314)	0	35,046	0	17,511	17,511	495	
739128-10-6	POWELL INDUSTRIES INC		11/19/2014	Citigroup Global Markets	700.000	30,343		24,395	46,893	(22,498)	0	0	(22,498)	0	24,395	0	5,948	5,948	707	
742718-10-9	PROCTER AND GAMBLE CO		06/19/2014	Various	6,655.000	533,735		432,937	541,784	(108,846)	0	0	(108,846)	0	432,937	0	100,797	100,797	8,286	
74348T-10-2	PROSPECT CAPITAL CORP		07/22/2014	UBS Securities Inc	45,000.000	488,239		501,039	504,900	(3,861)	0	0	(3,861)	0	501,039	0	(12,800)	(12,800)	34,768	
747301-10-9	QUAD GRAPHICS INC		09/08/2014	Various	7,341.000	162,760		118,242	199,895	(81,654)	0	0	(81,654)	0	118,242	0	44,519	44,519	4,267	
747316-10-7	QUAKER CHEMICAL CORP		06/19/2014	Merrill Lynch	800.000	58,806		10,524	61,656	(51,132)	0	0	(51,132)	0	10,524	0	48,282	48,282	400	
747906-20-4	QUANTUM CORP-DLT AND STORAGE		06/19/2014	Merrill Lynch	42,900.000	49,771		28,743	51,480	(22,737)	0	0	(22,737)	0	28,743	0	21,028	21,028	0	
74838C-10-6	QUIKSILVER INC		06/19/2014	Merrill Lynch	13,400.000	77,269		61,288	117,518	(56,230)	0	0	(56,230)	0	61,288	0	15,981	15,981	0	
74973W-10-7	RTI INTL METALS INC		10/14/2014	Various	6,100.000	155,833		122,030	208,681	(86,651)	0	0	(86,651)	0	122,030	0	33,803	33,803	0	
750236-10-1	RADIAN GROUP		02/06/2014	Merrill Lynch	2,900.000	44,139		8,164	40,948	(32,785)	0	0	(32,785)	0	8,164	0	35,975	35,975	0	
751452-20-2	RAMCO-GERSHENSON PROPERTIES		11/19/2014	Citigroup Global Markets	12,300.000	215,430		121,088	193,602	(72,514)	0	0	(72,514)	0	121,088	0	94,342	94,342	9,379	
755111-50-7	RAYTHEON CO RAYTHEON CO		12/30/2014	Various	2,800.000	290,736		109,032	253,960	(144,928)	0	0	(144,928)	0	109,032	0	181,704	181,704	5,412	
758075-40-2	REDWOOD TRUST INC		09/08/2014	Merrill Lynch	10,700.000	207,220		170,671	207,259	(36,588)	0	0	(36,588)	0	170,671	0	36,550	36,550	5,488	
758766-10-9	REGAL ENTERTAINMENT GROUP-A		02/07/2014	Merrill Lynch	27,500.000	524,870		527,271	534,875	(7,604)	0	0	(7,604)	0	527,271	0	(2,401)	(2,401)	0	
758932-10-7	REGIS CORP		02/07/2014	Merrill Lynch	11,200.000	144,043		170,662	162,512	8,150	0	0	8,150	0	170,662	0	(26,619)	(26,619)	0	
75972A-30-1	RENEWABLE ENERGY GROUP INC		12/30/2014	Various	6,600.000	65,361		53,392	75,636	(22,244)	0	0	(22,244)	0	53,392	0	11,969	11,969	0	
767754-10-4	RITE AID CORP		10/14/2014	Instinet	37,900.000	180,021		70,930	191,774	(120,844)	0	0	(120,844)	0	70,930	0	109,091	109,091	0	
774341-10-1	ROCKWELL COLLINS		06/19/2014	Merrill Lynch	1,300.000	103,483		42,432	96,096	(53,664)	0	0	(53,664)	0	42,432	0	61,051	61,051	780	
779268-10-1	ROUNDYS INC		05/19/2014	Various	83,500.000	537,752		765,701	823,310	(57,609)	0	0	(57,609)	0	765,701	0	(227,949)	(227,949)	0	
78112T-10-7	RUBICON TECHNOLOGY INC		09/08/2014	Merrill Lynch	4,300.000	26,874		30,839	42,785	(11,946)	0	0	(11,946)	0	30,839	0	(3,965)	(3,965)	0	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		06/19/2014	Merrill Lynch	5,211.000	246,753		38,356	217,716	(179,359)	0	0	(179,359)	0	38,356	0	208,397	208,397	5,472	
78442P-10-6	SLM CORP		10/14/2014	Instinet	6,100.000	54,014		14,034	57,275	(43,241)	0	0	(43,241)	0	14,034	0	39,980	39,980	915	
78442P-10-6	SLM CORP		05/01/2014	Spin Off	0.000	25,246		25,246	103,033	(77,787)	0	0	(77,787)	0	25,246	0	0	0	0	
78454L-10-0	SM ENERGY CO		12/30/2014	Merrill Lynch	300.000	11,577		10,549	24,933	(14,384)	0	0	(14,384)	0	10,549	0	1,028	1,028	30	
786514-20-8	SAFEWAY INC		04/15/2014	Spin Off	0.000	17,418		17,418	34,153	(16,735)	0	0	(16,735)	0	17,418	0	0	0	0	
806857-10-8	SCHLUMBERGER LTD		06/19/2014	Merrill Lynch	10,400.000	996,726		423,816	937,144	(513,328)	0	0	(513,328)	0	423,816	0	572,910	572,910	6,530	
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		11/19/2014	Various	4,200.000	99,194		104,412	137,214	(32,802)	0	0	(32,802)	0	104,412	0	(5,218)	(5,218)	2,644	
807066-10-5	SCHOLASTIC CORP		06/19/2014	Merrill Lynch	6,800.000	225,196		98,006	231,268	(133,262)	0	0	(133,262)	0	98,006	0	127,190	127,190	2,040	
81211K-10-0	SEALED AIR CORP		06/19/2014	Merrill Lynch	500.000	17,256		11,014	17,025	(6,011)	0	0	(6,011)	0	11,014	0	6,241	6,241	130	
81618T-10-0	SELECT INCOME REIT		03/13/2014	UBS Securities Inc	90,100.000	2,617,204		2,382,937	2,409,274	(26,337)	0	0	(26,337)	0	2,382,937	0	234,268	234,268	41,446	
816300-10-7	SELECTIVE INS GROUP		06/19/2014	Merrill Lynch	4,800.000	120,787		61,296	129,888	(68,592)	0	0	(68,592)	0	61,296	0	59,491	59,491	1,248	

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
81721M-10-9	SENIOR HOUSING PROP TRUST		04/15/2014	Merrill Lynch	1,800.000	41,147		41,390	40,014	1,376	0	0	1,376	0	41,390	0	(243)	(243)	1,404	
817565-10-4	SERVICE CORP INTERNATIONAL		02/06/2014	Merrill Lynch	500.000	8,710		4,899	9,065	(4,166)	0	0	(4,166)	0	4,899	0	3,810	3,810	0	
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		04/15/2014	Various	36,100.000	1,383,944		1,251,046	1,329,202	(78,156)	0	0	(78,156)	0	1,251,046	0	132,897	132,897	8,930	
83413U-10-0	SOLAR CAPITAL LTD		07/22/2014	UBS Securities Inc	8,200.000	169,870		178,944	184,910	(5,966)	0	0	(5,966)	0	178,944	0	(9,075)	(9,075)	9,840	
83416M-10-5	SOLAR SENIOR CAPITAL LTD		07/22/2014	UBS Securities Inc	5,400.000	89,540		92,394	98,388	5,171	0	11,165	(5,994)	0	92,394	0	(2,854)	(2,854)	5,076	
83416T-10-0	SOLARCITY CORP		05/19/2014	UBS Securities Inc	1,600.000	79,470		37,887	90,912	(53,025)	0	0	(53,025)	0	37,887	0	41,583	41,583	0	
838518-10-8	SOUTH JERSEY INDS IN		06/19/2014	Merrill Lynch	600.000	35,431		17,377	33,576	(16,199)	0	0	(16,199)	0	17,377	0	18,053	18,053	567	
842587-10-7	SOUTHERN CO		02/06/2014	Merrill Lynch	1,200.000	49,083		38,664	49,332	(10,668)	0	0	(10,668)	0	38,664	0	10,419	10,419	609	
846819-10-0	SPARTAN MOTORS INC		03/12/2014	UBS Securities Inc	7,800.000	43,140		32,347	52,260	(19,913)	0	0	(19,913)	0	32,347	0	10,793	10,793	0	
84860W-10-2	SPIRIT REALTY CAPITAL INC		04/15/2014	Merrill Lynch	10,239.000	110,374		97,030	100,649	(3,619)	0	0	(3,619)	0	97,030	0	13,344	13,344	3,404	
85254C-30-5	STAGE STORES INC		09/08/2014	Merrill Lynch	5,600.000	95,198		96,537	124,432	(27,895)	0	0	(27,895)	0	96,537	0	(1,339)	(1,339)	2,184	
85254J-10-2	STAG INDUSTRIAL INC		06/19/2014	Merrill Lynch	7,400.000	178,916		148,433	150,886	(2,453)	0	0	(2,453)	0	148,433	0	30,483	30,483	4,625	
85571B-10-5	STARWOOD PROPERTY TRUST INC		12/30/2014	Various	114,800.000	2,699,460		2,405,194	2,563,973	(158,779)	0	0	(158,779)	0	2,405,194	0	294,266	294,266	116,731	
85571B-10-5	STARWOOD PROPERTY TRUST INC		02/03/2014	Spin Off	0.000	577,841		577,841	615,987	(38,146)	0	0	(38,146)	0	577,841	0	0	0	0	
857477-10-3	STATE STREET CORP		06/19/2014	Merrill Lynch	1,200.000	80,473		36,936	88,068	(51,132)	0	0	(51,132)	0	36,936	0	43,537	43,537	624	
858119-10-0	STEEL DYNAMICS INC		12/30/2014	Merrill Lynch	6,900.000	138,514		98,111	134,826	(36,715)	0	0	(36,715)	0	98,111	0	40,403	40,403	3,140	
85856G-10-0	STELLARONE CORP		01/02/2014	Tax Free Exchange	2,500.000	24,982		24,982	60,175	(35,193)	0	0	(35,193)	0	24,982	0	0	0	0	
859319-30-3	STERLING FINL CORP/SPOKANE		04/22/2014	Taxable Exchange	8,100.000	261,561		175,622	276,048	(100,426)	0	0	(100,426)	0	175,622	0	85,939	85,939	3,240	
861642-10-6	STONE ENERGY CORP		11/19/2014	Various	8,200.000	181,231		155,231	283,638	(128,407)	0	0	(128,407)	0	155,231	0	26,000	26,000	0	
863667-10-1	STRYKER CORP		06/19/2014	Merrill Lynch	900.000	76,826		35,955	67,626	(31,671)	0	0	(31,671)	0	35,955	0	40,871	40,871	549	
864159-10-8	STURM RUGER & CO INC		07/22/2014	Various	12,100.000	737,459		767,815	884,389	(116,574)	0	0	(116,574)	0	767,815	0	(30,356)	(30,356)	12,463	
866674-10-4	SUN COMMUNITIES		06/19/2014	Merrill Lynch	1,400.000	70,866		17,657	59,696	(42,039)	0	0	(42,039)	0	17,657	0	53,208	53,208	1,792	
867328-60-1	SUNESIS PHARMACEUTICALS INC		10/14/2014	Instinet	3,400.000	3,876		9,913	16,116	(6,203)	0	0	(6,203)	0	9,913	0	(6,037)	(6,037)	0	
867914-10-3	SUNTRUST BANKS INC		06/19/2014	Merrill Lynch	2,900.000	116,510		42,524	106,749	(64,225)	0	0	(64,225)	0	42,524	0	73,986	73,986	870	
868157-10-8	SUPERIOR ENERGY SERVICES INC		06/19/2014	Merrill Lynch	1,700.000	61,516		27,083	45,237	(18,154)	0	0	(18,154)	0	27,083	0	34,432	34,432	272	
86858W-10-1	SUPPORT.COM INC		07/22/2014	UBS Securities Inc	33,700.000	83,747		80,544	127,723	(47,179)	0	0	(47,179)	0	80,544	0	3,203	3,203	0	
870738-10-1	SWIFT ENERGY CO		03/12/2014	UBS Securities Inc	15,200.000	150,173		183,920	205,200	(21,280)	0	0	(21,280)	0	183,920	0	(33,747)	(33,747)	0	
87161C-10-5	SYNOVUS FINANCIAL CORP		05/19/2014	Tax Free Exchange	29,700.000	41,877		41,877	106,920	(65,043)	0	0	(65,043)	0	41,877	0	0	0	594	
872386-10-7	TESSCO TECHNOLOGIES INC		03/12/2014	UBS Securities Inc	3,548.000	132,522		108,680	143,055	(34,375)	0	0	(34,375)	0	108,680	0	23,841	23,841	710	
872438-10-6	THL CREDIT INC		07/22/2014	UBS Securities Inc	10,300.000	138,872		156,324	169,847	(13,523)	0	0	(13,523)	0	156,324	0	(17,452)	(17,452)	7,004	
87244T-10-9	TICC CAPITAL CORP		07/22/2014	UBS Securities Inc	14,700.000	141,771		155,098	151,998	3,100	0	0	3,100	0	155,098	0	(13,327)	(13,327)	8,526	
87305R-10-9	TTM TECHNOLOGIES		06/19/2014	Merrill Lynch	11,600.000	94,183		64,448	99,528	(35,080)	0	0	(35,080)	0	64,448	0	29,735	29,735	0	
874083-10-8	TAL INTERNATIONAL GROUP INC		02/06/2014	Merrill Lynch	14,400.000	621,191		600,039	825,840	(225,801)	0	0	(225,801)	0	600,039	0	21,151	21,151	0	
874083-10-8	TAL INTERNATIONAL GROUP INC		11/28/2014	Capital Distribution	0.000	69,696		69,696	69,696	0	0	0	0	0	69,696	0	0	0	0	
87612G-10-1	TARGA RESOURCES INC		10/14/2014	Instinet	1,100.000	122,614		87,593	96,987	(9,394)	0	0	(9,394)	0	87,593	0	35,021	35,021	2,140	
880779-10-3	TEREX CORP		06/19/2014	Merrill Lynch	1,900.000	73,957		22,933	79,781	(56,848)	0	0	(56,848)	0	22,933	0	51,024	51,024	190	
88162F-10-5	TETRA TECHNOLOGIES I		11/19/2014	Citigroup Global Markets	9,900.000	78,802		70,660	122,364	(51,704)	0	0	(51,704)	0	70,660	0	8,143	8,143	0	
88338T-10-4	THERAVANCE INC.		11/19/2014	Citigroup Global Markets	1,300.000	17,524		19,066	37,333	(18,266)	0	0	(18,266)	0	19,066	0	(1,543)	(1,543)	325	
88338T-10-4	THERAVANCE INC.		06/03/2014	Spin Off	0.000	4,603		4,603	9,012	(4,410)	0	0	(4,410)	0	4,603	0	0	0	0	
88632Q-10-3	TIBCO SOFTWARE INC		12/08/2014	Corporate Action	5,600.000	134,400		32,872	125,888	(93,016)	0	0	(93,016)	0	32,872	0	101,528	101,528	0	
887317-30-3	TIME WARNER INC		06/09/2014	Spin Off	0.000	8,039		8,039	16,122	(8,083)	0	0	(8,083)	0	8,039	0	0	0	0	
895848-10-9	TRIANGLE CAPITAL CORP		07/22/2014	UBS Securities Inc	6,000.000	163,734		114,802	165,900	(51,098)	0	0	(51,098)	0	114,802	0	48,932	48,932	8,280	
89600B-20-1	TRIANGLE PETROLEUM CORP		11/19/2014	Citigroup Global Markets	7,600.000	49,323		44,878	63,232	(18,354)	0	0	(18,354)	0	44,878	0	4,445	4,445	0	
898402-10-2	TRUSTMARK CORP		03/12/2014	UBS Securities Inc	4,000.000	99,398		72,936	107,360	(34,424)	0	0	(34,424)	0	72,936	0	26,462	26,462	920	
90187B-10-1	TWO HARBORS INVESTMENT CORP		09/08/2014	Merrill Lynch	12,300.000	130,500		128,904	114,144	24,139	0	9,379	14,760	0	128,904	0	1,596	1,596	6,396	
902748-10-2	UIL HOLDINGS CORP		06/19/2014	Merrill Lynch	7,066.000	264,794		197,475	273,808	(76,333)	0	0	(76,333)	0	197,475	0	67,319	67,319	9,158	
903002-10-3	UMH PROPERTIES INC		03/12/2014	UBS Securities Inc	3,200.000	30,526		34,743	30,144	4,599	0	0	4,599	0	34,743	0	(4,217)	(4,217)	576	
903119-10-5	UNS ENERGY CORP		08/18/2014	Corporate Action	7,600.000	457,900		209,822	454,860	(245,038)	0	0	(245,038)	0	209,822	0	248,078	248,078	10,102	
90346E-10-3	US SILICA HOLDINGS INC		03/12/2014	UBS Securities Inc	2,800.000	98,642		62,496	95,508	(33,012)	0	0	(33,012)	0	62,496	0	36,146	36,146	700	
904214-10-3	UMPQUA HOLDINGS CORP		06/19/2014	Various	5,824.000	103,316		45,195	111,473	(66,278)	0	0	(66,278)	0	45,195	0	58,121	58,121	1,747	
909214-30-6	UNISYS CORP		10/14/2014	Instinet	3,470.000	66,484		68,860	116,488	(47,628)	0	0	(47,628)	0	68,860	0	(2,376)	(2,376)	0	
911268-20-9	UNITED ONLINE INC		07/22/2014	UBS Securities Inc	3,614.000	36,106		19,301	49,729	(30,428)	0	0	(30,428)	0	19,301	0	16,805	16,805	0	
91879Q-10-9	VAIL RESORTS INC		04/15/2014	Merrill Lynch	1,100.000	71,707		29,783	82,753	(52,971)	0	0	(52,971)	0	29,783	0	41,925	41,925	685	
918866-10-4	VALASSIS COMMUNICATIONS INC		02/05/2014	Corporate Action	9,400.000	319,976		256,002	321,950	(65,948)	0	0	(65,948)	0	256,002	0	63,974	63,974	2,914	
919794-10-7	VALLEY NATIONALBANCORP		10/14/2014	Various	170,686.000	1,656,542		1,687,541	1,727,342	(39,801)	0	0	(39,801)	0	1,687,541	0	(31,000)	(31,000)	66,215	

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
92552R-40-6	VIAD CORP		06/19/2014	Merrill Lynch	3,600.000	83,085		50,832	100,008	(49,176)	0	0	(49,176)	0	50,832	0	32,253	32,253	6,480	
927107-40-9	VILLAGE SUPER MARKET CLASS A		06/19/2014	Merrill Lynch	1,100.000	25,391		27,720	34,111	(6,391)	0	0	(6,391)	0	27,720	0	(2,329)	(2,329)	550	
92823T-10-8	VIRNETX HOLDING CORP		11/19/2014	Citigroup Global Markets	500.000	2,580		5,483	9,705	(4,222)	0	0	(4,222)	0	5,483	0	(2,903)	(2,903)	0	
928241-10-8	VIROPHARMA INC		01/27/2014	Corporate Action	6,800.000	340,000		74,664	338,980	(264,316)	0	0	(264,316)	0	74,664	0	265,336	265,336	0	
92922P-10-6	W&T OFFSHORE INC		05/19/2014	UBS Securities Inc	10,800.000	161,564		161,247	172,800	(11,553)	0	0	(11,553)	0	161,247	0	317	317	1,080	
939653-10-1	WASHINGTON REAL ESTATE INV		06/19/2014	Merrill Lynch	1,900.000	49,437		33,355	44,384	(11,030)	0	0	(11,030)	0	33,355	0	16,082	16,082	1,140	
957638-10-9	WESTERN ALLIANCE BANKCORP		06/19/2014	Merrill Lynch	2,000.000	48,522		7,560	47,720	(40,160)	0	0	(40,160)	0	7,560	0	40,962	40,962	0	
959802-10-9	WESTERN UNION CO		04/15/2014	Merrill Lynch	2,800.000	44,071		46,452	48,300	(1,848)	0	0	(1,848)	0	46,452	0	(2,381)	(2,381)	350	
963320-10-6	WHIRLPOOL CORP		06/19/2014	Merrill Lynch	669.000	93,192		27,663	104,939	(77,276)	0	0	(77,276)	0	27,663	0	65,529	65,529	920	
969203-10-8	WILLBROS GROUP INC		11/19/2014	Citigroup Global Markets	12,000.000	58,799		61,564	113,040	(51,476)	0	0	(51,476)	0	61,564	0	(2,765)	(2,765)	0	
969457-10-0	WILLIAMS COS INC		06/19/2014	Various	27,000.000	1,137,797		846,835	1,041,390	(194,555)	0	0	(194,555)	0	846,835	0	290,962	290,962	9,133	
981811-10-2	WORTHINGTON INDUSTRIES		02/06/2014	Merrill Lynch	700.000	26,691		6,097	29,456	(23,359)	0	0	(23,359)	0	6,097	0	20,594	20,594	0	
983134-10-7	WYNN RESORTS LTD		06/19/2014	Merrill Lynch	600.000	120,766		11,982	116,526	(104,544)	0	0	(104,544)	0	11,982	0	108,784	108,784	1,500	
984121-10-3	XEROX CORP		05/19/2014	UBS Securities Inc	600.000	7,296		6,240	7,302	(1,062)	0	0	(1,062)	0	6,240	0	1,056	1,056	72	
984332-10-6	YAHOO INC		06/19/2014	Merrill Lynch	1,100.000	37,982		13,420	44,484	(31,064)	0	0	(31,064)	0	13,420	0	24,562	24,562	0	
985817-10-5	YELP INC		06/19/2014	Various	1,500.000	123,526		34,170	103,425	(69,255)	0	0	(69,255)	0	34,170	0	89,356	89,356	0	
98986T-10-8	ZYNGA INC		04/15/2014	Merrill Lynch	7,100.000	28,399		28,826	26,980	1,846	0	0	1,846	0	28,826	0	(427)	(427)	0	
29390Q-10-9	EQUAL ENERGY LTD	A	07/30/2014	Corporate Action	14,500.000	78,735		58,711	77,430	(18,719)	0	0	(18,719)	0	58,711	0	20,024	20,024	725	
367299-20-3	GASTAR EXPLORATION LTD	A	02/03/2014	Tax Free Exchange	15,900.000	47,353		47,353	110,028	(62,675)	0	0	(62,675)	0	47,353	0	0	0	0	
884903-10-5	THOMSON REUTERS CORP	A	03/12/2014	UBS Securities Inc	8,500.000	286,445		248,131	321,470	(73,339)	0	0	(73,339)	0	248,131	0	38,314	38,314	2,805	
143658-30-0	CARNIVAL CORP	F	05/19/2014	UBS Securities Inc	1,300.000	50,478		42,700	52,221	(9,521)	0	0	(9,521)	0	42,700	0	7,778	7,778	325	
G23773-10-7	CONSOLIDATED WATER CO	F	07/22/2014	UBS Securities Inc	2,900.000	31,203		27,453	40,890	(13,437)	0	0	(13,437)	0	27,453	0	3,750	3,750	653	
G4412G-10-1	HERBALIFE LTD	F	09/08/2014	Various	1,600.000	89,414		80,256	125,920	(45,664)	0	0	(45,664)	0	80,256	0	9,158	9,158	480	
G491BT-10-8	INVESTCO LTD	F	06/19/2014	Merrill Lynch	57,200.000	1,907,816		1,943,107	2,082,080	(138,974)	0	0	(138,974)	0	1,943,107	0	(35,291)	(35,291)	4,513	
G65773-10-6	NORDIC AMER TANKER SHIPPING	F	09/08/2014	Merrill Lynch	3,800.000	33,819		28,362	36,342	(7,980)	0	0	(7,980)	0	28,362	0	5,458	5,458	1,786	
G65773-10-6	NORDIC AMER TANKER SHIPPING	F	07/23/2014	Spin Off	0.000	404		404	518	(114)	0	0	(114)	0	404	0	0	0	0	
G67743-10-7	ORIENT EXPRESS HOTELS LTD	F	07/01/2014	Tax Free Exchange	12,800.000	97,863		97,863	193,408	(95,545)	0	0	(95,545)	0	97,863	0	0	0	0	
G7945E-10-5	SEADRILL LTD	F	09/08/2014	Merrill Lynch	4,700.000	158,339		194,830	193,029	1,801	0	0	1,801	0	194,830	0	(36,491)	(36,491)	14,006	
G9456A-10-0	GOLAR LNG LTD	F	06/19/2014	Merrill Lynch	300.000	16,653		1,029	10,887	(9,858)	0	0	(9,858)	0	1,029	0	15,624	15,624	270	
G97822-10-3	PERRIGO CO PLC	F	02/06/2014	Merrill Lynch	1,600.000	235,497		249,424	245,536	3,888	0	0	3,888	0	249,424	0	(13,927)	(13,927)	0	
N53745-10-0	LYONDELLBASELL INDU	F	10/14/2014	Various	3,900.000	353,127		225,187	313,092	(87,905)	0	0	(87,905)	0	225,187	0	127,940	127,940	6,750	
P16994-13-2	BANCO LATINOAMERICANO EXP-E	F	09/08/2014	Merrill Lynch	7,900.000	254,168		193,219	221,358	(28,139)	0	0	(28,139)	0	193,219	0	60,997	60,997	7,700	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						91,596,211	XXX	77,080,096	97,433,033	(20,298,697)	0	54,251	(20,352,948)	0	77,080,096	0	14,516,164	14,516,164	1,548,057	XXX
9799997. Total - Common Stocks - Part 4						91,596,211	XXX	77,080,096	97,433,033	(20,298,697)	0	54,251	(20,352,948)	0	77,080,096	0	14,516,164	14,516,164	1,548,057	XXX
9799998. Total - Common Stocks - Part 5						63,871,703	XXX	65,690,733		0	0	0	0	0	65,690,733	0	(1,819,034)	(1,819,034)	589,496	XXX
9799999. Total - Common Stocks						155,467,914	XXX	142,770,829	97,433,033	(20,298,697)	0	54,251	(20,352,948)	0	142,770,829	0	12,697,130	12,697,130	2,137,553	XXX
9899999. Total - Preferred and Common Stocks						155,861,661	XXX	143,254,403	97,936,807	(20,296,931)	0	76,217	(20,373,148)	0	143,254,403	0	12,607,302	12,607,302	2,168,378	XXX
9999999 - Totals						1,070,420,449	XXX	1,061,184,599	566,264,116	(19,410,298)	(2,740,979)	76,217	(22,227,494)	0	1,053,087,933	0	17,332,530	17,332,530	17,716,373	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
36179Q-GD-7 GNMA II POOL MA1996 4.000% 06/20/44			06/03/2014	Morgan Stanley	10/14/2014	CS First Boston	4,454,056	4,741,308	4,757,488	4,739,052	0	(2,256)	0	(2,256)	0	0	18,436	18,436	70,275	8,908
36179Q-GD-7 GNMA II POOL MA1996 4.000% 06/20/44			06/03/2014	Morgan Stanley	10/01/2014	Paydown	142,353	151,534	142,353	142,353	0	(9,181)	0	(9,181)	0	0	0	0	1,492	285
36179Q-L5-8 GNMA II POOL MA2148 3.500% 08/20/44			08/25/2014	Nomura Securities	12/01/2014	Paydown	153,883	159,702	153,883	153,883	0	(5,819)	0	(5,819)	0	0	0	0	1,078	254
36179Q-PH-8 GNMA II POOL MA2224 4.000% 09/20/44			10/14/2014	Various	12/10/2014	Various	7,670,766	8,187,375	8,218,921	8,186,410	0	(965)	0	(965)	0	0	32,511	32,511	62,131	18,751
36179Q-PH-8 GNMA II POOL MA2224 4.000% 09/20/44			10/14/2014	Various	12/01/2014	Paydown	112,689	120,279	112,689	112,689	0	(7,589)	0	(7,589)	0	0	0	0	654	275
912810-RD-2 US TREASURY BOND 3.750% 11/15/43			02/05/2014	Bank of America	02/11/2014	Citigroup Global Markets	1,250,000	1,278,278	1,263,472	1,278,271	0	(7)	0	(7)	0	0	(14,800)	(14,800)	11,525	10,649
912828-A9-1 US TREASURY N/B 0.750% 01/15/17			02/04/2014	Morgan Stanley	02/18/2014	Various	9,275,000	9,305,102	9,300,746	9,304,970	0	(133)	0	(133)	0	0	(4,223)	(4,223)	5,329	4,420
912828-B3-3 US TREASURY N/B 1.500% 01/31/19			04/08/2014	Various	04/09/2014	Various	8,425,000	8,430,459	8,420,962	8,430,452	0	(6)	0	(6)	0	0	(9,490)	(9,490)	8,815	7,233
912828-B4-1 US TREASURY N/B 0.375% 01/31/16			02/05/2014	Various	02/19/2014	Various	13,075,000	13,092,046	13,086,199	13,091,825	0	(221)	0	(221)	0	0	(5,625)	(5,625)	2,085	813
912828-C2-4 US TREASURY N/B 1.500% 02/28/19			04/30/2014	Morgan Stanley	05/01/2014	Morgan Stanley	2,250,000	2,235,418	2,238,742	2,235,426	0	8	0	8	0	0	3,317	3,317	6,145	6,053
912828-C6-5 US TREASURY N/B 1.625% 03/31/19			03/27/2014	Deutsche Bank	04/03/2014	Chase	925,000	920,776	918,059	920,785	0	9	0	9	0	0	(2,725)	(2,725)	164	0
912828-C7-3 US TREASURY N/B 0.875% 04/15/17			04/30/2014	RBC Dominion	05/08/2014	Various	7,475,000	7,479,113	7,483,579	7,479,085	0	(27)	0	(27)	0	0	4,494	4,494	4,021	2,859
912828-D2-3 US TREASURY N/B 1.625% 04/30/19			07/17/2014	BMO Capital Markets	07/18/2014	Deutsche Bank	2,900,000	2,901,251	2,898,296	2,901,251	0	0	0	0	0	0	(2,955)	(2,955)	10,757	10,629
912828-D4-9 US TREASURY N/B 0.875% 08/15/17			10/08/2014	Various	12/02/2014	Various	4,800,000	4,792,641	4,787,781	4,792,653	0	12	0	12	0	0	(4,872)	(4,872)	4,922	3,324
912828-D9-8 US TREASURY N/B 1.000% 09/15/17			09/25/2014	Citigroup Global Markets	12/02/2014	Various	7,575,000	7,568,207	7,577,583	7,568,347	0	140	0	140	0	0	9,236	9,236	7,834	3,139
912828-F3-9 US TREASURY N/B 1.750% 09/30/19			10/21/2014	Various	12/01/2014	Various	23,830,000	24,106,570	23,975,857	24,103,563	0	(3,007)	0	(3,007)	0	0	(127,707)	(127,707)	39,055	20,445
912828-F5-4 US TREASURY N/B 0.875% 10/15/17			11/06/2014	Various	12/03/2014	Various	10,125,000	10,117,063	10,107,359	10,117,206	0	143	0	143	0	0	(9,847)	(9,847)	12,007	3,317
912828-F6-2 US TREASURY N/B 1.500% 10/31/19			11/17/2014	Deutsche Bank	12/01/2014	Chase	500,000	497,032	499,648	497,055	0	23	0	23	0	0	2,593	2,593	704	414
912828-G2-0 US TREASURY N/B 0.875% 11/15/17			11/17/2014	Various	12/01/2014	Citigroup Global Markets	2,530,000	2,522,754	2,528,316	2,522,856	0	102	0	102	0	0	5,460	5,460	1,162	236
912828-G3-8 US TREASURY N/B 2.250% 11/15/24			11/28/2014	Various	12/05/2014	Various	6,100,000	6,093,879	6,074,400	6,093,941	0	62	0	62	0	0	(19,541)	(19,541)	8,509	3,611
912828-G6-1 US TREASURY N/B 1.500% 11/30/19			12/15/2014	Various	12/16/2014	Citigroup Global Markets	9,500,000	9,487,844	9,485,882	9,487,860	0	16	0	16	0	0	(1,978)	(1,978)	7,438	6,115
912828-SX-9 US TREASURY N/B 1.125% 05/31/19			07/17/2014	Various	07/18/2014	Jeffries & Co	5,375,000	5,247,089	5,242,716	5,247,160	0	71	0	71	0	0	(4,445)	(4,445)	8,756	8,591
912828-WF-3 US TREASURY N/B 0.625% 11/15/16			07/14/2014	Goldman Sachs & Co	08/27/2014	Deutsche Bank	7,405,000	7,402,686	7,401,227	7,402,801	0	115	0	115	0	0	(1,574)	(1,574)	13,205	7,923
912828-WQ-9 US TREASURY N/B 0.500% 06/30/16			08/25/2014	CS First Boston	08/27/2014	Goldman Sachs & Co	3,800,000	3,801,342	3,802,665	3,801,338	0	(4)	0	(4)	0	0	1,327	1,327	3,046	2,943
912828-WS-5 US TREASURY N/B 1.625% 06/30/19			07/11/2014	Goldman Sachs & Co	07/15/2014	Citigroup Global Markets	1,325,000	1,324,381	1,321,685	1,324,383	0	2	0	2	0	0	(2,697)	(2,697)	936	819
912828-WW-6 US TREASURY N/B 1.625% 07/31/19			10/22/2014	Bank of America	12/01/2014	Various	4,825,000	4,814,064	4,847,177	4,813,880	0	(183)	0	(183)	0	0	33,297	33,297	11,161	7,021
0599999. Subtotal - Bonds - U.S. Governments							145,798,747	146,778,193	146,647,685	146,749,495	0	(28,695)	0	(28,695)	0	0	(101,808)	(101,808)	303,206	139,027
604129-2U-9 MINNESOTA ST SERIES B 4.000% 08/01/25			10/15/2014	Wells Fargo	12/04/2014	Citicorp	2,375,000	2,776,613	2,713,556	2,771,569	0	(5,043)	0	(5,043)	0	0	(58,013)	(58,013)	28,500	15,569
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							2,375,000	2,776,613	2,713,556	2,771,569	0	(5,043)	0	(5,043)	0	0	(58,013)	(58,013)	28,500	15,569
3138EK-FA-8 FNMA POOL AL2860 3.000% 12/01/42			02/05/2014	Nomura Securities	12/01/2014	Paydown	133,155	129,618	133,155	133,155	0	3,537	0	3,537	0	0	0	0	1,921	133
3138EN-CQ-0 FNMA POOL AL5478 4.000% 06/01/44			11/07/2014	Goldman Sachs & Co	12/01/2014	Paydown	44,038	47,045	44,038	44,038	0	(3,007)	0	(3,007)	0	0	0	0	147	59
3138M6-AB-3 FNMA POOL AP2701 3.500% 09/01/42			08/14/2014	CS First Boston	12/01/2014	Paydown	55,037	56,705	55,037	55,037	0	(1,668)	0	(1,668)	0	0	0	0	309	54
3138W9-RJ-1 FNMA POOL AS0488 2.500% 09/01/28			03/14/2014	Nomura Securities	06/12/2014	Goldman Sachs & Co	702,699	707,969	710,824	707,885	0	(84)	0	(84)	0	0	2,939	2,939	5,173	830
3138W9-RJ-1 FNMA POOL AS0488 2.500% 09/01/28			03/14/2014	Nomura Securities	06/01/2014	Paydown	21,610	21,772	21,610	21,610	0	(162)	0	(162)	0	0	0	0	93	26
3138WA-6D-4 FNMA POOL AS1767 4.000% 02/01/44			02/11/2014	J P Morgan	12/01/2014	Paydown	348,608	366,365	348,608	348,608	0	(17,757)	0	(17,757)	0	0	0	0	7,451	465
3138WA-PU-5 FNMA POOL AS1334 4.500% 12/01/43			03/14/2014	Bank of America	12/09/2014	CS First Boston	2,290,182	2,465,882	2,488,784	2,464,789	0	(1,093)	0	(1,093)	0	0	23,995	23,995	80,156	5,153
3138WA-PU-5 FNMA POOL AS1334 4.500% 12/01/43			03/14/2014	Bank of America	12/01/2014	Paydown	311,258	335,137	311,258	311,258	0	(23,879)	0	(23,879)	0	0	0	0	6,694	700
3138WC-JZ-7 FNMA POOL AS2979 3.000% 08/01/29			08/27/2014	Citigroup Global Markets	12/10/2014	CS First Boston	1,971,933	2,044,956	2,050,811	2,043,932	0	(1,024)	0	(1,024)	0	0	6,878	6,878	17,254	2,465
3138WC-JZ-7 FNMA POOL AS2979 3.000% 08/01/29			08/27/2014	Citigroup Global Markets	12/01/2014	Paydown	125,536	130,185	125,536	125,536	0	(4,649)	0	(4,649)	0	0	0	0	586	157
3138WV-SW-2 FNMA POOL AT7732 2.500% 07/01/28			10/22/2014	Bank of America	12/01/2014	Paydown	16,601	16,954	16,601	16,601	0	(353)	0	(353)	0	0	0	0	35	20
3138X3-XS-6 FNMA POOL AU4288 4.000% 09/01/43			02/12/2014	Goldman Sachs & Co	12/01/2014	Paydown	235,539	245,770	235,539	235,539	0	(10,231)	0	(10,231)	0	0	0	0	4,190	314
3138X8-YE-5 FNMA POOL AU8808 3.000% 11/01/28			03/14/2014	J P Morgan	05/27/2014	RBC Dominion	2,279,490	2,363,546	2,369,601	2,362,242	0	(1,303)	0	(1,303)	0	0	7,358	7,358	16,906	3,229
3138X8-YE-5 FNMA POOL AU8808 3.000% 11/01/28			03/14/2014	J P Morgan	05/01/2014	Paydown	55,921	57,983	55,921	55,921	0	(2,062)	0	(2,062)	0	0	0	0	167	79
3138XD-DA-5 FNMA POOL AV1896 3.000% 01/01/29			03/14/2014	J P Morgan	12/01/2014	Paydown	319,348	331,124	319,348	319,348	0	(11,776)	0	(11,776)	0	0	0	0	4,568	452
3138XD-TK-6 FNMA POOL AV2353 3.500% 01/01/44			03/14/2014	J P Morgan	12/01/2014	Paydown	155,200	157,461	155,200	155,200	0	(2,261)	0	(2,261)	0	0	0	0	2,558	272
3138XQ-DM-0 FNMA POOL AW1007 4.000% 05/01/44			08/25/2014	J P Morgan	12/01/2014	Paydown	108,116	114,907	108,116	108,116	0	(6,791)	0	(6,791)	0	0	0	0	668	120
3138XQ-KJ-9 FNMA POOL AW1196 3.000% 03/01/29			03/14/2014	Nomura Securities	06/12/2014	Goldman Sachs & Co	2,441,044	2,529,151	2,528,769	2,528,503	0	(648)	0	(648)	0	0	266	266	21,563	3,458
3138XQ-KJ-9 FNMA POOL AW1196 3.000% 03/01/29			03/14/2014	Nomura Securities	06/01/2014	Paydown	100,151	103,765	100,151	100,151	0	(3,615)	0	(3,615)	0	0	0	0	587	142
3138XY-QL-1 FNMA POOL AW8558 3.500% 08/01/44			08/15/2014	Citigroup Global Markets	12/01/2014	Paydown	57,928	59,648	57,928	57,928	0	(1,720)	0	(1,720)	0	0	0	0	298	56
31417E-JB-8 FNMA POOL AB7457 3.000% 01/01/43			06/06/2014	Nomura Securities	12/01/2014	Paydown	214,061	211,552	214,061	214,061	0	2,509	0	2,509	0	0	0	0	1,693	196
31417G-WT-9 FNMA POOL AB9657 3.000% 06/01/28			09/17/2014	Goldman Sachs & Co	12/01/2014	Paydown	65,141	67,309	65,141	65,141	0	(2,168)	0	(2,168)	0	0	0	0	309	114

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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
442435-4N-0	HOUSTON TEX UTIL SYS REV SERIES A 5.000% 05/15/24		10/28/2014	Wells Fargo	12/04/2014	Jeffries & Co	1,500,000	1,858,140	1,851,825	1,854,583	0	(3,557)	0	(3,557)	0	0	(2,758)	(2,758)	48,750	40,833
3199999. Subtotal - Bonds - U.S. Special Revenues							13,552,596	14,422,944	14,367,862	14,329,182	0	(93,762)	0	(93,762)	0	0	38,678	38,678	222,076	59,327
15134N-AB-2	OXBOW CARBON LLC CENGAGE LEARNING ACQ TERM LOAN 7.000% 03/06/20		03/12/2014	Credit Suisse, New York	10/27/2014	Various	664,770	664,139	670,071	661,699	0	(2,439)	0	(2,439)	0	0	8,372	8,372	17,625	0
15134N-AB-2	OXBOW CARBON LLC CENGAGE LEARNING ACQ TERM LOAN 7.000% 03/06/20		03/06/2014	Credit Suisse, New York	09/30/2014	Redemption 100.0000	2,234	2,223	2,234	2,216	0	(7)	0	(7)	0	0	18	18	74	0
03968M-AD-7	ARDAGH HOLDINGS USA INC MCGRAW-HILL SCHOOL ED TL B 5.750% 12/18/19		03/12/2014	Credit Suisse, New York	03/12/2014	Credit Suisse, New York	153,846	153,462	154,612	153,462	0	0	0	0	0	0	1,151	1,151	25	0
71659M-AF-3	HARLAND CLARKE HOLDINGS CORP. PETROLEUM GEO-SERV ASA TL B 2.820% 03/11/21		03/10/2014	Barclays	12/17/2014	Various	1,860,470	1,851,168	1,766,597	1,849,514	0	(1,653)	0	(1,653)	0	0	(82,917)	(82,917)	29,445	0
71659M-AF-3	HARLAND CLARKE HOLDINGS CORP. PETROLEUM GEO-SERV ASA TL B 2.820% 03/11/21		03/10/2014	Barclays	12/31/2014	Redemption 100.0000	14,073	14,003	14,073	13,994	0	(9)	0	(9)	0	0	79	79	196	0
50105H-AD-3	SEADRILL OPERATING LP KRONOS WORLDWIDE INC TL B 4.750% 02/18/20		02/12/2014	Deutsche Bank	03/07/2014	Deutsche Bank	117,904	117,314	119,083	117,282	0	(33)	0	(33)	0	0	1,801	1,801	529	0
29362L-AD-6	ENTEGRIS INC. TERM LOAN B 3.500% 03/25/21		03/25/2014	Goldman Sachs & Co	12/22/2014	Redemption 100.0000	126,614	125,981	126,614	125,842	0	(139)	0	(139)	0	0	772	772	2,177	0
87159C-AC-3	SYNARC-BIOCORE HOLDINGS LLC TERM LOAN 5.500% 03/06/21		03/06/2014	Credit Suisse, New York	08/18/2014	Credit Suisse, New York	466,849	462,180	465,098	460,862	0	(1,318)	0	(1,318)	0	0	4,236	4,236	11,697	0
87159C-AC-3	SYNARC-BIOCORE HOLDINGS LLC TERM LOAN 5.500% 03/06/21		03/06/2014	Credit Suisse, New York	06/30/2014	Redemption 100.0000	1,170	1,158	1,170	1,156	0	(2)	0	(2)	0	0	14	14	19	0
L6232U-AB-3	JASPER MERGER SUB INC. MALLINCKRODT INTL FINANCE TL B 3.500% 03/19/21		07/30/2014	Various	08/08/2014	Various	2,218,678	2,210,407	2,211,488	2,209,824	0	(583)	0	(583)	0	0	1,665	1,665	0	0
65441C-AB-9	JASPER MERGER SUB INC. NINE WEST 4.750% 09/05/19		03/05/2014	Morgan Stanley	06/05/2014	Morgan Stanley	214,286	213,214	215,625	213,050	0	(164)	0	(164)	0	0	2,575	2,575	1,923	0
000010-03-3	KAR AUCTION SERVICES INC. TRANCHE B-2 TERM LOAN 3.500% 03/07/21		03/06/2014	J P Morgan	04/29/2014	J P Morgan	293,976	293,241	292,874	293,154	0	(87)	0	(87)	0	0	(280)	(280)	0	0
000010-03-3	KAR AUCTION SERVICES INC. TRANCHE B-2 TERM LOAN 3.500% 03/07/21		03/06/2014	J P Morgan	05/02/2014	Redemption 100.0000	141	141	141	141	0	0	0	0	0	0	0	0	0	0
G4123E-AC-0	GRIFOLS WORLDWIDE OPERATIONS TERM LOAN B 3.154% 03/07/21		03/07/2014	Morgan Stanley	12/31/2014	Redemption 100.0000	13,192	13,060	13,192	13,052	0	(8)	0	(8)	0	0	140	140	209	0
96925H-AB-8	GRIFOLS WORLDWIDE OPERATIONS WILLIAM MORRIS/IMG TL B 5.250% 03/21/21		03/21/2014	J P Morgan	12/31/2014	Redemption 100.0000	6,081	6,020	6,081	6,006	0	(14)	0	(14)	0	0	74	74	165	0
76775Y-BB-3	ORIENT-EXPRESS HOTELS INTERFIN RITE AID CORP TL 7 3.500% 02/21/20		03/10/2014	Citibank	04/25/2014	Citibank	147,059	147,059	146,507	147,059	0	0	0	0	0	0	(551)	(551)	572	0
76775Y-BB-3	ORIENT-EXPRESS HOTELS INTERFIN RITE AID CORP TL 7 3.500% 02/21/20		08/13/2014	Citibank	12/31/2014	Redemption 100.0000	7,519	7,481	7,519	7,479	0	(2)	0	(2)	0	0	40	40	52	0
000010-07-4	ORIENT-EXPRESS HOTELS INTERFIN DOLLAR TERM LOAN 4.000% 03/21/21		03/21/2014	Barclays	04/01/2014	Barclays	24,691	24,568	24,691	24,562	0	(6)	0	(6)	0	0	129	129	58	0
84857H-AL-4	SPIRIT AEROSYSTEMS INC TL B 3.250% 09/30/20		03/13/2014	Bank of America	12/31/2014	Redemption 100.0000	11,467	11,439	11,467	11,426	0	(12)	0	(12)	0	0	41	41	180	0
000010-09-0	CPI INTERNATIONAL INC. TERM LOAN B 4.250% 03/31/21		03/28/2014	UBS Securities Inc	08/04/2014	CS First Boston	205,215	204,702	204,702	204,424	0	(278)	0	(278)	0	0	278	278	2,616	0
000010-09-0	CPI INTERNATIONAL INC. TERM LOAN B 4.250% 03/31/21		03/28/2014	UBS Securities Inc	06/30/2014	Redemption 100.0000	514	513	514	513	0	0	0	0	0	0	2	2	3	0
86737R-AC-3	SUNGARD AVAILABILITY SERVICES TERM LOAN B 6.945% 03/27/19		03/26/2014	J P Morgan	10/21/2014	Various	1,076,978	1,071,593	1,019,139	1,069,073	0	(2,520)	0	(2,520)	0	0	(49,934)	(49,934)	29,112	0
86737R-AC-3	SUNGARD AVAILABILITY SERVICES TERM LOAN B 6.945% 03/27/19		03/26/2014	J P Morgan	09/30/2014	Redemption 100.0000	4,495	4,473	4,495	4,465	0	(7)	0	(7)	0	0	30	30	83	0
58504F-AC-9	MEDPACE HOLDINGS INC. TERM LOAN B 4.750% 03/31/21		04/17/2014	Jeffries & Co	08/06/2014	Jeffries & Co	386,658	386,485	386,658	385,803	0	(681)	0	(681)	0	0	855	855	6,195	0
58504F-AC-9	MEDPACE HOLDINGS INC. TERM LOAN B 4.750% 03/31/21		03/31/2014	Jeffries & Co	07/02/2014	Redemption 100.0000	19,142	19,046	19,142	19,017	0	(28)	0	(28)	0	0	124	124	210	0
12591W-AB-5	ENERGY FUTURE IN 1 L TERM LOAN B 5.250% 03/28/21		03/28/2014	Citibank	04/29/2014	Citibank	1,162,791	1,139,535	1,162,791	1,138,848	0	(687)	0	(687)	0	0	23,942	23,942	6,444	0
21676T-AB-1	COOPER-STANDARD AUTO INTER INTER HOLDCO 2/TERM LOAN B 4.000% 03/28/21		03/28/2014	Deutsche Bank	12/31/2014	Redemption 100.0000	4,143	4,122	4,143	4,115	0	(7)	0	(7)	0	0	28	28	98	0

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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
00130H-BU-8	AES CORPORATION 5.500% 03/15/24		03/04/2014	Goldman Sachs & Co	03/04/2014	Goldman Sachs & Co	180,000	180,000	180,675	180,000	0	0	0	0	0	0	675	675	0	0
00206R-CC-4	AT&T INC 2.300% 03/11/19		05/14/2014	Bank of America	08/20/2014	Bank of America	650,000	654,901	657,495	654,645	0	(256)	0	(256)	0	0	2,849	2,849	6,852	2,865
00214G-AB-2	ARG IH CORPORATION TERM FACILITY 3.000% 11/13/20		01/01/2014	Credit Suisse, New York	01/17/2014	Credit Suisse, New York	549,840	553,277	556,026	553,250	0	(26)	0	(26)	0	0	2,776	2,776	1,924	0
00287Y-AJ-8	ABBVIE INC 1.750% 11/06/17		02/19/2014	J P Morgan	05/15/2014	Various	3,662,000	3,698,620	3,695,497	3,696,448	0	(2,172)	0	(2,172)	0	0	(951)	(951)	33,823	19,226
00287Y-AL-3	ABBVIE INC 2.900% 11/06/22		02/05/2014	RBC Dominion	03/18/2014	J P Morgan	2,025,000	1,924,382	1,945,924	1,925,838	0	1,456	0	1,456	0	0	20,086	20,086	21,533	13,191
00430W-AF-6	SEADRILL OPERATING LP ACCELLENT INC TERM LOAN 4.500% 02/21/21		02/21/2014	Goldman Sachs & Co	12/31/2014	Redemption 100.0000	2,813	2,813	2,813	2,813	0	0	0	0	0	0	0	0	64	0
00485C-AL-1	SYNCREON GROUP ACOSTA INC TERM LOAN C 0.000% 03/02/18		02/21/2014	Goldman Sachs & Co	03/03/2014	Goldman Sachs & Co	128,755	128,433	129,399	128,436	0	3	0	3	0	0	963	963	182	0
00766T-AA-8	AECOM TECHNOLOGY CORP SERIES 144A 5.750% 10/15/22		09/18/2014	Various	12/19/2014	Bank of America	330,000	333,113	328,925	333,017	0	(95)	0	(95)	0	0	(4,092)	(4,092)	3,944	0
00766T-AC-4	AECOM TECHNOLOGY CORP SERIES 144A 5.875% 10/15/24		09/17/2014	Bank of America	12/17/2014	Bank of America	100,000	100,000	101,125	100,000	0	0	0	0	0	0	1,125	1,125	1,216	0
00769E-AS-9	ADVANTAGE SALES KARMAN BUYER CORP TL 4.250% 07/11/21		07/11/2014	Bank of America	08/06/2014	Goldman Sachs & Co	182,616	182,160	180,790	182,170	0	11	0	11	0	0	(1,380)	(1,380)	0	0
00769E-AS-9	ADVANTAGE SALES KARMAN BUYER CORP TL 4.250% 07/11/21		07/11/2014	Direct	12/31/2014	Redemption 100.0000	2,177	2,172	2,177	2,170	0	(2)	0	(2)	0	0	7	7	20	0
00769E-AT-7	ADVANTAGE SALES KARMAN BUYER CORP DD 4.250% 07/11/21		07/11/2014	Bank of America	08/06/2014	Goldman Sachs & Co	6,087	3,044	3,013	3,082	0	39	0	39	0	0	(69)	(69)	0	0
00769E-AT-7	ADVANTAGE SALES KARMAN BUYER CORP DD 4.250% 07/11/21		07/11/2014	Direct	12/31/2014	Redemption 100.0000	73	73	73	73	0	0	0	0	0	0	0	0	0	0
00912X-AM-6	AIR LEASE CORP 3.875% 04/01/21		03/04/2014	J P Morgan	10/23/2014	Citigroup Global Markets	1,485,000	1,482,060	1,498,929	1,482,322	0	263	0	263	0	0	16,607	16,607	36,285	0
00973D-AB-0	AKORN INC TERM B LOAN 0.000% 04/17/21		06/24/2014	J P Morgan	07/29/2014	J P Morgan	185,226	184,763	185,864	184,764	0	1	0	1	0	0	1,101	1,101	0	0
01260H-AC-9	ALBAUGH TERM B 6.000% 05/20/21		05/22/2014	HSBC Securities	12/31/2014	Redemption 100.0000	12,500	12,250	12,500	12,253	0	3	0	3	0	0	247	247	310	0
01310T-AJ-8	ALBERTSONS HOLDINGS LLC TERM B4 0.000% 08/25/21		10/08/2014	CS First Boston	10/09/2014	CS First Boston	29,722	29,574	29,611	29,574	0	0	0	0	0	0	37	37	0	0
01748X-AA-0	ALLEGIANT TRAVEL CO 5.500% 07/15/19		06/20/2014	Goldman Sachs & Co	06/20/2014	Sterne, Agee, & Leach	150,000	150,000	152,625	150,000	0	0	0	0	0	0	2,625	2,625	0	0
0258M0-DN-6	AMERICAN EXPRESS CREDIT SERIES MTN 0.505% 06/05/17		06/02/2014	Bony/Barclays Capital Inc	09/04/2014	Various	3,775,000	3,775,000	3,778,296	3,775,000	0	0	0	0	0	0	3,296	3,296	2,549	0
026874-CS-4	AMERICAN INTERNATIONAL GROUP 3.800% 03/22/17		01/29/2014	First Tennessee Capital	05/30/2014	US Bancorp	4,010,000	4,289,683	4,304,454	4,260,073	0	(29,610)	0	(29,610)	0	0	44,381	44,381	106,243	54,421
026874-CZ-8	AMERICAN INTERNATIONAL GROUP 2.300% 07/16/19		07/09/2014	Goldman Sachs & Co	10/17/2014	Bony/Barclays Capital Inc	2,810,000	2,804,324	2,841,613	2,804,611	0	287	0	287	0	0	37,002	37,002	17,235	0
03273U-AB-3	ANAREN INC. INCREMENTAL TERM LOAN 5.500% 02/18/21		02/18/2014	Credit Suisse, New York	09/18/2014	Credit Suisse, New York	266,455	264,397	265,123	263,439	0	(958)	0	(958)	0	0	1,684	1,684	8,333	0
03273U-AB-3	ANAREN INC. INCREMENTAL TERM LOAN 5.500% 02/18/21		02/18/2014	Credit Suisse, New York	06/30/2014	Redemption 100.0000	1,339	1,326	1,339	1,324	0	(2)	0	(2)	0	0	15	15	15	0
03827F-AR-2	APPLIED SYSTEMS INC. FIRST LIEN TL 4.250% 01/15/21		01/15/2014	Credit Suisse, New York	04/14/2014	Barclays	391,271	390,293	391,760	389,919	0	(374)	0	(374)	0	0	1,841	1,841	3,603	0
03827F-AR-2	APPLIED SYSTEMS INC. FIRST LIEN TL 4.250% 01/15/21		01/15/2014	Credit Suisse, New York	03/31/2014	Redemption 100.0000	981	978	981	977	0	(1)	0	(1)	0	0	3	3	6	0
03879Q-AA-2	ARC PROP OPER PART LP/CL SERIES 144A 2.000% 02/06/17		02/04/2014	Bony/Barclays Capital Inc	10/16/2014	Tax Free Exchange	4,100,000	4,098,811	4,099,080	4,099,080	0	269	0	269	0	0	0	0	56,944	0
03879Q-AD-6	ARC PROP OPER PART LP/CL 3.000% 02/06/19		11/04/2014	J P Morgan	12/18/2014	Bank of America	380,000	355,157	340,325	355,843	0	686	0	686	0	0	(15,519)	(15,519)	4,318	2,865
04916R-AB-1	WMG ACQUISITIONS CORP ATLAS IRON LTD 1ST LIEN TL 8.750% 12/10/17		01/07/2014	Credit Suisse, New York	12/31/2014	Redemption 100.0000	7,576	7,614	7,576	7,580	0	(34)	0	(34)	0	0	(4)	(4)	352	0
04962C-AN-1	ATTACHMATE CORPORATION TERM LOAN FIRST LIEN 7.250% 11/24/17		06/05/2014	Various	11/20/2014		44,428	44,922	44,428	44,804	0	(118)	0	(118)	0	0	(376)	(376)	1,119	0
050095-AM-0	ATWOOD OCEANICS INC 6.500% 02/01/20		01/15/2014	Barclays	12/12/2014	Barclays	1,500,000	1,616,250	1,301,250	1,587,427	0	(28,823)	0	(28,823)	0	0	(286,177)	(286,177)	134,333	46,042
055381-AS-6	BE AEROSPACE 5.250% 04/01/22		01/24/2014	Deutsche Bank	10/15/2014	Barclays	1,500,000	1,511,250	1,620,000	1,510,202	0	(1,048)	0	(1,048)	0	0	109,798	109,798	82,906	25,813
05604X-AK-2	BWAY HOLDING CO INTIAL TL 5.500% 08/08/20		08/08/2014	Bank of America	09/30/2014	Redemption 100.0000	1,175	1,163	1,175	1,163	0	0	0	0	0	0	12	12	0	0

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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
06051G-EX-3	BANK OF AMERICA CORP 2.600% 01/15/19		01/15/2014	Bank of America	02/03/2014	Bank of America	1,950,000	1,955,441	1,965,249	1,955,398	0	(43)	0	(43)	0	0	9,851	9,851	2,958	845
06051G-FD-6	BANK OF AMERICA CORP SERIES L 2.650% 04/01/19		04/04/2014	Bank of America	12/16/2014	Various	7,230,000	7,269,331	7,301,777	7,265,941	0	(3,390)	0	(3,390)	0	0	35,836	35,836	91,538	4,258
06406H-CW-7	BANK OF NEW YORK MELLON SERIES MTN 2.300% 09/11/19		09/04/2014	Morgan Stanley	09/29/2014	Various	3,545,000	3,544,326	3,523,325	3,544,332	0	6	0	6	0	0	(21,007)	(21,007)	3,792	0
07768Y-AD-4	WEIGHT WATCHERS INTERNATIONAL BELFOR USA GROUP TL B 3.500% 04/10/19		04/17/2014	J P Morgan	12/31/2014	Redemption 100.0000	11,364	11,335	11,364	11,328	0	(7)	0	(7)	0	0	35	35	150	0
09256B-AA-5	BLACKSTONE HOLDINGS FINA SERIES 144A 6.625% 08/15/19		02/04/2014	Morgan Stanley	12/16/2014	Mitsubishi Securities	1,375,000	1,633,143	1,618,581	1,595,289	0	(37,853)	0	(37,853)	0	0	23,292	23,292	122,471	43,523
09627H-AA-4	BLUELINE RENTAL FINANCE SERIES 144A 7.000% 02/01/19		01/16/2014	Bank of America	01/16/2014	Sterne, Agee, & Leach	20,000	20,000	20,675	20,000	0	0	0	0	0	0	675	675	0	0
109641-AF-7	BRINKER INTERNATIONAL INC 2.600% 05/15/18		04/03/2014	Various	10/21/2014	J P Morgan	5,047,000	5,027,599	5,098,227	5,030,611	0	3,011	0	3,011	0	0	67,617	67,617	123,567	35,089
12505M-AC-0	CBS OUTDOOR AMERICAS CAPITAL TERM LOAN B 3.000% 01/17/21		01/17/2014	Citibank	02/03/2014	Credit Suisse, New York	580,645	579,194	582,823	579,205	0	11	0	11	0	0	3,618	3,618	823	0
12505R-AB-1	CORRECT CARE SOLUTIONS CCS INTERMEDIATE HOLDINGS LLC 5.000% 07/22/21		07/22/2014	Credit Suisse, New York	12/31/2014	Redemption 100.0000	696	693	696	693	0	1	0	1	0	0	3	3	14	0
12505T-AA-9	CCU ESCROW CORP SERIES 144A 10.000% 01/15/18		04/28/2014	Goldman Sachs & Co	04/29/2014	Goldman Sachs & Co	90,000	90,000	89,550	90,000	0	0	0	0	0	0	(450)	(450)	25	0
12512Y-AD-3	CDW LLC TERM LOAN B 3.250% 04/29/20		05/27/2014	Barclays	12/31/2014	Redemption 100.0000	13,253	13,121	13,253	13,119	0	(2)	0	(2)	0	0	134	134	147	0
12543D-AS-9	COMMUNITY HEALTH SYSTEMS SERIES 144A 5.125% 08/01/21		03/04/2014	Tax Free Exchange	10/28/2014	Tax Free Exchange	350,000	353,594	353,260	353,260	0	(335)	0	(335)	0	0	0	0	13,503	1,844
12543D-AT-7	COMMUNITY HEALTH SYSTEMS SERIES 144A 6.875% 02/01/22		03/04/2014	Tax Free Exchange	10/28/2014	Tax Free Exchange	740,000	755,155	753,784	753,784	0	(1,371)	0	(1,371)	0	0	0	0	38,298	5,229
12543K-AK-0	CHS/COMMUITY HEALTH SYSTEMS TERM LOAN D 4.250% 01/27/21		01/22/2014	Credit Suisse, New York	07/23/2014	Bank of America	411,086	409,030	413,655	408,206	0	(824)	0	(824)	0	0	5,449	5,449	5,619	0
12543K-AK-0	CHS/COMMUITY HEALTH SYSTEMS TERM LOAN D 4.250% 01/27/21		01/22/2014	Credit Suisse, New York	12/31/2014	Redemption 100.0000	8,066	8,025	8,066	8,014	0	(11)	0	(11)	0	0	51	51	186	0
12646R-AB-1	CST BRANDS INC 5.000% 05/01/23		01/27/2014	Deutsche Bank	10/15/2014	CS First Boston	1,500,000	1,469,100	1,461,750	1,471,091	0	1,991	0	1,991	0	0	(9,341)	(9,341)	70,492	17,258
13057Q-AE-7	CALIFORNIA RESOURECES CRP SERIES 144A 6.000% 11/15/24		09/11/2014	Bank of America	11/21/2014	Various	670,000	670,000	643,200	670,000	0	0	0	0	0	0	(26,800)	(26,800)	5,912	0
140420-NH-9	CAPITAL ONE BANK USA SERIES BKNT 2.250% 02/13/19		02/10/2014	Bony/Barclays Capital Inc	11/14/2014	Various	2,895,000	2,894,739	2,889,067	2,894,774	0	34	0	34	0	0	(5,706)	(5,706)	44,988	0
14170T-AB-7	CAREFUSION CORP 6.375% 08/01/19		03/11/2014	Morgan Stanley	09/10/2014	Morgan Stanley	1,566,000	1,800,726	1,808,871	1,780,543	0	(20,183)	0	(20,183)	0	0	28,328	28,328	62,118	11,924
15671F-AK-8	APPLIED SYSTEMS CENVEO CORP TERM LOAN B 5.645% 02/13/17		04/01/2014	Bank of America	06/26/2014	Redemption 100.0000	1,178,734	1,197,222	1,178,734	1,194,957	0	(2,265)	0	(2,265)	0	0	(16,223)	(16,223)	17,327	0
15677W-AN-9	CERIDIAN LLC TERM B1 4.157% 05/09/17		08/06/2014	Tax Free Exchange	11/14/2014	Redemption 100.0000	668,047	665,362	668,047	665,322	0	(40)	0	(40)	0	0	2,725	2,725	6,479	0
15677W-AP-4	CERIDIAN LLC TERM B2 4.500% 09/14/20		08/29/2014	Tax Free Exchange	12/09/2014	Deutsche Bank	122,572	121,080	121,015	121,022	0	(58)	0	(58)	0	0	(7)	(7)	1,180	0
16282F-AC-5	CHECKOUT HOLDING CORP TERM LOAN B 4.500% 04/03/21		04/03/2014	J P Morgan	12/31/2014	Redemption 100.0000	4,671	4,647	4,671	4,637	0	(10)	0	(10)	0	0	34	34	114	0
16524R-AE-3	CHESAPEAKE MIDSTREAM 6.125% 07/15/22		01/22/2014	Deutsche Bank	11/17/2014	Wells Fargo	500,000	537,500	540,000	531,694	0	(5,806)	0	(5,806)	0	0	8,306	8,306	25,946	1,021
17121H-AF-7	CHRYSLER GROUP LLC NEW TRANCHE B TL 3.250% 12/31/18		02/05/2014	J P Morgan	09/12/2014	J P Morgan	1,266,058	1,259,727	1,247,067	1,259,101	0	(626)	0	(626)	0	0	(12,034)	(12,034)	15,226	0
17121H-AF-7	CHRYSLER GROUP LLC NEW TRANCHE B TL 3.250% 12/31/18		02/05/2014	J P Morgan	06/30/2014	Redemption 100.0000	3,173	3,157	3,173	3,156	0	(1)	0	(1)	0	0	17	17	12	0
17178H-AD-4	CIENA CORP 3.750% 07/11/19		07/08/2014	Bank of America	07/09/2014	Bank of America	208,955	207,910	208,955	207,915	0	5	0	5	0	0	1,040	1,040	0	0
171798-AC-5	CIMAREX ENERGY CO 4.375% 06/01/24		05/20/2014	Wells Fargo	05/20/2014	Wells Fargo	333,000	333,000	336,746	333,000	0	0	0	0	0	0	3,746	3,746	0	0
17302U-AJ-1	IPREO CITGO PETROLEUM TERM LOAN B 4.500% 07/23/21		07/23/2014	Deutsche Bank	12/31/2014	Redemption 100.0000	737	730	737	730	0	1	0	1	0	0	7	7	14	0
181593-AJ-3	HARLAND CLARKE HOLDINGS CORP. TERM B4 6.000% 08/17/19		01/28/2014	Credit Suisse, New York	12/31/2014	Redemption 100.0000	1,796	1,787	1,796	1,785	0	(3)	0	(3)	0	0	12	12	71	0
200340-AP-2	COMERICA INC 2.125% 05/23/19		05/20/2014	J P Morgan	07/22/2014	Merrill Lynch	600,000	600,000	599,718	600,000	0	0	0	0	0	0	(282)	(282)	2,196	0

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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
203372-AL-1	COMMSCOPE INC SERIES 144A 5.000% 06/01/21		05/15/2014	J P Morgan	07/25/2014	Baring Securities Inc	154,000	154,000	154,385	154,000	0	0	0	0	0	0	385	385	1,283	0
21036P-AN-8	CONSTELLATION BRANDS 4.750% 11/15/24		10/20/2014	Bank of America	10/24/2014	Bank of America	130,000	130,000	132,600	130,000	0	0	0	0	0	0	2,600	2,600	0	0
23370P-AG-3	DAE AVIATION HOLDINGS TRANCHE B 5.000% 10/18/17		01/30/2014	Barclays	10/17/2014	Barclays	63,016	63,208	63,483	63,125	0	(83)	0	(83)	0	0	358	358	1,063	0
23370P-AG-3	DAE AVIATION HOLDINGS TRANCHE B 5.000% 10/18/17		01/30/2014	Barclays	03/26/2014	Redemption 100.0000	519	518	519	518	0	0	0	0	0	0	1	1	3	0
23370P-AK-4	DAE AVIATION HOLDINGS INC TERM B2 5.000% 11/02/18		01/30/2014	Barclays	10/17/2014	Barclays	11,064	11,175	11,156	11,156	0	(19)	0	(19)	0	0	0	0	147	0
23370P-AK-4	DAE AVIATION HOLDINGS INC TERM B2 5.000% 11/02/18		01/30/2014	Barclays	03/26/2014	Redemption 100.0000	91	92	91	92	0	0	0	0	0	0	(1)	(1)	0	0
233851-BG-8	DAIMLER CHRYSLER FINANCE NA SERIES 144A 0.572% 08/01/17		07/24/2014	HSBC Securities	10/22/2014	Goldman Sachs & Co	2,000,000	2,000,000	1,997,152	2,000,000	0	0	0	0	0	0	(2,848)	(2,848)	2,801	0
23833C-AB-4	ADVANTAGE SALES DAVE & BUSTER'S INC 4.500% 07/25/20		07/23/2014	Jeffries & Co	07/23/2014	Jeffries & Co	98,196	97,951	98,687	97,951	0	1	0	1	0	0	736	736	49	0
24231F-AB-3	SEADRILL OPERATING LP DEALERTRACK TECH TL B 3.500% 02/27/21		02/27/2014	J P Morgan	06/30/2014	Redemption 100.0000	22,070	22,014	22,070	21,995	0	(19)	0	(19)	0	0	74	74	219	0
24521Q-AC-6	BIG HEART PET BRANDS TERM B 3.500% 03/08/20		12/18/2014	J P Morgan	12/31/2014	Redemption 100.0000	209	200	209	200	0	0	0	0	0	0	9	9	0	0
24802G-AP-9	DELUXE ENTERTAINMENT SERVICES TRANCHE B FACILITY 6.500% 02/26/20		02/26/2014	Credit Suisse, New York	12/16/2014	Redemption 100.0000	53,923	53,653	53,923	53,392	0	(261)	0	(261)	0	0	531	531	2,515	0
25260E-AL-5	OCEANIA CRUISES INC. DIAMOND FOODS INC TERM LOAN 4.250% 08/12/18		02/14/2014	Credit Suisse, New York	12/05/2014	Citibank	137,734	138,003	136,701	137,742	0	(261)	0	(261)	0	0	(1,041)	(1,041)	3,855	0
25260E-AL-5	OCEANIA CRUISES INC. DIAMOND FOODS INC TERM LOAN 4.250% 08/12/18		02/12/2014	Credit Suisse, New York	10/31/2014	Redemption 100.0000	1,041	1,036	1,041	1,035	0	(1)	0	(1)	0	0	6	6	18	0
256677-AA-3	DOLLAR GENERAL CORP 4.125% 07/15/17		02/19/2014	RBC Dominion	08/18/2014	Wachovia Securities	1,725,000	1,862,207	1,796,225	1,842,810	0	(19,396)	0	(19,396)	0	0	(46,585)	(46,585)	42,694	7,709
26844H-AB-3	EFS COGEN HOLDINGS I LLC TERM LOAN B 3.750% 11/21/20		01/01/2014	Barclays	12/31/2014	Redemption 100.0000	88,293	87,411	88,293	87,315	0	(96)	0	(96)	0	0	979	979	2,002	0
26884A-BC-6	ERP OPERATING LP 2.375% 07/01/19		06/16/2014	UBS Securities Inc	09/30/2014	J P Morgan	3,775,000	3,771,225	3,749,179	3,771,424	0	199	0	199	0	0	(22,245)	(22,245)	25,154	0
28660G-AG-1	ELIZABETH ARDEN 7.375% 03/15/21		01/22/2014	CS First Boston	08/27/2014	UBS Securities Inc	1,500,000	1,631,250	1,421,250	1,610,821	0	(20,429)	0	(20,429)	0	0	(189,571)	(189,571)	106,630	40,563
29088U-AC-1	EMERALD EXPOSITIONS HOLDING INITIAL TERM LOAN 5.500% 06/17/20		01/14/2014	Bank of America	03/20/2014	Various	695,422	693,684	702,171	692,788	0	(896)	0	(896)	0	0	9,383	9,383	9,204	0
29088U-AC-1	EMERALD EXPOSITIONS HOLDING INITIAL TERM LOAN 5.500% 06/17/20		01/14/2014	Bank of America	03/31/2014	Redemption 100.0000	1,335	1,332	1,335	1,330	0	(2)	0	(2)	0	0	5	5	18	0
29089C-AD-8	ADVANTAGE SALES EMERALD PERFORMANCE MATERIALS 4.500% 07/23/21		07/23/2014	Credit Suisse, New York	12/31/2014	Redemption 100.0000	269	268	269	268	0	0	0	0	0	0	2	2	4	0
29271L-AC-8	ENDO FINANCE LLC SERIES 144A 7.000% 12/15/20		04/16/2014	Taxable Exchange	08/15/2014	Citibank	595,000	641,113	636,650	636,644	0	(4,469)	0	(4,469)	0	0	6	6	12,032	0
29271L-AD-6	ENDO FINANCE LLC SERIES 144A 7.250% 01/15/22		04/16/2014	Taxable Exchange	11/12/2014	Dain Bosworth	1,500,000	1,642,500	1,610,625	1,621,760	0	(20,740)	0	(20,740)	0	0	(11,135)	(11,135)	57,698	0
29271N-AB-6	ENERGY FUTURE IN 1 L ENERGY FUTURE HOLDINGS 4.250% 06/06/16		06/10/2014	Deutsche Bank	12/04/2014	Deutsche Bank	378,788	378,788	378,788	378,788	0	0	0	0	0	0	0	0	3,622	0
29273V-AE-0	ENERGY TRANSFER SERIES 144A 5.875% 01/15/24		05/22/2014	CS First Boston	08/26/2014	Tax Free Exchange	375,000	382,500	382,396	382,396	0	(104)	0	(104)	0	0	0	0	16,156	10,771
29273X-AL-0	ENERGY TRANSFER EQUITY LP TERM LOAN FACILITY 3.250% 12/02/19		04/11/2014	Credit Suisse, New York	04/21/2014	Credit Suisse, New York	1,500,000	1,485,000	1,485,000	1,484,986	0	(14)	0	(14)	0	0	14	14	271	0
29276K-AP-6	ENERGY XXI GULF COAST IN 9.250% 12/15/17		10/07/2014	Imperial Capital LLC	10/22/2014	CS First Boston	70,000	72,025	70,000	71,992	0	(33)	0	(33)	0	0	(1,992)	(1,992)	2,323	2,048
29276K-AT-8	ENERGY XXI GULF COAST IN SERIES 144A 6.875% 03/15/24		10/22/2014	CS First Boston	12/18/2014	Various	610,000	599,050	322,325	599,176	0	126	0	126	0	0	(276,851)	(276,851)	22,437	523
29379V-AA-1	ENTERPRISE PRODUCTS OPER 6.300% 09/15/17		03/11/2014	McDonald & Co.	05/28/2014	McDonald & Co.	1,460,000	1,696,637	1,695,060	1,682,700	0	(13,937)	0	(13,937)	0	0	12,360	12,360	65,153	45,735
29669M-AC-6	ESSENTIAL POWER LLC TERM LOAN B 4.750% 08/18/19		02/03/2014	Barclays	04/25/2014	Barclays	316,349	312,987	317,140	312,801	0	(186)	0	(186)	0	0	4,339	4,339	2,567	0
30068H-AF-5	EXCELITAS TECHNOLOGIES CORP. FIRST LIEN TERM LOAN 6.000% 10/25/20		01/30/2014	UBS Securities Inc	08/19/2014	UBS Securities Inc	356,292	359,410	356,292	357,526	0	(1,884)	0	(1,884)	0	0	(1,234)	(1,234)	14,981	0

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
30068H-AF-5	EXCELITAS TECHNOLOGIES CORP. FIRST LIEN TERM LOAN 6.000% 10/25/20		01/30/2014	UBS Securities Inc	09/30/2014	Redemption 100.0000	2,474	2,495	2,474	2,482	0	(13)	0	(13)	0	0	(9)	(9)	104	0
30283F-AA-9	FWCT2ESCROWCORP SERIES 144A 5.125% 08/01/21		01/16/2014	Various	03/04/2014	Tax Free Exchange	350,000	353,650	353,594	353,594	0	(56)	0	(56)	0	0	0	0	1,844	0
30283F-AB-7	FWCT2ESCROWCORP SERIES 144A 6.875% 02/01/22		01/16/2014	Various	03/04/2014	Tax Free Exchange	740,000	755,313	755,155	755,155	0	(157)	0	(157)	0	0	0	0	5,229	0
315409-AG-7	FERRO CORP TERM LOAN 4.000% 07/25/21		07/30/2014	PNC Capital Market	10/24/2014	Various	237,288	236,102	234,063	236,047	0	(55)	0	(55)	0	0	(1,983)	(1,983)	1,502	0
31942D-AA-5	FIRST CASH FINANCIAL SERVICES SERIES 144A 6.750% 04/01/21		03/19/2014	Wells Fargo	07/17/2014	RBC Dominion	1,000,000	1,000,000	1,070,000	1,000,000	0	0	0	0	0	0	70,000	70,000	22,125	0
33616C-AA-8	FIRST REPUBLIC BANK 2.375% 06/17/19		06/10/2014	Bank of America	10/17/2014	Goldman Sachs & Co	1,015,000	1,013,620	1,027,809	1,013,710	0	91	0	91	0	0	14,099	14,099	8,370	0
345397-WS-8	FORD MOTOR CREDIT CO 0.805% 12/06/17		06/03/2014	Credit Agricole Indosuez Chx	07/18/2014	Goldman Sachs & Co	7,550,000	7,550,000	7,567,063	7,550,000	0	0	0	0	0	0	17,063	17,063	7,881	0
35671D-BK-0	FREEPORT-MCMORAN C&G 2.300% 11/14/17		11/10/2014	J P Morgan	11/21/2014	CS First Boston	1,515,000	1,514,000	1,518,000	1,514,010	0	10	0	10	0	0	3,990	3,990	1,112	0
35804G-AJ-7	FRESENIUS US FINANCE SERIES 144A 4.250% 02/01/21		02/11/2014	J P Morgan	03/28/2014	Various	3,000,000	3,000,000	3,013,125	3,000,000	0	0	0	0	0	0	13,125	13,125	8,500	0
35906A-AQ-1	FRONTIER COMM 6.875% 01/15/25		09/03/2014	J P Morgan	09/03/2014	J P Morgan	300,000	300,000	302,250	300,000	0	0	0	0	0	0	2,250	2,250	0	0
36249Y-AC-4	GTCR VALOR COMPANIES INC INITIAL TERM LOAN 6.000% 04/18/21		05/22/2014	Jeffries & Co	12/31/2014	Redemption 100.0000	2,426	2,402	2,426	2,397	0	(4)	0	(4)	0	0	29	29	43	0
36249Y-AC-4	PROJECT VOLCANO VOCUS GTCR VALOR INT TL 0.000% 05/30/21		11/14/2014	Credit Suisse, New York	12/31/2014	Redemption 100.0000	612	599	612	600	0	0	0	0	0	0	12	12	0	0
36467W-AA-7	GAMESTOP CORP SERIES 144A 5.500% 10/01/19		09/19/2014	Bank of America	09/19/2014	Sterne, Agee, & Leach	1,000,000	1,000,000	1,007,500	1,000,000	0	0	0	0	0	0	7,500	7,500	0	0
364725-BC-4	GANNET CO INC SERIES 144A 5.500% 09/15/24		09/03/2014	Citibank	09/03/2014	Stern Brothers	1,500,000	1,485,570	1,496,250	1,485,570	0	0	0	0	0	0	10,680	10,680	0	0
37045V-AG-5	GENERAL MOTORS CO 4.000% 04/01/25		11/04/2014	J P Morgan	11/05/2014	J P Morgan	28,000	27,796	27,933	27,796	0	0	0	0	0	0	136	136	0	0
37045X-AG-1	GENERAL MOTORS FINL CO 2.750% 05/15/16		01/31/2014	Tax Free Exchange	09/22/2014	Citigroup	286,000	286,000	288,145	286,000	0	0	0	0	0	0	2,145	2,145	6,773	1,660
37045X-AJ-5	GENERAL MOTORS FINL CO 3.250% 05/15/18		01/31/2014	Tax Free Exchange	02/07/2014	Bank of America	171,000	171,000	173,138	171,000	0	0	0	0	0	0	2,138	2,138	1,343	1,173
37247D-AK-2	GENWORTH FINANCIAL INC SERIES MTN 6.515% 05/22/18		07/14/2014	Bear Stearns	12/19/2014	J P Morgan	110,000	127,211	111,650	125,335	0	(1,875)	0	(1,875)	0	0	(13,685)	(13,685)	4,220	1,095
37247D-AP-1	GENWORTH FINANCIAL INC 7.625% 09/24/21		01/23/2014	Citigroup Global Markets	12/17/2014	Various	460,000	556,494	463,075	547,104	0	(9,390)	0	(9,390)	0	0	(84,029)	(84,029)	42,308	11,795
37331N-AF-8	GEORGIA PACIFIC SERIES 144A 2.539% 11/15/19		11/03/2014	Citigroup Global Markets	12/17/2014	Sterne, Agee, & Leach	5,725,000	5,725,000	5,741,269	5,725,000	0	0	0	0	0	0	16,269	16,269	17,964	0
38141E-B7-3	GOLDMAN SACHS GROUP INC SERIES MTN 1.332% 11/15/18		08/25/2014	Goldman Sachs & Co	10/17/2014	Bank of America	2,000,000	2,035,446	2,029,072	2,034,196	0	(1,250)	0	(1,250)	0	0	(5,124)	(5,124)	5,038	963
38143U-SC-6	GOLDMAN SACHS GROUP INC 3.625% 02/07/16		05/27/2014	Nomura Securities	09/09/2014	Bank of America	3,225,000	3,374,414	3,344,454	3,349,466	0	(24,949)	0	(24,949)	0	0	(5,012)	(5,012)	69,819	36,696
383909-AE-8	WR GRACE & CO CONN SERIES 144A 5.125% 10/01/21		09/11/2014	Goldman Sachs & Co	10/15/2014	Goldman Sachs & Co	140,000	140,000	142,450	140,000	0	0	0	0	0	0	2,450	2,450	678	0
38723B-AF-8	WHEELABRATOR GRANITE ACQ 2ND LIEN TERM 8.250% 10/15/22		10/15/2014	Deutsche Bank	12/10/2014	Deutsche Bank	78,888	78,099	79,480	78,121	0	21	0	21	0	0	1,359	1,359	127	0
404119-BM-0	HCA INC 3.750% 03/15/19		03/03/2014	J P Morgan	03/10/2014	Bank of America	220,000	220,000	220,275	220,000	0	0	0	0	0	0	275	275	0	0
404119-BN-8	HCA INC 5.000% 03/15/24		03/03/2014	J P Morgan	03/21/2014	Bank of America	220,000	220,000	218,988	220,000	0	0	0	0	0	0	(1,013)	(1,013)	260	0
40650K-AB-0	HALYARD HEALTH INC Term Loan B 0.000% 10/03/21		10/02/2014	Morgan Stanley	10/22/2014	Morgan Stanley	182,432	180,608	182,660	180,625	0	17	0	17	0	0	2,036	2,036	0	0
412698-AA-0	HARLAND ESCROW CORP SERIES 144A 6.875% 03/01/20		01/30/2014	Various	02/19/2014	Tax Free Exchange	310,000	312,500	312,473	312,473	0	(27)	0	(27)	0	0	0	0	888	0
42809H-AE-7	HESS CORP 1.300% 06/15/17		06/19/2014	Morgan Stanley	10/08/2014	Bear Stearns	1,400,000	1,398,334	1,396,780	1,398,501	0	167	0	167	0	0	(1,721)	(1,721)	5,561	0
428302-AA-1	HEXION US FINANCE CORP 6.625% 04/15/20		03/04/2014	Various	10/02/2014	CS First Boston	734,000	761,713	732,165	758,174	0	(3,538)	0	(3,538)	0	0	(26,009)	(26,009)	47,547	18,992
431318-AN-4	HILCOP ENERGY SERIES 144A 5.000% 12/01/24		06/24/2014	J P Morgan	12/17/2014	Various	911,000	911,000	829,673	911,000	0	0	0	0	0	0	(81,328)	(81,328)	12,072	0
43644A-AU-3	HOLOGIC INC TRANCHE B 3.250% 07/31/19		02/24/2014	Goldman Sachs & Co	11/06/2014	Deutsche Bank	1,000,000	998,750	996,250	997,521	0	(1,229)	0	(1,229)	0	0	(1,271)	(1,271)	22,840	0

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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
43644A-AU-3	HOLOGIC INC TRANCHE B 3.250% 07/31/19		02/24/2014	Goldman Sachs & Co	12/24/2014	Redemption 100.0000	452,008	451,443	452,008	450,913	0	(530)	0	(530)	0	0	1,095	1,095	11,187	0
446413-AG-1	HUNTINGTON INGALLS INDUSTRIES SERIES 144A 5.000% 12/15/21		11/17/2014	CS First Boston	11/17/2014	CITY SECURITIES, INDIANAPOLIS	250,000	250,000	251,250	250,000	0	0	0	0	0	0	1,250	1,250	0	0
44701P-AV-6	HUNTSMAN INTERNATIONAL LLC TERM B 3.750% 10/15/20		01/01/2014	J P Morgan	02/25/2014	J P Morgan	1,169,118	1,163,272	1,173,502	1,163,017	0	(255)	0	(255)	0	0	10,485	10,485	7,916	0
44928Q-AB-5	SOUTHCROSS ENERGY PARTNERS LP IBC CAPITAL LTD 1L 4.750% 08/05/21		08/05/2014	Morgan Stanley	12/05/2014	Morgan Stanley	306,326	304,029	305,561	303,697	0	(332)	0	(332)	0	0	1,864	1,864	3,153	0
44969C-AT-7	IMS HEALTH INC TRANCHE B DOLLAR TERM LOAN 1.371% 08/26/17		03/07/2014	Bank of America	12/31/2014	Redemption 100.0000	5,939	5,909	5,939	5,910	0	1	0	1	0	0	28	28	170	0
45169U-AD-7	IGATE CORP SERIES 144A 4.750% 04/15/19		03/19/2014	RBC Capital Markets	10/17/2014	Tax Free Exchange	865,000	865,000	865,000	865,000	0	0	0	0	0	0	0	0	22,256	0
451734-AA-5	IHS INC SERIES 144A 5.000% 11/01/22		10/21/2014	J P Morgan	12/18/2014	Various	1,500,000	1,500,000	1,478,250	1,500,000	0	0	0	0	0	0	(21,750)	(21,750)	11,375	0
45672J-AB-6	SEADRILL OPERATING LP INEOS US FINANCE LLC 3.750% 05/04/18		04/21/2014	Barclays	12/31/2014	Redemption 100.0000	13,179	13,080	13,179	13,079	0	(1)	0	(1)	0	0	100	100	166	0
45672R-AC-6	IPREO INFINITY ACQUISITION LLC 4.250% 07/16/21		07/16/2014	Goldman Sachs & Co	08/21/2014	Deutsche Bank	460,905	458,601	457,277	458,392	0	(209)	0	(209)	0	0	(1,115)	(1,115)	1,415	0
45672R-AC-6	IPREO INFINITY ACQUISITION LLC 4.250% 07/16/21		07/16/2014	Direct	12/31/2014	Redemption 100.0016	633	629	633	628	0	(1)	0	(1)	0	0	4	4	10	0
45840X-AG-1	STRATUS TECHNOLOGIES INTERACTIVE DATA TERM LOAN B 4.750% 04/24/21		04/24/2014	Bank of America	12/31/2014	Redemption 100.0000	4,005	3,985	4,005	3,977	0	(8)	0	(8)	0	0	28	28	101	0
46284P-AQ-7	IRON MOUNTAIN INC 6.000% 08/15/23		03/26/2014	Wells Fargo	07/25/2014	Various	1,390,000	1,482,088	1,470,233	1,478,670	0	(3,417)	0	(3,417)	0	0	(8,438)	(8,438)	38,225	10,657
46611N-AG-8	VANTIV LLC JC PENNEY CORP 5.000% 06/20/19		06/13/2014	Bank of America	08/14/2014	Bank of America	322,767	320,346	322,363	320,146	0	(200)	0	(200)	0	0	2,217	2,217	0	0
46613B-AE-7	J. CREW GROUP INC. TERM LOAN B 2.700% 02/28/21		02/28/2014	Bank of America	11/20/2014	Various	375,798	373,919	361,159	373,678	0	(241)	0	(241)	0	0	(12,519)	(12,519)	7,247	0
46613B-AE-7	J. CREW GROUP INC. TERM LOAN B 2.700% 02/28/21		02/28/2014	Bank of America	10/31/2014	Redemption 100.0000	1,888	1,879	1,888	1,878	0	(1)	0	(1)	0	0	11	11	44	0
46623E-JY-6	JP MORGAN CHASE SERIES FXD 1.350% 02/15/17		02/12/2014	J P Morgan	04/10/2014	J P Morgan	3,725,000	3,723,138	3,738,522	3,723,234	0	97	0	97	0	0	15,288	15,288	7,962	0
46625H-JR-2	JP MORGAN CHASE & CO 2.350% 01/28/19		05/27/2014	J P Morgan	12/16/2014	Goldman Sachs & Co	1,750,000	1,771,963	1,762,635	1,769,485	0	(2,478)	0	(2,478)	0	0	(6,850)	(6,850)	36,670	13,937
47110C-AZ-4	JARDEN CORP TERM B1 2.907% 09/30/20		01/01/2014	Barclays	02/25/2014	Barclays	1,496,250	1,496,250	1,499,991	1,496,250	0	0	0	0	0	0	3,741	3,741	8,469	0
48019T-AA-2	JONES ENERGY HOLDINGS LLC SERIES 144A 6.750% 04/01/22		03/27/2014	Citicorp	05/06/2014	Citicorp	1,500,000	1,500,000	1,563,750	1,500,000	0	0	0	0	0	0	63,750	63,750	10,688	0
48586J-AB-5	KATE SPADE AND COMPANY TERM LOAN B 0.000% 04/08/21		04/08/2014	Bank of America	04/10/2014	Bank of America	76,667	76,283	76,667	76,286	0	3	0	3	0	0	381	381	153	0
49387T-AJ-5	KIK CUSTOM PRODUCTS INC FIRST LIEN TL 5.500% 05/23/19		01/01/2014	Credit Suisse, New York	12/31/2014	Redemption 100.0000	15,130	14,752	15,130	14,742	0	(10)	0	(10)	0	0	388	388	480	0
513075-BF-7	LAMAR MEDIA CORP SERIES 144A 5.375% 01/15/24		01/07/2014	J P Morgan	01/30/2014	Various	310,000	310,000	313,875	310,000	0	0	0	0	0	0	3,875	3,875	1,084	0
513075-BF-7	LAMAR MEDIA CORP SERIES 144A 5.375% 01/15/24		01/07/2014	Various	10/06/2014	Tax Free Exchange	1,600,000	1,616,494	1,615,027	1,615,027	0	(1,466)	0	(1,466)	0	0	0	0	63,544	0
521865-AV-7	LEAR CORPORATION 5.375% 03/15/24		03/11/2014	J P Morgan	03/18/2014	J P Morgan	825,000	825,000	833,250	825,000	0	0	0	0	0	0	8,250	8,250	862	0
53219L-AL-3	LIFEPOINT HOSPITALS SERIER 144A 5.500% 12/01/21		01/27/2014	Barclays	09/19/2014	Tax Free Exchange	1,500,000	1,535,625	1,532,300	1,532,300	0	(3,325)	0	(3,325)	0	0	0	0	64,854	12,375
552662-AP-3	MEDIACOM BROADBAND MCC IOWA LLC TLH 3.250% 01/29/21		01/01/2014	Citicorp	12/31/2014	Redemption 100.0000	15,038	15,019	15,038	14,997	0	(21)	0	(21)	0	0	40	40	286	0
552662-AR-9	SEADRILL OPERATING MEDIACOM TERM J 3.750% 06/18/21		06/18/2014	J P Morgan	12/31/2014	Redemption 100.0000	659	657	659	657	0	(1)	0	(1)	0	0	2	2	6	0
55279H-AG-5	MANUF & TRADERS TRUST CO SERIES BKNT 2.250% 07/25/19		07/22/2014	Morgan Stanley	09/22/2014	Pershing	3,775,000	3,763,826	3,760,013	3,764,179	0	353	0	353	0	0	(4,166)	(4,166)	14,156	0
605024-AJ-7	EXCELITAS TECHNOLOGIES CORP. MISSION BROADCASTING TL B2 3.750% 10/01/20		01/01/2014	Bank of America	12/31/2014	Redemption 100.0000	5,534	5,534	5,534	5,534	0	0	0	0	0	0	0	0	117	0
615369-AD-7	MOODY'S CORPORATION 2.750% 07/15/19		07/07/2014	J P Morgan	10/20/2014	RBC Dominion	865,000	863,599	885,812	863,660	0	61	0	61	0	0	22,152	22,152	6,409	0
61746B-DS-2	MORGAN STANLEY SERIES MTN 0.971% 07/23/19		08/26/2014	Various	10/17/2014	Goldman Sachs & Co	3,000,000	3,015,647	2,989,866	3,015,181	0	(466)	0	(466)	0	0	(25,315)	(25,315)	7,379	2,929
61761J-VM-8	MORGAN STANLEY 1.875% 01/05/18		12/02/2014	Morgan Stanley	12/16/2014	Nomura Securities	2,640,000	2,637,149	2,628,886	2,637,176	0	27	0	27	0	0	(8,290)	(8,290)	1,925	0

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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-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
62640D-AB-3	MUNTERS CORP TERM B 6.250% 04/23/21		04/23/2014	Deutsche Bank	12/31/2014	Redemption 100.0000	4,375	4,331	4,375	4,318	0	(13)	0	(13)	0	0	57	57	146	0
629377-BV-3	NRG ENERGY INC SERIES 144A 6.250% 07/15/22		01/10/2014	Barclays	10/24/2014	Tax Free Exchange	459,000	459,000	459,000	459,000	0	0	0	0	0	0	0	0	21,277	0
62937N-AT-4	MEDIACOM BROADBAND NRG ENERGY TERM B 2.750% 07/01/18		12/12/2014	Citibank	12/31/2014	Redemption 100.0000	4,442	4,331	4,442	4,331	0	1	0	1	0	0	111	111	3	0
63946C-AB-4	NBCUNIVERSAL ENTERPRISE SERIES 144A 0.916% 04/15/18		01/24/2014	Citigroup Global Markets	05/28/2014	Bank of America	4,865,000	4,892,731	4,918,763	4,890,574	0	(2,157)	0	(2,157)	0	0	28,189	28,189	16,780	1,748
65336R-AJ-7	NEXSTAR BROADCASTING INC. TERM LOAN B2 3.750% 10/01/20		01/01/2014	Bank of America	12/31/2014	Redemption 100.0000	6,276	6,276	6,276	6,276	0	0	0	0	0	0	0	0	138	0
65409Y-AZ-8	NIELSEN FINANCE LLC TL B2 3.153% 04/30/21		04/10/2014	J P Morgan	11/06/2014	Scotia Capital	937,596	935,252	935,252	934,160	0	(1,092)	0	(1,092)	0	0	1,092	1,092	16,012	0
65409Y-AZ-8	NIELSEN FINANCE LLC TL B2 3.153% 04/30/21		04/10/2014	J P Morgan	10/09/2014	Redemption 100.0000	4,712	4,700	4,712	4,696	0	(3)	0	(3)	0	0	15	15	43	0
67551Y-AA-5	OCH ZIFF FINANCE CO LLC SERIES 144A 4.500% 11/20/19		11/13/2014	J P Morgan	11/21/2014	Various	1,349,000	1,341,135	1,347,431	1,341,147	0	12	0	12	0	0	6,284	6,284	506	0
67574G-AF-6	OCWEN FINANCIAL CORP 5.000% 01/15/18		02/20/2014	Barclays	11/18/2014	Various	388,350	392,718	374,198	391,188	0	(1,530)	0	(1,530)	0	0	(16,990)	(16,990)	15,660	0
681904-AS-7	OMNICARE INC 4.750% 12/01/22		11/06/2014	Bank of America	11/07/2014	Bank of America	300,000	300,000	304,125	300,000	0	0	0	0	0	0	4,125	4,125	0	0
68233J-AW-4	ONCOR ELECTRIC DELIVERY SEREIS 144A 2.150% 06/01/19		05/08/2014	Bony/Barclays Capital Inc	09/10/2014	Various	3,425,000	3,421,404	3,417,199	3,421,554	0	150	0	150	0	0	(4,355)	(4,355)	16,818	0
68347R-AC-3	OPAL ACQUISITION INC. FIRST LIEN TL 5.000% 11/21/20		01/01/2014	Bank of America	08/08/2014	Bank of America	488,522	484,858	489,132	483,314	0	(1,544)	0	(1,544)	0	0	5,818	5,818	16,380	0
68347R-AC-3	OPAL ACQUISITION INC. FIRST LIEN TL 5.000% 11/21/20		01/01/2014	Bank of America	12/31/2014	Redemption 100.0000	12,039	11,919	12,039	11,890	0	(29)	0	(29)	0	0	149	149	317	0
69368H-AC-7	PVH CORP TERM LOAN B 3.250% 12/19/19		03/13/2014	Barclays	04/16/2014	Barclays	454,545	453,409	455,114	453,315	0	(94)	0	(94)	0	0	1,799	1,799	1,108	0
69514W-AG-8	PACKAGING COORDINATORS TERM LOAN B 5.250% 08/12/21		08/12/2014	RBC Dominion	12/31/2014	Redemption 100.0000	1,582	1,567	1,582	1,565	0	(1)	0	(1)	0	0	17	17	27	0
71715D-AL-2	APPLIED SYSTEMS INC. PHARMEDIUM HEALTHCARE TL 4.250% 01/23/22		01/23/2014	J P Morgan	03/10/2014	J P Morgan	82,569	82,156	82,775	82,137	0	(19)	0	(19)	0	0	638	638	331	0
731746-AQ-6	NEXSTAR BROADCASTING INC. POLYMER GROUP INC TL B 5.250% 05/26/19		01/01/2014	Citibank	09/30/2014	Redemption 100.0000	2,495	2,483	2,495	2,478	0	(4)	0	(4)	0	0	17	17	62	0
731746-AV-5	POLYMER GROUP DELAYED DRAW TERN B-DD 5.250% 12/19/19		06/05/2014	Various	07/23/2014	Tax Free Exchange	41,440	41,440	41,440	41,440	0	0	0	0	0	0	0	0	0	0
73744G-AF-9	POST HOLDINGS INC TERM B 3.750% 05/23/21		05/28/2014	Various	08/15/2014	Various	823,482	819,364	827,596	819,418	0	54	0	54	0	0	8,177	8,177	4,395	0
74112C-AR-4	PRESTIGE BRANDS TERM B2 LOAN 4.500% 08/18/21		08/15/2014	Citibank	08/15/2014	Citibank	146,138	145,407	146,503	145,411	0	4	0	4	0	0	1,093	1,093	0	0
74153W-CD-9	PRICOA GLOBAL FUND SERIES 144A 2.200% 05/16/19		05/13/2014	Citigroup Global Markets	05/23/2014	UBS Securities Inc	2,715,000	2,715,000	2,731,046	2,715,000	0	0	0	0	0	0	16,046	16,046	2,157	0
747262-AN-3	QVC INC SERIES 144A 3.125% 04/01/19		04/30/2014	Various	06/10/2014	Tax Free Exchange	4,650,000	4,670,834	4,670,525	4,670,525	0	(309)	0	(309)	0	0	0	0	33,099	13,158
74876W-AJ-4	QUINTILES TRANSNATIONAL CORP. TERM B-3 LOAN 3.750% 06/08/18		01/01/2014	J P Morgan	01/10/2014	J P Morgan	1,500,000	1,500,000	1,501,875	1,500,000	0	0	0	0	0	0	1,875	1,875	2,031	0
74876W-AJ-4	QUINTILES TRANSNATIONAL CORP. TERM B-3 LOAN 3.750% 06/08/18		01/01/2014	J P Morgan	12/10/2014	Redemption 100.0000	11,412	11,412	11,412	11,412	0	0	0	0	0	0	0	0	378	0
74966N-AA-4	RJS POWER HOLDING LLC SERIES 144A 5.125% 07/15/19		07/02/2014	JMP Securities	07/03/2014	J P Morgan	1,055,000	1,055,000	1,064,231	1,055,000	0	0	0	0	0	0	9,231	9,231	0	0
74966U-AL-4	RPI FINANCE TERM B4 0.000% 12/11/20		12/11/2014	Bank of America	12/11/2014	Bank of America	284,553	283,130	284,197	283,182	0	52	0	52	0	0	1,015	1,015	0	0
75886A-AL-2	REGENCY ENERGY PARTNERS 5.875% 03/01/22		02/04/2014	Bank of America	03/25/2014	Morgan Stanley	700,000	688,961	724,500	689,083	0	122	0	122	0	0	35,417	35,417	5,483	0
75886A-AQ-1	REGENCY ENERGY PARTNERS 5.000% 10/01/22		07/22/2014	Barclays	09/04/2014	Baring Securities Inc	725,000	718,896	746,750	718,932	0	36	0	36	0	0	27,818	27,818	4,431	0
762760-AA-4	RICE ENERGY INC SERIES 144A 6.250% 05/01/22		04/16/2014	Barclays	04/22/2014	Various	330,000	330,000	333,173	330,000	0	0	0	0	0	0	3,173	3,173	0	0
771196-BA-9	ROCHE HOLDINGS INC SERIES 144A 2.250% 09/30/19		09/22/2014	J P Morgan	12/15/2014	Goldman Sachs & Co	5,500,000	5,491,970	5,543,615	5,492,304	0	334	0	334	0	0	51,311	51,311	27,156	0

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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
78355H-JX-8	RYDER SYSTEM INC SERIES MTN 2.450% 09/03/19		05/01/2014	Chase	06/18/2014	Bank of America	4,010,000	4,000,937	4,013,890	4,001,119	0	182	0	182	0	0	12,771	12,771	12,826	0
78404X-AF-2	SBA SENIOR FINANCE II LLC TERM LOAN B 3.250% 03/31/21		02/05/2014	Citibank	12/31/2014	Redemption 100.0000	15,652	15,613	15,652	15,592	0	(21)	0	(21)	0	0	60	60	365	0
78413K-AA-0	SES GLOBAL AMERICAS HOLDINGS G SERIES 144A 2.500% 03/25/19		03/17/2014	Goldman Sachs & Co	03/27/2014	SG Americas Securities LLC	980,000	974,473	975,169	974,490	0	17	0	17	0	0	678	678	408	0
801056-AA-0	SANMINA CORP SERIES 144A 4.375% 06/01/19		05/20/2014	Bank of America	05/21/2014	Bank of America	214,000	214,000	214,803	214,000	0	0	0	0	0	0	803	803	0	0
81172U-AB-1	SEADRILL OPERATING LP TERM LOAN B 4.000% 02/14/21		02/14/2014	Deutsche Bank	08/04/2014	Various	2,381,649	2,357,832	2,366,386	2,354,936	0	(2,897)	0	(2,897)	0	0	11,450	11,450	40,464	0
81172U-AB-1	SEADRILL OPERATING LP TERM LOAN B 4.000% 02/14/21		02/14/2014	Deutsche Bank	06/30/2014	Redemption 100.0000	11,968	11,848	11,968	11,840	0	(8)	0	(8)	0	0	128	128	104	0
81172U-AB-1	SEADRILL OPERATING TERM B 4.000% 02/21/21		06/18/2014	Deutsche Bank	09/19/2014	Bank of Boston	14,157	13,944	13,697	13,938	0	(6)	0	(6)	0	0	(242)	(242)	0	0
81172U-AB-1	SEADRILL OPERATING TERM B 4.000% 02/21/21		06/18/2014	Deutsche Bank	12/31/2014	Redemption 100.0000	4,941	4,867	4,941	4,864	0	(3)	0	(3)	0	0	78	78	62	0
81726J-AD-3	SENSATA TECHNOLOGIES TERM LOAN B 0.000% 10/14/21		10/08/2014	Barclays	11/25/2014	Various	2,210,197	2,193,621	2,206,874	2,193,897	0	276	0	276	0	0	12,978	12,978	0	0
81726J-AD-3	SENSATA TECHNOLOGIES TERM LOAN B 0.000% 10/14/21		10/08/2014	Barclays	12/31/2014	Redemption 100.0000	329	326	329	327	0	0	0	0	0	0	2	2	0	0
828807-CQ-8	SIMON PROPERTY GROUP INC 2.200% 02/01/19		01/13/2014	Deutsche Bank	03/18/2014	Wachovia Securities	3,731,000	3,723,911	3,735,403	3,724,117	0	206	0	206	0	0	11,285	11,285	12,996	0
83420L-AB-7	ASHLAND WATER SOLENIS INTERNATIONAL 0.000% 07/02/21		07/02/2014	Credit Suisse, New York	08/15/2014	Barclays	208,215	207,174	205,873	207,175	0	1	0	1	0	0	(1,303)	(1,303)	0	0
84130D-AD-0	SOUTHCROSS ENERGY PARTNERS LP TERM B 0.000% 07/29/21		07/29/2014	Wells Fargo	07/30/2014	Wells Fargo	99,698	99,199	100,196	99,199	0	0	0	0	0	0	997	997	0	0
84130E-AC-0	OCEAN RIG SOUTHCROSS HOLDINGS LP 6.000% 07/29/21		07/29/2014	Various	12/18/2014	Various	427,888	426,710	404,431	426,601	0	(109)	0	(109)	0	0	(22,170)	(22,170)	5,747	0
84130E-AC-0	OCEAN RIG SOUTHCROSS HOLDINGS LP 6.000% 07/29/21		07/29/2014	Various	12/31/2014	Redemption 100.0000	3,676	3,680	3,676	3,676	0	(4)	0	(4)	0	0	(1)	(1)	38	0
84603H-AB-3	EMERALD EXPOSITIONS HOLDING SOUTHWIRE COMPANY TERM B 3.250% 01/31/21		01/31/2014	Bank of America	12/31/2014	Redemption 100.0000	5,625	5,611	5,625	5,603	0	(8)	0	(8)	0	0	22	22	114	0
852061-AK-6	SPRINT NEXTEL CORP SERIES 144A 9.000% 11/15/18		06/10/2014	CS First Boston	10/15/2014	Deutsche Bank	1,000,000	1,217,500	1,148,750	1,201,411	0	(16,089)	0	(16,089)	0	0	(52,661)	(52,661)	38,750	7,000
858119-BA-7	STEEL DYNAMICS INC SERIES 144A 5.125% 10/01/21		09/04/2014	Goldman Sachs & Co	10/21/2014	Dain Bosworth	1,500,000	1,500,000	1,564,285	1,500,000	0	0	0	0	0	0	64,285	64,285	9,609	0
86424M-AB-4	STYROLUTION TERM B 6.500% 10/31/19		10/31/2014	Barclays	12/01/2014	Various	245,062	240,161	245,062	240,194	0	33	0	33	0	0	4,869	4,869	0	0
87309L-AK-4	TWCC HOLDING CORP NEW TERM LOAN 3.500% 02/11/17		04/03/2014	Deutsche Bank	07/07/2014	Direct	364,963	352,418	361,770	352,962	0	544	0	544	0	0	8,808	8,808	1,739	0
88037E-AJ-0	TENNECO INC 5.375% 12/15/24		12/02/2014	Wells Fargo	12/02/2014	Wells Fargo	1,500,000	1,500,000	1,507,500	1,500,000	0	0	0	0	0	0	7,500	7,500	0	0
88103N-AB-6	TERRAFORM POWER OPERATING LLC CLOSING DATE TL 0.000% 07/02/19		07/02/2014	Goldman Sachs & Co	07/15/2014	Goldman Sachs & Co	207,373	206,336	208,929	206,341	0	4	0	4	0	0	2,588	2,588	0	0
881609-AZ-4	TESORO CORP 5.375% 10/01/22		01/15/2014	J P Morgan	11/20/2014	RBC Dominion	1,500,000	1,526,250	1,539,375	1,523,505	0	(2,745)	0	(2,745)	0	0	15,870	15,870	92,719	24,635
881609-BA-8	TESORO CORP 5.125% 04/01/24		03/04/2014	RBS Securities	03/04/2014	Various	230,000	230,000	230,150	230,000	0	0	0	0	0	0	150	150	0	0
88233F-AB-6	TEXAS COMP ELECTRIC HOLDINGS DIP DELAYED DRAW TL 0.000% 05/05/16		05/13/2014	Citibank	05/14/2014	Citibank	345,452	344,156	347,611	344,156	0	0	0	0	0	0	3,455	3,455	0	0
88233F-AD-2	EFS COGEN HOLDINGS I LLC TEXAS COMP ELEC HOLD DIP TL 0.000% 05/05/16		05/13/2014	Citibank	05/14/2014	Citibank	447,517	445,839	450,314	445,856	0	17	0	17	0	0	4,458	4,458	0	0
88723A-AB-4	TIME INC. TL B 4.250% 04/17/21		04/17/2014	Citicorp	12/31/2014	Redemption 100.0000	7,500	7,425	7,500	7,486	0	61	0	61	0	0	14	14	86	0
89364M-AY-0	TRANSDIGM TERM D 3.750% 05/21/21		05/21/2014	Credit Suisse, New York	07/08/2014	Direct	767,442	761,686	764,564	761,764	0	78	0	78	0	0	2,800	2,800	0	0
89367C-AB-9	TRANSFIRST HOLDINGS INC TL B2 1L 4.250% 12/27/17		08/06/2014	Direct	08/07/2014	Bank of America	212,000	209,880	210,940	209,886	0	6	0	6	0	0	1,054	1,054	526	0
896818-AJ-0	TRIUMPH GROUP INC SERIES 144A 5.250% 06/01/22		05/19/2014	J P Morgan	09/24/2014	Tax Free Exchange	1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	0	0	0	28,328	0
903203-BN-6	UPC FINANCING PARTNERSHIP 4.000% 01/31/21		01/01/2014	RBC Dominion	01/09/2014	Barclays	428,571	432,321	430,714	432,293	0	(28)	0	(28)	0	0	(1,579)	(1,579)	0	0

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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
90980N-AG-9	UNITEDCENTRAL INDSTRL SUPPLY TERM B 7.500% 10/09/18		01/28/2014	Barclays	11/28/2014	Redemption 100.0000	9,470	9,209	9,470	9,193	0	(16)	0	(16)	0	0	276	276	388	0
910047-AG-4	UNITED CONTINENTAL HOLDINGS 6.000% 12/01/20		02/04/2014	Various	03/20/2014	Various	420,000	422,725	438,213	422,700	0	(25)	0	(25)	0	0	15,512	15,512	9,568	5,085
911365-AX-2	UNITED RENTALS 6.125% 06/15/23		03/12/2014	Morgan Stanley	04/25/2014	J P Morgan	445,000	468,363	478,931	468,104	0	(259)	0	(259)	0	0	10,827	10,827	10,221	7,647
92210M-AH-7	VANTIV LLC TERM B 3.750% 06/12/21		06/11/2014	J P Morgan	12/31/2014	Redemption 100.0000	2,150	2,139	2,150	2,137	0	(2)	0	(2)	0	0	13	13	27	0
92343V-CB-8	VERIZON COMMUNICATIONS 2.550% 06/17/19		08/20/2014	Bank of America	11/17/2014	RBC Dominion	550,000	559,416	555,528	558,982	0	(434)	0	(434)	0	0	(3,455)	(3,455)	5,961	2,649
92343V-CG-7	VERIZON COMMUNICATIONS SERIES 144A 2.625% 02/21/20		08/21/2014	Taxable Exchange	12/17/2014	Various	5,590,353	5,606,867	5,548,181	5,606,032	0	(835)	0	(835)	0	0	(57,852)	(57,852)	43,522	0
92860R-AB-2	VOGUE INTERNATIONAL LLC FIRST LIEN TERM LOAN 5.464% 02/03/20		02/19/2014	Goldman Sachs & Co	08/14/2014	Goldman Sachs & Co	374,098	373,275	374,712	372,274	0	(1,001)	0	(1,001)	0	0	2,438	2,438	9,066	0
92860R-AB-2	VOGUE INTERNATIONAL LLC FIRST LIEN TERM LOAN 5.464% 02/03/20		02/07/2014	Goldman Sachs & Co	06/30/2014	Redemption 100.0000	938	928	938	927	0	(1)	0	(1)	0	0	11	11	14	0
928668-AA-0	VOLKSWAGEN GROUP AMERICA SERIES 144A 1.250% 05/23/17		05/15/2014	Bank of America	05/28/2014	J P Morgan	3,750,000	3,747,675	3,757,013	3,747,690	0	15	0	15	0	0	9,323	9,323	911	0
92928Q-AA-6	WEA FINANCE LLC SERIES 144A 7.125% 04/15/18		02/26/2014	Deutsche Bank	03/18/2014	Deutsche Bank	2,000,000	2,402,620	2,397,520	2,398,468	0	(4,152)	0	(4,152)	0	0	(948)	(948)	60,958	54,625
92938K-AB-5	WR GRACE & CO TERM LOAN 3.000% 01/23/21		01/24/2014	Goldman Sachs & Co	12/31/2014	Redemption 100.0000	8,289	8,269	8,289	8,260	0	(8)	0	(8)	0	0	29	29	154	0
93317Q-AG-0	WALTER INDUSTRIES INC SERIES 144A 9.500% 10/15/19		03/19/2014	Morgan Stanley	06/24/2014	Various	330,000	334,950	336,788	334,933	0	(17)	0	(17)	0	0	1,855	1,855	16,382	15,675
93443T-AB-2	WARNER CHILCOTT CO LLC 7.750% 09/15/18		02/14/2014	Mitsubishi Securities	07/21/2014	Call 104.9420	5,780,000	6,227,141	6,065,648	6,062,794	0	(164,346)	0	(164,346)	0	0	2,853	2,853	380,758	192,867
94974B-FU-9	WELLS FARGO & COMPANY 2.125% 04/22/19		05/14/2014	Merrill Lynch	05/22/2014	Goldman Sachs & Co	2,050,000	2,058,303	2,056,253	2,058,263	0	(39)	0	(39)	0	0	(2,011)	(2,011)	4,356	3,267
95081H-AR-5	WESCO AIRCRAFT HARDWARE CORP TERM LOAN B 3.250% 02/24/21		02/24/2014	Bank of America	09/17/2014	Redemption 100.0000	56,075	55,935	56,075	55,891	0	(43)	0	(43)	0	0	184	184	596	0
95235L-AQ-3	WEST CORP TERM B-10 3.250% 06/30/18		05/07/2014	Wells Fargo	07/01/2014	Redemption 100.0000	212,044	210,454	212,044	210,447	0	(7)	0	(7)	0	0	1,597	1,597	785	0
98212B-AE-3	WPX ENERGY INC 5.250% 09/15/24		09/03/2014	Wells Fargo	09/03/2014	Various	250,000	250,000	251,188	250,000	0	0	0	0	0	0	1,188	1,188	0	0
983793-AB-6	XPO LOGISTICS INC SERIES 144A 7.875% 09/01/19		08/14/2014	Various	12/05/2014	Various	440,000	445,200	466,525	444,932	0	(268)	0	(268)	0	0	21,593	21,593	7,680	0
99AA67-38-8	CHARTER COMMUNICATIONS TERM LOAN F 3.000% 01/31/21		01/01/2014	Tax Free Exchange	11/06/2014	Bank of America	466,504	466,504	460,672	466,504	0	0	0	0	0	0	(5,831)	(5,831)	10,613	0
99AA74-86-3	TRIBUNE CO. INITIAL TERM LOAN 4.000% 11/20/20		01/01/2014	J P Morgan	03/14/2014	J P Morgan	1,051,189	1,048,561	1,053,689	1,047,657	0	(904)	0	(904)	0	0	6,032	6,032	5,556	0
99AA74-86-3	TRIBUNE CO. INITIAL TERM LOAN 4.000% 11/20/20		01/01/2014	J P Morgan	08/04/2014	Redemption 100.0000	208,144	207,624	208,144	207,188	0	(436)	0	(436)	0	0	956	956	4,670	0
99AA75-44-9	BRICKMAN GROUP HOLDINGS INC. TERM LOAN B 4.000% 12/11/20		01/01/2014	Bank of America	01/14/2014	Barclays	267,857	266,518	270,318	266,468	0	(49)	0	(49)	0	0	3,850	3,850	476	0
99AA75-70-4	SALIX PHARMACEUTICALS LTD. TERM LOAN B 4.250% 12/17/19		01/01/2014	Jeffries & Co	11/12/2014	Various	494,031	491,561	496,599	491,056	0	(506)	0	(506)	0	0	5,543	5,543	15,850	0
99AA75-70-4	SALIX PHARMACEUTICALS LTD. TERM LOAN B 4.250% 12/17/19		01/01/2014	Jeffries & Co	09/30/2014	Redemption 100.0000	6,085	6,055	6,085	6,048	0	(8)	0	(8)	0	0	38	38	104	0
99AA76-55-3	LEVEL 3 FINANCING EXTREME REACH INC TL 6.750% 01/15/20		01/14/2014	J P Morgan	10/28/2014	J P Morgan	308,338	303,713	307,956	302,940	0	(773)	0	(773)	0	0	5,016	5,016	8,081	0
99AA76-55-3	LEVEL 3 FINANCING EXTREME REACH INC TL 6.750% 01/15/20		01/14/2014	J P Morgan	12/31/2014	Redemption 100.0000	57,045	56,190	57,045	56,027	0	(163)	0	(163)	0	0	1,018	1,018	1,628	0
99AA76-83-5	WINDSTREAM CORPORATION DPX INC TL B 4.250% 01/23/21		01/23/2014	UBS Securities Inc	12/31/2014	Redemption 100.0000	2,813	2,805	2,813	2,799	0	(7)	0	(7)	0	0	14	14	77	0
99AA77-34-6	VOGUE INTERNATIONAL LLC SBA SENIOR FIN TL B-1 3.250% 03/31/21		02/05/2014	Citibank	07/24/2014	Tax Free Exchange	750,000	748,125	747,465	747,465	0	(660)	0	(660)	0	0	0	0	8,193	0
99AA77-42-9	BOB'S DISCOUNT FURNITURE INC. FIRST LIEN TERM LOAN 5.250% 02/07/21		02/07/2014	RBC Dominion	12/01/2014	Various	383,942	370,504	376,115	369,663	0	(841)	0	(841)	0	0	6,452	6,452	12,168	0
99AA77-42-9	BOB'S DISCOUNT FURNITURE INC. FIRST LIEN TERM LOAN 5.250% 02/07/21		02/07/2014	RBC Dominion	09/30/2014	Redemption 100.0000	673	650	673	648	0	(1)	0	(1)	0	0	25	25	22	0

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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
99AA79-71-4	BAUER PERFORMANCE SPORTS LTD. INITIAL TERM LOAN 4.500% 04/02/21		04/08/2014	Bank of America	07/16/2014	Citibank	410,568	412,313	411,595	411,885	0	(428)	0	(428)	0	0	(290)	(290)	2,441	0
99AA79-71-4	BAUER PERFORMANCE SPORTS LTD. INITIAL TERM LOAN 4.500% 04/02/21		04/02/2014	Bank of America	06/30/2014	Redemption 100.0000	148,522	148,842	148,522	148,715	0	(127)	0	(127)	0	0	(192)	(192)	529	0
99AA79-95-3	SIGNODE IND GROUP TERM LOAN B 4.000% 04/09/21		04/08/2014	J P Morgan	05/19/2014	J P Morgan	366,838	365,921	365,004	365,930	0	8	0	8	0	0	(926)	(926)	937	0
99AA80-19-1	TWIN RIVER MGMT GROUP INC TL 5.250% 04/11/20		04/11/2014	Deutsche Bank	12/31/2014	Redemption 100.0000	45,208	44,607	45,208	44,593	0	(14)	0	(14)	0	0	616	616	1,025	0
99AA81-19-9	CONNOLLY CORP. TL 5.000% 05/09/21		05/09/2014	Goldman Sachs & Co	06/05/2014	Royal Bank of Canada	888,601	879,715	900,819	879,519	0	(196)	0	(196)	0	0	21,301	21,301	0	0
99AA81-27-2	NUMERICABLE US LLC SCHAEFFLER AG TL E 4.250% 05/12/20		05/12/2014	Deutsche Bank	09/10/2014	Deutsche Bank	545,082	543,719	542,357	542,934	0	(785)	0	(785)	0	0	(578)	(578)	8,956	0
99AA82-03-1	PROJECT VOLCANO WP MUSTANG HOLDINGS LLC 5.500% 05/29/21		05/29/2014	Goldman Sachs & Co	12/31/2014	Redemption 100.0000	5,760	5,703	5,760	5,692	0	(10)	0	(10)	0	0	68	68	151	0
99AA82-22-1	RYMAN HOSPITALITY PROPERTIES RHP HOTEL PROPERTIES 3.750% 01/22/21		06/05/2014	Wells Fargo	07/21/2014	Wells Fargo	440,252	439,151	442,453	439,029	0	(122)	0	(122)	0	0	3,424	3,424	0	0
99AA82-22-1	RYMAN HOSPITALITY PROPERTIES RHP HOTEL PROPERTIES 3.750% 01/22/21		06/05/2014	Deutsche Bank	12/31/2014	Redemption 100.0000	800	798	800	797	0	(1)	0	(1)	0	0	3	3	8	0
99AA82-41-1	POLYMER GROUP GRAY TELEVISION INC 3.750% 06/10/21		06/10/2014	Wells Fargo	12/31/2014	Redemption 100.0000	23,037	22,979	23,037	22,959	0	(20)	0	(20)	0	0	78	78	255	0
99AA82-53-6	SEADRILL OPERATING GATES GLOBAL LLC 4.250% 06/12/21		06/12/2014	Credit Suisse, New York	12/31/2014	Redemption 100.0000	1,185	1,173	1,185	1,171	0	(2)	0	(2)	0	0	14	14	24	0
99AA82-54-4	POLYMER GROUP PHILLIPS-MEDISIZE CORP 4.750% 06/13/21		06/13/2014	Goldman Sachs & Co	08/06/2014	Goldman Sachs & Co	122,185	121,574	121,268	121,451	0	(123)	0	(123)	0	0	(183)	(183)	1,064	0
99AA82-60-1	SEVENTY SEVEN ENERY INC. TERM B 3.000% 06/17/21		06/17/2014	Bank of America	07/11/2014	Bank of America	200,000	199,000	200,594	199,010	0	10	0	10	0	0	1,584	1,584	83	0
99AA82-69-2	MEDIACOM BROADBAND MCC GEORGIA LLC TERM G 3.750% 06/18/21		06/18/2014	J P Morgan	12/31/2014	Redemption 100.0000	1,115	1,110	1,115	1,109	0	(1)	0	(1)	0	0	6	6	11	0
99AA82-72-6	DAVITA HEALTHCARE TERM B 3.500% 06/19/21		06/19/2014	Barclays	12/31/2014	Redemption 100.0000	3,750	3,731	3,750	3,728	0	(3)	0	(3)	0	0	22	22	44	0
99AA83-03-9	ROVI SOLUTIONS MH SUB I LLC 5.000% 06/26/21		06/27/2014	Credit Suisse, New York	08/08/2014	Barclays	716,980	709,810	718,772	709,135	0	(676)	0	(676)	0	0	9,638	9,638	0	0
99AA83-04-7	ROVI SOLUTIONS MH SUB I LLC DD 0.000% 06/26/21		06/27/2014	Credit Suisse, New York	08/08/2014	Barclays	77,933	77,153	78,127	77,172	0	18	0	18	0	0	956	956	0	0
99AA83-11-2	HEALOGICS CORH PARENT INC 5.250% 06/30/21		06/30/2014	J P Morgan	11/14/2014	J P Morgan	113,698	112,561	113,698	112,341	0	(220)	0	(220)	0	0	1,357	1,357	1,177	0
99AA83-13-8	ROVI SOLUTIONS TERM B 3.750% 06/30/21		06/30/2014	Morgan Stanley	12/31/2014	Redemption 100.0000	1,650	1,642	1,650	1,640	0	(2)	0	(2)	0	0	10	10	19	0
99AA83-50-0	AMSURG CORP INITIAL TL 0.000% 07/08/21		07/08/2014	Citibank	07/09/2014	Citibank	254,545	253,909	255,818	253,909	0	0	0	0	0	0	1,909	1,909	0	0
99AA83-66-6	QOL MEDS LLC TERM LOAN 5.500% 07/15/20		07/14/2014	Jeffries & Co	09/15/2014	Jeffries & Co	137,424	136,737	137,767	136,559	0	(178)	0	(178)	0	0	1,209	1,209	1,554	0
99AA85-39-8	SCIENTIFIC GAMES INTERNATIONL TERM B2 6.000% 09/17/21		09/17/2014	Bank of America	11/14/2014	Various	750,000	742,500	741,563	741,639	0	(861)	0	(861)	0	0	(77)	(77)	3,375	0
99AA85-41-4	AECOM AECOM TECH CORP TERM B 3.750% 09/17/21		09/17/2014	Bank of America	10/06/2014	Bank of America	357,576	355,789	356,822	355,797	0	9	0	9	0	0	1,025	1,025	0	0
99AA85-41-4	AECOM AECOM TECH CORP TERM B 3.750% 09/17/21		09/17/2014	Bank of America	10/27/2014	Redemption 100.0000	201,306	200,299	201,306	200,301	0	2	0	2	0	0	1,005	1,005	0	0
99AA85-68-7	BERLIN PACKAGING TERM 1 4.500% 09/24/21		09/24/2014	Deutsche Bank	12/31/2014	Redemption 100.0000	445	443	445	442	0	0	0	0	0	0	3	3	4	0
99AA85-69-5	JELD-WEN, inc./Term Loan B FLEETCOR TECH 3.750% 09/09/21		09/30/2014	Bank of America	10/15/2014	Bank of America	555,556	552,778	552,778	552,794	0	16	0	16	0	0	(16)	(16)	810	0
99AA85-95-0	ZEBRA TECHNOLOGIES CORP 0.000% 09/30/21		09/30/2014	Bank of America	11/14/2014	Dain Bosworth	869,565	863,043	879,348	863,099	0	55	0	55	0	0	16,249	16,249	0	0
D5929G-AB-3	ORION ENGINEERED CARBONS GMBH DOLLAR TERM LOAN FACILITY 5.000% 07/25/21		08/07/2014	Goldman Sachs & Co	08/11/2014	Goldman Sachs & Co	391,044	387,134	391,044	387,146	0	13	0	13	0	0	3,898	3,898	489	0
G2967P-AB-0	AVAGO TECHNOLOGIES LTD TL 3.750% 04/16/21		04/16/2014	Deutsche Bank	12/15/2014	Redemption 100.0000	10,684	10,630	10,684	10,615	0	(16)	0	(16)	0	0	69	69	200	0

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											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
G4700E-AB-3	SOUTHCROSS ENERGY PARTNERS LP IBC CAPITAL TL 2L 8.000% 08/05/22		08/05/2014	CS First Boston	11/24/2014	Credit Suisse, New York Redemption 100.0000	144,767	143,681	144,767	143,162	0	(519)	0	(519)	0	0	1,605	1,605	2,541	0
G8530Y-AB-6	STRATUS TECHNOLOGIES TERM LOAN B 6.000% 04/28/21		04/25/2014	Suntrust Capital Markets Inc	12/31/2014		76,957	76,188	76,957	76,161	0	(27)	0	(27)	0	0	797	797	1,105	0
L2324E-AB-7	ILFC DELOS FINANCE SARL TERM LOAN 3.500% 02/27/21		02/27/2014	Deutsche Bank	11/06/2014	Barclays	1,500,000	1,492,500	1,496,250	1,490,824	0	(1,676)	0	(1,676)	0	0	5,426	5,426	27,271	0
L2475M-AB-6	REXAM HEALTHCARE PLC DEVIX MIDCO TERM B 6.375% 04/11/21		04/11/2014	Credit Suisse, New York	04/14/2014	Credit Suisse, New York	95,783	95,304	95,663	95,305	0	0	0	0	0	0	359	359	34	0
L3434L-AC-4	SKILLSOFT EVERGREEN SKILLS LUX SARL 4.750% 04/23/21		04/23/2014	Barclays	09/30/2014	Various	1,384,498	1,377,576	1,357,913	1,374,853	0	(2,723)	0	(2,723)	0	0	(16,940)	(16,940)	24,229	0
L3434L-AC-4	SKILLSOFT EVERGREEN SKILLS LUX SARL 4.750% 04/23/21		04/23/2014	Barclays	10/31/2014	Redemption 100.0000	1,044	1,039	1,044	1,036	0	(2)	0	(2)	0	0	8	8	18	0
L7300K-AB-0	CONNOLLY CORP. ORTHO-CLINICAL DIAGNOSTICS TL 4.750% 06/30/21		05/09/2014	Barclays	08/07/2014	Various	330,025	326,725	330,616	326,546	0	(178)	0	(178)	0	0	4,070	4,070	1,688	0
L9308U-AC-4	TRAVELPORT FINANCE INITIAL TERM LOAN 6.050% 08/15/21		08/15/2014	Deutsche Bank	10/21/2014	Deutsche Bank	424,884	419,573	419,785	419,066	0	(507)	0	(507)	0	0	719	719	3,913	0
N7900H-AB-9	ADVANTAGE SALES AP NMT ACQUISITION BV 4.250% 08/06/21		08/06/2014	Deutsche Bank	12/31/2014	Redemption 100.0000	3,521	3,416	3,521	3,441	0	26	0	26	0	0	80	80	0	0
N8879V-AB-3	TRONOX PIGMENTS TERM LOAN 4.000% 03/19/20		04/02/2014	Goldman Sachs & Co	12/31/2014	Redemption 100.0000	13,201	13,201	13,201	13,201	0	0	0	0	0	0	0	0	192	0
P7341H-AD-0	OCEANIA CRUISES INC. NEW TERM LOAN B 5.250% 07/02/20		02/06/2014	Deutsche Bank	08/15/2014	Deutsche Bank	261,378	261,378	263,017	261,378	0	0	0	0	0	0	1,639	1,639	2,725	0
P7341H-AD-0	OCEANIA CRUISES INC. NEW TERM LOAN B 5.250% 07/02/20		02/06/2014	Deutsche Bank	11/19/2014	Redemption 100.0000	336,096	336,096	336,096	336,096	0	0	0	0	0	0	0	0	13,915	0
Q0182F-AB-4	ALINTA ENERGY DELAYED DRAW TERM DD 0.500% 08/07/19		01/01/2014	CS First Boston	11/20/2014		54	51	54	51	0	0	0	0	0	0	3	3	0	0
Y2112M-AB-1	OCEAN RIG DRILLSHIPS OCEAN VENTURES INC 5.500% 07/18/21		09/25/2014	Various	12/19/2014	Various	1,375,411	1,368,478	1,098,820	1,367,132	0	(1,345)	0	(1,345)	0	0	(268,312)	(268,312)	14,022	0
Y2112M-AB-1	OCEAN RIG DRILLSHIPS OCEAN VENTURES INC 5.500% 07/18/21		07/18/2014	Deutsche Bank	10/27/2014	Redemption 100.0000	3,327	3,293	3,327	3,290	0	(3)	0	(3)	0	0	36	36	35	0
067901-AQ-1	BARRICK GOLD CORP 4.100% 05/01/23	A	01/15/2014	SG Americas Securities LLC	05/22/2014	RBC Dominion	1,000,000	921,240	973,340	923,670	0	2,430	0	2,430	0	0	49,670	49,670	23,575	9,111
097751-BH-3	BOMBARDIER INC SERIES 144A 4.750% 04/15/19	A	03/31/2014	Bank of America	08/27/2014	Citicorp	1,500,000	1,500,000	1,522,500	1,500,000	0	0	0	0	0	0	22,500	22,500	29,490	0
148887-AA-0	CATAMARAN CORP 4.750% 03/15/21	A	03/07/2014	Bank of America	03/10/2014	Sterne, Agee, & Leach	290,000	290,000	293,415	290,000	0	0	0	0	0	0	3,415	3,415	38	0
48207L-AA-1	JUPITER RESOURCES INC SERIES 144A 8.500% 10/01/22	A	09/11/2014	CS First Boston	12/12/2014	CS First Boston	530,000	507,767	403,550	508,184	0	418	0	418	0	0	(104,634)	(104,634)	9,976	0
65548P-AD-8	NORBORD INC SERIES 144A 5.375% 12/01/20	A	07/31/2014	Imperial Capital LLC	10/30/2014	Citicorp	500,000	498,750	492,500	498,822	0	72	0	72	0	0	(6,322)	(6,322)	11,422	4,778
00084D-AG-5	ABN AMRO BANK NV SERIES 144A 2.500% 10/30/18	F	01/13/2014	Goldman Sachs & Co	05/22/2014	Goldman Sachs & Co	3,650,000	3,660,549	3,707,123	3,659,873	0	(676)	0	(676)	0	0	47,250	47,250	52,722	20,531
00507U-AC-5	ACTAVIS FUNDING SCS SERIES 144A 2.450% 06/15/19	F	06/10/2014	Bank of America	11/12/2014	Tax Free Exchange	505,000	503,566	503,673	503,673	0	107	0	107	0	0	0	0	4,915	0
00772B-AE-1	AERCAP IRELAND CAP LTD/A SERIES 144A 4.500% 05/15/21	F	05/08/2014	UBS Securities Inc	10/15/2014	Citibank	460,000	460,000	450,100	460,000	0	0	0	0	0	0	(9,900)	(9,900)	8,970	0
02154V-AA-9	ALTICE SA SERIES 144A 7.750% 05/15/22	F	04/23/2014	Goldman Sachs & Co	12/02/2014	J P Morgan	300,000	300,000	306,750	300,000	0	0	0	0	0	0	6,750	6,750	13,369	0
03938L-AX-2	ARCELORMITTAL 6.750% 02/25/22	F	01/15/2014	Various	04/22/2014	Barclays	1,000,000	1,101,613	1,107,500	1,098,932	0	(2,681)	0	(2,681)	0	0	8,568	8,568	45,000	26,867
05464H-AA-8	AXIS SPECIALITY FIAN PLC 2.650% 04/01/19	F	03/06/2014	Citigroup Global Markets	12/05/2014	Pershing	310,000	309,678	309,594	309,725	0	47	0	47	0	0	(131)	(131)	6,093	0
06739F-HT-1	BARCLAYS BANK PLC 2.500% 02/20/19	F	02/12/2014	Bony/Barclays Capital Inc	02/24/2014	Wachovia Securities	2,290,000	2,289,886	2,304,335	2,289,886	0	0	0	0	0	0	14,449	14,449	1,113	0
22546Q-AN-7	CREDIT SUISSE SERIES MTN 2.300% 05/28/19	F	05/22/2014	CS First Boston	10/21/2014	Various	5,745,000	5,733,165	5,770,853	5,734,071	0	906	0	906	0	0	36,782	36,782	53,333	0
268317-AG-9	ELECTRICITE DE FRANCE SERIES 144A 1.150% 01/20/17	F	01/13/2014	SG Americas Securities LLC	02/04/2014	Goldman Sachs & Co	1,850,000	1,841,879	1,851,924	1,841,990	0	111	0	111	0	0	9,934	9,934	886	0
29357J-AA-4	ENQUEST PLC SERIES 144A 7.000% 04/15/22	F	04/04/2014	J P Morgan	10/03/2014	Various	291,000	291,000	279,535	291,000	0	0	0	0	0	0	(11,465)	(11,465)	8,701	0
398435-AA-5	GRIFOLS WORLDWIDE OP LTD SERIES 144A 5.250% 04/01/22	F	03/05/2014	Nomura Securities	03/25/2014	Morgan Stanley	710,000	710,000	727,750	710,000	0	0	0	0	0	0	17,750	17,750	1,657	0

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											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
65341E-AA-8	NEXTEER AUTO GROUP LTD SERIES 144A 5.875% 11/15/21	F	11/05/2014	J P Morgan	11/05/2014	J P Morgan	52,000	52,000	52,390	52,000	0	0	0	0	0	0	390	390	0	0
71656L-AW-1	PETROLEOS MEXICANOS SERIES 144A 3.125% 01/23/19	F	01/15/2014	Bank of New York	02/03/2014	Citigroup Global Markets	450,000	450,000	452,250	450,000	0	0	0	0	0	0	2,250	2,250	508	0
81180W-AJ-0	SEAGATE HDD CAYMAN SERIES 144A 3.750% 11/15/18	F	01/17/2014	Morgan Stanley	12/05/2014	Sterne, Agee, & Leach	2,000,000	2,050,000	2,063,360	2,041,477	0	(8,523)	0	(8,523)	0	0	21,883	21,883	82,292	16,250
87927Y-AA-0	TELECOM ITALIA SPA SERIES 144A 5.303% 05/30/24	F	05/22/2014	Citicorp	05/23/2014	Citicorp	1,500,000	1,500,000	1,503,750	1,500,000	0	0	0	0	0	0	3,750	3,750	0	0
899415-AC-7	TULLOW OIL PLC SERIES 144A 6.250% 04/15/22	F	04/03/2014	J P Morgan	10/07/2014	Various	150,000	150,000	146,650	150,000	0	0	0	0	0	0	(3,350)	(3,350)	4,715	0
903202-AA-7	UPCB FINANCE III LTD SERIES 144A 6.625% 07/01/20	F	01/09/2014	Barclays	05/14/2014	Citicorp	750,000	796,875	798,750	791,772	0	(5,103)	0	(5,103)	0	0	6,978	6,978	19,047	1,794
97314X-AF-1	WIND ACQUISITION FIN SA SERIES 144A 7.250% 02/15/18	F	03/10/2014	UBS Securities Inc	07/07/2014	Corporate Action	750,000	791,250	793,350	784,628	0	(6,622)	0	(6,622)	0	0	8,722	8,722	35,193	17,823
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							276,348,114	279,382,835	278,508,334	278,874,267	0	(508,545)	0	(508,545)	0	0	(365,939)	(365,939)	3,882,601	930,545
8399998. Total - Bonds							438,074,457	443,360,585	442,237,437	442,724,513	0	(636,045)	0	(636,045)	0	0	(487,082)	(487,082)	4,436,383	1,144,468
8999998. Total - Preferred Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0	0
00165C-10-4	AMC ENTERTAINMENT HLDS-CL A		07/22/2014	UBS Securities Inc	12/30/2014	Merrill Lynch	1,900.000	43,447	49,570	43,447	0	0	0	0	0	0	6,123	6,123	760	0
004225-10-8	ACADIA PHARMACEUTICALS INC		03/12/2014	Various	05/19/2014	UBS Securities Inc	16,900.000	459,387	324,388	459,387	0	0	0	0	0	0	(134,999)	(134,999)	0	0
007865-10-8	AEROPOSTALE INC		09/08/2014	Merrill Lynch	10/14/2014	Instinet	68,700.000	291,288	197,852	291,288	0	0	0	0	0	0	(93,436)	(93,436)	0	0
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC		10/14/2014	Instinet Corporation	12/30/2014	Merrill Lynch	2,200.000	44,299	50,775	44,299	0	0	0	0	0	0	6,476	6,476	88	0
01741R-10-2	ALLEGHENY TECHNOLOGIES		02/06/2014	Merrill Lynch	12/30/2014	Various	11,100.000	342,326	360,114	342,326	0	0	0	0	0	0	17,788	17,788	6,246	0
020520-10-2	ALON USA ENERGY INC		07/22/2014	UBS Securities Inc	12/30/2014	Various	19,500.000	249,795	255,117	249,795	0	0	0	0	0	0	5,322	5,322	6,972	0
02153W-10-0	ALTISOURCE RESIDENTI-CL B-WI		04/15/2014	Merrill Lynch	07/22/2014	Various	16,400.000	460,814	445,818	460,814	0	0	0	0	0	0	(14,997)	(14,997)	8,484	0
025676-20-6	AMERICAN EQUITY INVESTMENT LIF		02/06/2014	Merrill Lynch	04/15/2014	Merrill Lynch	2,300.000	47,652	52,301	47,652	0	0	0	0	0	0	4,649	4,649	0	0
026874-78-4	AMERICAN INTERNATIONAL GROUP		02/06/2014	Merrill Lynch	10/14/2014	Instinet	2,800.000	133,578	140,165	133,578	0	0	0	0	0	0	6,587	6,587	1,050	0
02917T-10-4	AMERICAN REALTY CAPITAL PROP		03/12/2014	Various	06/19/2014	Merrill Lynch	132,300.000	1,899,539	1,603,599	1,899,539	0	0	0	0	0	0	(295,940)	(295,940)	35,774	0
03937C-10-5	ARCBEST CORP		05/01/2014	Tax Free Exchange	11/19/2014	Various	17,100.000	428,951	548,775	428,951	0	0	0	0	0	0	119,824	119,824	1,098	0
039380-10-0	ARCH COAL INC		09/08/2014	Merrill Lynch	10/14/2014	Instinet	86,600.000	268,460	144,619	268,460	0	0	0	0	0	0	(123,841)	(123,841)	0	0
040047-10-2	ARENA PHARMACEUTICALS INC		05/19/2014	Various	09/08/2014	Various	19,500.000	125,276	86,917	125,276	0	0	0	0	0	0	(38,358)	(38,358)	0	0
040790-10-7	ARKANSAS BEST CORP		04/15/2014	Merrill Lynch	05/01/2014	Tax Free Exchange	9,800.000	342,636	342,636	342,636	0	0	0	0	0	0	0	0	0	0
042744-10-2	ARROW FINANCIAL CORP		09/17/2014	Stock Dividend	10/14/2014	Corporate Action	0.000	0	0	0	0	0	0	0	0	0	0	0	0	0
04316A-10-8	ARTISAN PARTNERS ASSET MANAGEM		05/19/2014	UBS Securities Inc	06/19/2014	Merrill Lynch	4,700.000	258,782	261,668	258,782	0	0	0	0	0	0	2,886	2,886	0	0
044104-10-7	ASHFORD INC		11/13/2014	Spin Off	12/04/2014	Corporate Action	1.000	3	67	3	0	0	0	0	0	0	64	64	0	0
05381L-10-1	AVIV REIT INC		02/07/2014	Merrill Lynch	06/19/2014	Merrill Lynch	4,200.000	99,073	113,524	99,073	0	0	0	0	0	0	14,451	14,451	1,512	0
05463D-10-0	AXIALL CORP		02/06/2014	Merrill Lynch	12/30/2014	Merrill Lynch	1,200.000	48,548	50,879	48,548	0	0	0	0	0	0	2,331	2,331	576	0
062540-10-9	BANK HAWAII CORP		02/07/2014	Merrill Lynch	06/19/2014	Merrill Lynch	12,200.000	680,805	710,806	680,805	0	0	0	0	0	0	30,001	30,001	10,980	0
06647F-10-2	BANKRATE INC		02/06/2014	Merrill Lynch	05/19/2014	UBS Securities Inc	3,000.000	49,054	45,269	49,054	0	0	0	0	0	0	(3,785)	(3,785)	0	0
06652K-10-3	BANKUNITED INC		04/15/2014	Merrill Lynch	05/19/2014	UBS Securities Inc	10,500.000	343,770	332,318	343,770	0	0	0	0	0	0	(11,452)	(11,452)	0	0
068463-10-8	BARRETT BUSINESS SVCS INC.		10/14/2014	Instinet	11/19/2014	Citigroup Global Markets	5,500.000	232,155	123,912	232,155	0	0	0	0	0	0	(108,243)	(108,243)	1,210	0
071813-10-9	BAXTER INTERNATIONAL INC		05/19/2014	UBS Securities Inc	06/19/2014	Merrill Lynch	700.000	52,269	51,747	52,269	0	0	0	0	0	0	(522)	(522)	364	0
08180D-10-6	BENEFITFOCUS INC		04/15/2014	Merrill Lynch	09/08/2014	Merrill Lynch	1,600.000	58,336	54,255	58,336	0	0	0	0	0	0	(4,081)	(4,081)	0	0
086516-10-1	BEST BUY		02/06/2014	Merrill Lynch	05/19/2014	UBS Securities Inc	9,400.000	222,768	245,429	222,768	0	0	0	0	0	0	22,661	22,661	1,598	0
08986R-12-7	BIGLARI HOLDINGS INC		08/15/2014	Spin Off	09/12/2014	Corporate Action	245.000	2,063	4,779	2,063	0	0	0	0	0	0	2,717	2,717	0	0
09066L-10-5	BIOTIME INC		10/14/2014	Instinet Corporation	11/19/2014	Citigroup Global Markets	17,700.000	58,879	56,110	58,879	0	0	0	0	0	0	(2,770)	(2,770)	0	0
09238E-20-3	BLACKHAWK NETWORK HOLDINGS INC		04/15/2014	Spin Off	05/19/2014	Various	1,643.000	17,418	38,952	17,418	0	0	0	0	0	0	21,534	21,534	0	0
09776J-10-1	THE BON-TON STORES INC		04/15/2014	Merrill Lynch	11/19/2014	Various	39,300.000	412,030	397,120	412,030	0	0	0	0	0	0	(14,910)	(14,910)	880	0
109043-10-9	BRIGGS AND STRATTON		07/22/2014	UBS Securities Inc	09/08/2014	Merrill Lynch	10,200.000	208,049	206,086	208,049	0	0	0	0	0	0	(1,963)	(1,963)	1,212	0
10921T-10-1	BRIGHTCOVE		09/08/2014	Merrill Lynch	11/19/2014	Citigroup Global Markets	7,300.000	44,445	46,792	44,445	0	0	0	0	0	0	2,347	2,347	0	0
11133B-40-9	BROADSOFT INC		04/15/2014	Merrill Lynch	05/19/2014	UBS Securities Inc	5,200.000	144,019	134,797	144,019	0	0	0	0	0	0	(9,221)	(9,221)	0	0
12467B-30-4	C&J ENERGY SERVICES INC		02/06/2014	Merrill Lynch	10/14/2014	Instinet	2,100.000	51,163	39,794	51,163	0	0	0	0	0	0	(11,368)	(11,368)	0	0
12508E-10-1	CDK GLOBAL INC		10/01/2014	Spin Off	10/10/2014	Corporate Action	0.000	5	9	5	0	0	0	0	0	0	4	4	0	0
130570-10-7	CALIFORNIA RESOURECES CRP		12/01/2014	Spin Off	12/30/2014	Merrill Lynch	6,840.000	52,828	37,961	52,828	0	0	0	0	0	0	(14,867)	(14,867)	0	0
140781-10-5	CARBO CERAMICS INC		02/06/2014	Merrill Lynch	10/14/2014	Instinet	400.000	45,645	20,124	45,645	0	0	0	0	0	0	(25,521)	(25,521)	252	0

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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
14174T-10-7	CARETRUST REIT INC		06/03/2014	Spin Off	10/14/2014	Instinet	1,700.000	12,310	24,887	12,310	0	0	0	0	0	0	12,577	12,577	0	0
14987J-10-6	CBS OUTDOOR AMERICAS INC		07/22/2014	UBS Securities Inc	09/08/2014	Merrill Lynch	33,200.000	1,145,234	1,105,187	1,145,234	0	0	0	0	0	0	(40,047)	(40,047)	12,284	0
14987J-10-6	CBS OUTDOOR AMERICAS INC		11/19/2014	Various	11/20/2014	Tax Free Exchange	35,000.000	995,836	995,836	995,836	0	0	0	0	0	0	0	0	17,362	0
150838-10-0	CELADON GROUP INC		02/07/2014	Merrill Lynch	06/19/2014	Merrill Lynch	2,300.000	49,200	51,401	49,200	0	0	0	0	0	0	2,201	2,201	46	0
165240-10-2	CHESAPEAKE LODGING TRUST		02/06/2014	Merrill Lynch	06/19/2014	Merrill Lynch	2,200.000	52,560	67,723	52,560	0	0	0	0	0	0	15,163	15,163	660	0
168615-10-2	CHICO'S FAS INC		02/06/2014	Merrill Lynch	03/12/2014	UBS Securities Inc	3,000.000	50,537	48,629	50,537	0	0	0	0	0	0	(1,908)	(1,908)	0	0
172967-42-4	CITIGROUP INC		02/06/2014	Merrill Lynch	04/15/2014	Merrill Lynch	1,800.000	86,680	86,938	86,680	0	0	0	0	0	0	258	258	0	0
18683K-10-1	CLIFFS NATURAL RESOURCES INC		07/22/2014	Various	09/08/2014	Merrill Lynch	75,551.000	1,233,938	1,074,503	1,233,938	0	0	0	0	0	0	(159,435)	(159,435)	11,333	0
19624R-10-6	COLONY FINANCIAL INC		03/13/2014	UBS Securities Inc	09/08/2014	Merrill Lynch	115,200.000	2,597,626	2,491,099	2,597,626	0	0	0	0	0	0	(106,527)	(106,527)	51,336	0
205477-10-2	COMPUTER TASK GROUP INC		10/14/2014	Instinet	11/19/2014	Citigroup Global Markets	6,100.000	67,950	55,736	67,950	0	0	0	0	0	0	(12,213)	(12,213)	0	0
205768-20-3	COMSTOCK RES INC		10/14/2014	Instinet	12/30/2014	Various	10,100.000	123,826	86,837	123,826	0	0	0	0	0	0	(36,989)	(36,989)	700	0
205887-10-2	CONAGRA FOODS INC		02/06/2014	Merrill Lynch	03/12/2014	UBS Securities Inc	3,300.000	100,980	98,371	100,980	0	0	0	0	0	0	(2,609)	(2,609)	0	0
22025Y-40-7	CORRECTIONS CORP OF AMERICA		03/12/2014	UBS Securities Inc	04/15/2014	Merrill Lynch	34,500.000	1,165,065	1,106,511	1,165,065	0	0	0	0	0	0	(58,554)	(58,554)	17,595	0
222070-20-3	COTY INC		07/22/2014	UBS Securities Inc	10/14/2014	Various	5,900.000	101,988	100,923	101,988	0	0	0	0	0	0	(1,065)	(1,065)	0	0
222070-20-3	COTY INC		07/22/2014	UBS Securities Inc	09/29/2014	Capital Distribution	0.000	200	200	200	0	0	0	0	0	0	0	0	0	0
232806-10-9	CYPRESS SEMICONDUCTOR CORP		11/19/2014	Various	12/23/2014	Capital Distribution	0.000	9,649	9,649	9,649	0	0	0	0	0	0	0	0	0	0
233153-10-5	DCT INDUSTRIAL TRUST INC		02/07/2014	Merrill Lynch	05/19/2014	UBS Securities Inc	23,000.000	171,773	177,096	171,773	0	0	0	0	0	0	5,323	5,323	1,610	0
239359-10-2	DAWSON GEOPHYSICAL CO		10/14/2014	Instinet	11/19/2014	Citigroup Global Markets	7,300.000	131,950	113,063	131,950	0	0	0	0	0	0	(18,887)	(18,887)	0	0
25381B-10-1	DIGIMARC CORP		10/14/2014	Instinet	12/30/2014	Merrill Lynch	1,800.000	42,929	48,937	42,929	0	0	0	0	0	0	6,008	6,008	0	0
253868-10-3	DIGITAL REALTY TRUST INC		02/06/2014	Merrill Lynch	04/15/2014	Merrill Lynch	1,000.000	51,394	53,309	51,394	0	0	0	0	0	0	1,915	1,915	830	0
26883D-10-8	EPL OIL & GAS INC		04/15/2014	Merrill Lynch	05/19/2014	UBS Securities Inc	3,700.000	142,487	138,932	142,487	0	0	0	0	0	0	(3,555)	(3,555)	0	0
269279-40-2	EXCO RESOURCES INC		04/15/2014	Merrill Lynch	07/22/2014	UBS Securities Inc	39,600.000	239,184	194,432	239,184	0	0	0	0	0	0	(44,752)	(44,752)	1,980	0
27033X-10-1	EARTHLINK HOLDINGS CORP		09/08/2014	Merrill Lynch	12/30/2014	Merrill Lynch	11,500.000	47,937	50,599	47,937	0	0	0	0	0	0	2,662	2,662	575	0
28257U-10-4	EINSTEIN NOAH RESTAURANT GROUP		10/14/2014	Various	11/04/2014	Corporate Action	13,300.000	247,401	269,325	247,401	0	0	0	0	0	0	21,924	21,924	0	0
29336T-10-0	ENLINK MIDSTREAM LLC		03/10/2014	Tax Free Exchange	03/12/2014	UBS Securities Inc	8,300.000	55,382	302,032	55,382	0	0	0	0	0	0	246,649	246,649	0	0
29402J-10-1	ENVENTIS CORP		10/14/2014	Instinet	10/17/2014	Tax Free Exchange	2,500.000	46,765	46,765	46,765	0	0	0	0	0	0	0	0	0	0
29414B-10-4	EPAM SYSTEMS INC		05/19/2014	UBS Securities Inc	07/22/2014	Various	1,400.000	53,662	61,304	53,662	0	0	0	0	0	0	7,642	7,642	0	0
294628-10-2	EQUITY COMMONWEALTH		08/01/2014	Tax Free Exchange	12/30/2014	Various	5,200.000	80,962	129,569	80,962	0	0	0	0	0	0	48,607	48,607	0	0
29977A-10-5	EVERCORE PARTNERS INC		05/19/2014	Various	07/22/2014	Various	19,800.000	1,065,002	1,053,276	1,065,002	0	0	0	0	0	0	(11,726)	(11,726)	4,950	0
30068C-10-9	EXCEL TRUST INC		09/08/2014	Merrill Lynch	11/19/2014	Citigroup Global Markets	19,000.000	247,564	240,708	247,564	0	0	0	0	0	0	(6,857)	(6,857)	3,325	0
301610-10-4	EXELIXIS INC		02/06/2014	Merrill Lynch	04/15/2014	Merrill Lynch	7,400.000	48,910	23,753	48,910	0	0	0	0	0	0	(25,157)	(25,157)	0	0
30212P-30-3	EXPEDIA INC		04/15/2014	Merrill Lynch	06/19/2014	Merrill Lynch	700.000	49,651	54,622	49,651	0	0	0	0	0	0	4,971	4,971	105	0
30603D-10-9	FAIRWAY GROP HOLDINGS CORP		09/08/2014	Various	10/14/2014	Various	67,800.000	479,188	344,307	479,188	0	0	0	0	0	0	(134,882)	(134,882)	0	0
31787A-50-7	FINISAR CORPORATION		05/19/2014	Various	06/19/2014	Merrill Lynch	11,900.000	272,961	233,882	272,961	0	0	0	0	0	0	(39,079)	(39,079)	0	0
318160-10-1	FIREEYE INC		05/19/2014	Various	10/14/2014	Various	4,900.000	189,579	149,594	189,579	0	0	0	0	0	0	(39,984)	(39,984)	0	0
33582V-10-8	FIRST NIAGARA FINANCIAL GRP		02/07/2014	Merrill Lynch	05/19/2014	Various	30,048.000	254,040	268,070	254,040	0	0	0	0	0	0	14,030	14,030	360	0
35671D-85-7	FREEPORT-MCMORAN C&G		05/19/2014	Various	11/19/2014	Citigroup Global Markets	28,500.000	948,298	799,977	948,298	0	0	0	0	0	0	(148,321)	(148,321)	21,906	0
35906A-10-8	FRONTIER COMMUNICATIONS CORP		09/08/2014	Merrill Lynch	12/30/2014	Merrill Lynch	7,633.000	52,133	50,758	52,133	0	0	0	0	0	0	(1,375)	(1,375)	1,527	0
36191U-10-6	GT ADVANCED TECHNOLOGIES INC		04/15/2014	Various	05/19/2014	UBS Securities Inc	14,400.000	236,802	204,187	236,802	0	0	0	0	0	0	(32,615)	(32,615)	0	0
36268W-10-0	GAIN CAPITAL HOLDINGS INC		11/19/2014	Citigroup Global Markets	12/30/2014	Merrill Lynch	5,800.000	52,226	51,561	52,226	0	0	0	0	0	0	(665)	(665)	290	0
363576-10-9	GALLAGHER ARTHUR & CO		05/19/2014	UBS Securities Inc	06/19/2014	Merrill Lynch	8,600.000	389,666	397,518	389,666	0	0	0	0	0	0	7,852	7,852	3,096	0
36467J-10-8	GAMING AND LEISURE PROPERTIES		11/19/2014	Citigroup Global Markets	12/30/2014	Merrill Lynch	18,400.000	590,397	542,667	590,397	0	0	0	0	0	0	(47,731)	(47,731)	16,928	0
36467W-10-9	GAMESTOP CORP		02/06/2014	Merrill Lynch	12/30/2014	Various	7,500.000	265,514	276,954	265,514	0	0	0	0	0	0	11,440	11,440	2,574	0
364730-10-1	GANNET CO		05/19/2014	UBS Securities Inc	10/14/2014	Various	29,500.000	823,047	850,125	823,047	0	0	0	0	0	0	27,078	27,078	7,140	0
36729W-20-2	GASTAR EXPLORATION INC		02/03/2014	Tax Free Exchange	12/30/2014	Merrill Lynch	15,900.000	47,353	39,431	47,353	0	0	0	0	0	0	(7,922)	(7,922)	0	0
37045V-10-0	GENERAL MOTORS CO		05/19/2014	UBS Securities Inc	11/19/2014	Citigroup Global Markets	6,400.000	219,264	205,691	219,264	0	0	0	0	0	0	(13,573)	(13,573)	3,840	0
38046C-10-9	GOGO INC		05/19/2014	Various	11/19/2014	Various	15,900.000	252,952	254,641	252,952	0	0	0	0	0	0	1,689	1,689	0	0
384313-10-2	GRAFTECH INTERNATIONAL LTD		02/07/2014	Merrill Lynch	06/19/2014	Merrill Lynch	10,900.000	111,279	112,887	111,279	0	0	0	0	0	0	1,608	1,608	0	0
401617-10-5	GUESS? INC		07/22/2014	Various	09/08/2014	Merrill Lynch	33,500.000	907,967	801,694	907,967	0	0	0	0	0	0	(106,273)	(106,273)	7,538	0
402629-20-8	GULFMARK OFFSHORE INC CLASS A		03/12/2014	UBS Securities Inc	06/19/2014	Merrill Lynch	7,700.000	360,437	349,121	360,437	0	0	0	0	0	0	(11,316)	(11,316)	3,850	0
40416E-10-3	HCI GROUP INC		10/14/2014	Instinet Corporation	11/19/2014	Citigroup Global Markets	4,800.000	217,757	192,380	217,757	0	0	0	0	0	0	(25,378)	(25,378)	1,320	0
40637H-10-9	HALOZYME THERAPEUTICS INC		05/19/2014	UBS Securities Inc	12/30/2014	Various	21,100.000	164,158	198,947	164,158	0	0	0	0	0	0	34,789	34,789	0	0

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
415864-10-7	HARSCO CORP		05/19/2014	Various	09/08/2014	Merrill Lynch	30,100.000	762,465	729,042	762,465	0	0	0	0	0	0	(33,423)	(33,423)	6,171	0
418056-10-7	HASBRO INC		02/06/2014	Merrill Lynch	06/19/2014	Merrill Lynch	1,000.000	49,851	52,087	49,851	0	0	0	0	0	0	2,236	2,236	430	0
419870-10-0	HAWAIIAN ELECTRIC INDS		05/19/2014	UBS Securities Inc	06/19/2014	Merrill Lynch	12,400.000	297,600	311,260	297,600	0	0	0	0	0	0	13,660	13,660	3,844	0
42330P-10-7	HELIX ENERGY SOLUTIONS		02/06/2014	Merrill Lynch	05/19/2014	UBS Securities Inc	2,400.000	49,142	54,815	49,142	0	0	0	0	0	0	5,673	5,673	0	0
423452-10-1	HELMERICH AND PAYNE		04/15/2014	Merrill Lynch	11/19/2014	Various	7,500.000	670,716	752,881	670,716	0	0	0	0	0	0	82,165	82,165	12,525	0
436106-10-8	HOLLYFRONTIER CORP		02/06/2014	Merrill Lynch	05/19/2014	UBS Securities Inc	16,800.000	735,585	834,216	735,585	0	0	0	0	0	0	98,632	98,632	13,440	0
448947-50-7	IDT CORP		11/19/2014	Various	12/11/2014	Capital Distribution	0.000	7,152	7,152	7,152	0	0	0	0	0	0	0	0	0	0
44919P-50-8	IAC/INTERACTIVECORP		05/19/2014	Various	06/19/2014	Merrill Lynch	3,800.000	244,937	261,736	244,937	0	0	0	0	0	0	16,799	16,799	528	0
45068B-10-9	ITT EDUCATIONAL SERVICES INC		11/19/2014	Various	12/30/2014	Various	50,800.000	486,945	259,832	486,945	0	0	0	0	0	0	(227,112)	(227,112)	0	0
452327-10-9	ILLUMINA INC		04/15/2014	Merrill Lynch	05/19/2014	UBS Securities Inc	400.000	52,424	60,839	52,424	0	0	0	0	0	0	8,415	8,415	0	0
45337C-10-2	INCYTE GENOMICS INC		04/15/2014	Merrill Lynch	10/14/2014	Various	3,700.000	159,507	173,675	159,507	0	0	0	0	0	0	14,168	14,168	0	0
45672H-10-4	INFOBLOX INC		05/19/2014	UBS Securities Inc	06/19/2014	Merrill Lynch	2,800.000	53,228	37,687	53,228	0	0	0	0	0	0	(15,541)	(15,541)	0	0
45825N-10-7	INTELIQUENT INC		03/12/2014	Various	10/14/2014	Various	55,200.000	691,523	691,699	691,523	0	0	0	0	0	0	176	176	14,760	0
45845P-10-8	INTERCEPT PHARMACEUTICALS INC		05/19/2014	UBS Securities Inc	06/19/2014	Merrill Lynch	900.000	234,009	248,272	234,009	0	0	0	0	0	0	14,263	14,263	0	0
459902-10-2	INTL GAME TECHNOLOGY		07/22/2014	UBS Securities Inc	11/19/2014	Citigroup Global Markets	10,400.000	178,464	177,628	178,464	0	0	0	0	0	0	(836)	(836)	1,144	0
46122T-10-2	INTEREXON CORP		02/06/2014	Merrill Lynch	03/12/2014	UBS Securities Inc	1,600.000	48,099	48,863	48,099	0	0	0	0	0	0	765	765	0	0
466313-10-3	JABIL CIRCUIT INC		02/07/2014	Merrill Lynch	04/15/2014	Merrill Lynch	12,600.000	224,252	218,479	224,252	0	0	0	0	0	0	(5,773)	(5,773)	1,008	0
492914-10-6	KEY ENERGY SERVICES INC.		02/07/2014	Merrill Lynch	07/22/2014	UBS Securities Inc	38,900.000	293,579	266,459	293,579	0	0	0	0	0	0	(27,120)	(27,120)	0	0
49456B-10-1	KINDER MORGAN INC		02/06/2014	Merrill Lynch	03/12/2014	UBS Securities Inc	10,300.000	347,433	322,178	347,433	0	0	0	0	0	0	(25,255)	(25,255)	0	0
494580-10-3	KINDRED HEALTHCARE INC		10/14/2014	Instinet	11/19/2014	Citigroup Global Markets	18,900.000	383,292	373,267	383,292	0	0	0	0	0	0	(10,025)	(10,025)	2,268	0
501797-10-4	LIMITED BRANDS		04/15/2014	Various	06/19/2014	Various	36,700.000	2,074,619	2,115,760	2,074,619	0	0	0	0	0	0	41,141	41,141	12,172	0
502175-10-2	LTC PROPERTIES INC		02/07/2014	Merrill Lynch	12/30/2014	Merrill Lynch	6,700.000	247,558	266,771	247,558	0	0	0	0	0	0	19,213	19,213	6,919	0
512815-10-1	LAMAR ADVERTISING CO		10/14/2014	Instinet	11/19/2014	Tax Free Exchange	4,300.000	196,596	196,596	196,596	0	0	0	0	0	0	0	0	0	0
516012-10-1	LANNETT CO INC		04/15/2014	Merrill Lynch	10/14/2014	Various	3,400.000	105,128	140,449	105,128	0	0	0	0	0	0	35,321	35,321	0	0
52186N-10-6	LEAPFROG ENTERPRISES INC		02/07/2014	Merrill Lynch	09/08/2014	Merrill Lynch	16,500.000	115,992	103,123	115,992	0	0	0	0	0	0	(12,869)	(12,869)	0	0
53224V-10-0	LIFELOCK INC		04/15/2014	Merrill Lynch	05/19/2014	UBS Securities Inc	15,900.000	247,404	169,967	247,404	0	0	0	0	0	0	(77,437)	(77,437)	0	0
552676-10-8	MDC HOLDINGS		04/15/2014	Merrill Lynch	09/08/2014	Various	49,400.000	1,368,617	1,386,851	1,368,617	0	0	0	0	0	0	18,234	18,234	13,475	0
553498-10-6	MSA SAFETY INC		03/10/2014	Tax Free Exchange	03/12/2014	UBS Securities Inc	4,100.000	85,972	218,028	85,972	0	0	0	0	0	0	132,056	132,056	0	0
554489-10-4	MACK-CALI REALTY CORP		07/22/2014	UBS Securities Inc	10/14/2014	Various	15,600.000	333,996	322,562	333,996	0	0	0	0	0	0	(11,434)	(11,434)	750	0
56035L-10-4	MAIN STREET CAPITAL CORP		02/07/2014	Merrill Lynch	07/22/2014	Various	35,400.000	1,175,075	1,113,920	1,175,075	0	0	0	0	0	0	(61,156)	(61,156)	38,016	0
562750-10-9	MANHATTAN ASSOCIATES INC		01/13/2014	Stock Split	03/12/2014	UBS Securities Inc	975.000	0	0	0	0	0	0	0	0	0	0	0	0	0
56400P-20-1	MANNKIND CORP		05/19/2014	Various	10/14/2014	Instinet	40,600.000	253,177	201,372	253,177	0	0	0	0	0	0	(51,806)	(51,806)	0	0
576485-20-5	MATADOR RESOURCES CO		03/12/2014	Various	10/14/2014	Various	18,200.000	395,124	381,889	395,124	0	0	0	0	0	0	(13,235)	(13,235)	0	0
57686G-10-5	MATSON INC		04/15/2014	Merrill Lynch	06/19/2014	Merrill Lynch	8,200.000	198,850	200,931	198,850	0	0	0	0	0	0	2,081	2,081	1,312	0
57772K-10-1	MAXIM INTEGRATED PRODUCTS		02/06/2014	Merrill Lynch	10/14/2014	Various	11,300.000	333,474	307,734	333,474	0	0	0	0	0	0	(25,740)	(25,740)	9,040	0
579489-10-5	MCCLATCHY COMPANY		04/15/2014	Merrill Lynch	06/19/2014	Merrill Lynch	21,500.000	132,642	111,920	132,642	0	0	0	0	0	0	(20,722)	(20,722)	0	0
589433-10-1	MEREDITH CORP		05/19/2014	Various	06/19/2014	Merrill Lynch	14,900.000	675,895	655,450	675,895	0	0	0	0	0	0	(20,445)	(20,445)	6,444	0
589584-10-1	MERIDIAN BIOSCIENCE INC		09/08/2014	Merrill Lynch	12/30/2014	Merrill Lynch	14,600.000	273,959	237,957	273,959	0	0	0	0	0	0	(36,002)	(36,002)	2,920	0
595017-10-4	MICROCHIP TECHNOLOGY INC		02/06/2014	Merrill Lynch	06/19/2014	Merrill Lynch	1,100.000	48,067	53,967	48,067	0	0	0	0	0	0	5,899	5,899	782	0
60040N-10-5	MILLENNIAL MEDIA INC		04/15/2014	Merrill Lynch	05/19/2014	UBS Securities Inc	8,100.000	52,245	32,723	52,245	0	0	0	0	0	0	(19,522)	(19,522)	0	0
611742-10-7	MONSTER WORLDWIDE INC		02/07/2014	Merrill Lynch	09/08/2014	Merrill Lynch	19,700.000	144,240	107,097	144,240	0	0	0	0	0	0	(37,143)	(37,143)	0	0
61945C-10-3	MOSAIC CO/THE		02/06/2014	Merrill Lynch	05/19/2014	Various	8,500.000	392,628	419,413	392,628	0	0	0	0	0	0	26,785	26,785	2,125	0
635309-10-7	NATIONAL CINEMEDIA INC		09/08/2014	Merrill Lynch	11/19/2014	Citigroup Global Markets	16,100.000	227,836	226,987	227,836	0	0	0	0	0	0	(849)	(849)	3,542	0
637417-10-6	NATIONAL RETAIL PROPERTIES		02/07/2014	Merrill Lynch	05/19/2014	Various	11,300.000	366,470	394,169	366,470	0	0	0	0	0	0	27,699	27,699	3,969	0
63938C-10-8	NAVIENT CORP		05/01/2014	Spin Off	06/19/2014	Merrill Lynch	6,100.000	25,246	104,773	25,246	0	0	0	0	0	0	79,527	79,527	915	0
65336K-10-3	NEXSTAR BROADCASTING GROUP		04/15/2014	Various	10/14/2014	Various	5,100.000	199,719	200,822	199,719	0	0	0	0	0	0	1,103	1,103	1,350	0
665531-10-9	NORTHERN OIL AND GAS INC		02/06/2014	Merrill Lynch	03/12/2014	UBS Securities Inc	3,400.000	49,838	45,661	49,838	0	0	0	0	0	0	(4,177)	(4,177)	0	0
67011P-10-0	NOW INC/DE		06/02/2014	Spin Off	10/14/2014	Instinet	625.000	16,386	17,093	16,386	0	0	0	0	0	0	707	707	0	0
670346-10-5	NUCOR CORP		02/06/2014	Merrill Lynch	07/22/2014	Various	16,700.000	806,542	862,551	806,542	0	0	0	0	0	0	56,009	56,009	6,512	0
674599-10-5	OCCIDENTAL PETROLEUM CORP		02/06/2014	Merrill Lynch	12/01/2014	Spin Off	0.000	7,491	7,491	7,491	0	0	0	0	0	0	0	0	0	0
676220-10-6	OFFICE DEPOT INC		02/07/2014	Merrill Lynch	03/12/2014	UBS Securities Inc	39,800.000	200,941	183,077	200,941	0	0	0	0	0	0	(17,864)	(17,864)	0	0
68235P-10-8	ONE GAS INC		02/03/2014	Spin Off	02/06/2014	Merrill Lynch	175.000	3,726	5,820	3,726	0	0	0	0	0	0	2,093	2,093	0	0
690732-10-2	OWENS & MINOR INC		10/14/2014	Various	11/19/2014	Various	32,500.000	1,092,637	1,124,815	1,092,637	0	0	0	0	0	0	32,179	32,179	13,775	0
69318G-10-6	PBF ENERGY INC-CLASS A		07/22/2014	Various	12/30/2014	Merrill Lynch	23,800.000	658,495	651,358	658,495	0	0	0	0	0	0	(7,137)	(7,137)	12,750	0
694873-10-0	PACIFICSUNWEAR OF CALIF		09/08/2014	Merrill Lynch	12/30/2014	Merrill Lynch	23,500.000	48,734	50,524	48,734	0	0	0	0	0	0	1,790	1,790	0	0

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
70159Q-10-4	PARKWAY PROPERTIES INC		02/07/2014	Merrill Lynch	05/19/2014	UBS Securities Inc	11,500.000	200,849	219,645	200,849	0	0	0	0	0	0	18,796	18,796	2,156	0
709102-10-7	PENN REAL ESTATE INVESTMENT		04/15/2014	Merrill Lynch	06/19/2014	Various	37,400.000	678,549	666,177	678,549	0	0	0	0	0	0	(12,372)	(12,372)	7,480	0
709789-10-1	PEOPLES BANCORP INC		10/14/2014	Instinet	11/19/2014	Citigroup Global Markets	2,700.000	67,473	65,960	67,473	0	0	0	0	0	0	(1,514)	(1,514)	405	0
711040-10-5	PEOPLES FINANCIAL SERVICES		10/14/2014	Instinet	12/30/2014	Merrill Lynch	1,000.000	48,928	49,019	48,928	0	0	0	0	0	0	91	91	310	0
724479-10-0	PITNEY BOWES INC		03/12/2014	Various	04/15/2014	Merrill Lynch	54,000.000	1,370,176	1,327,291	1,370,176	0	0	0	0	0	0	(42,885)	(42,885)	5,869	0
739128-10-6	POWELL INDUSTRIES INC		10/14/2014	Instinet	11/19/2014	Citigroup Global Markets	3,100.000	132,369	134,374	132,369	0	0	0	0	0	0	2,005	2,005	806	0
743424-10-3	PROOFPOINT INC		04/15/2014	Merrill Lynch	10/14/2014	Instinet	9,000.000	264,060	302,573	264,060	0	0	0	0	0	0	38,513	38,513	0	0
74835Y-10-1	QUESTCOR PHARMACEUTICALS		04/15/2014	Merrill Lynch	06/19/2014	Merrill Lynch	2,800.000	206,704	258,460	206,704	0	0	0	0	0	0	51,756	51,756	240	0
74835Y-10-1	QUESTCOR PHARMACEUTICALS		04/15/2014	Merrill Lynch	08/15/2014	Taxable Exchange	900.000	70,488	85,150	70,488	0	0	0	0	0	0	14,662	14,662	270	0
748740-10-0	QUINSTREET INC		10/14/2014	Instinet	11/19/2014	Citigroup Global Markets	13,200.000	60,560	56,623	60,560	0	0	0	0	0	0	(3,938)	(3,938)	0	0
74937W-10-2	RCS CAPITAL CORP		10/14/2014	Instinet Corporation	11/19/2014	Citigroup Global Markets	4,500.000	82,620	53,504	82,620	0	0	0	0	0	0	(29,116)	(29,116)	0	0
751452-20-2	RAMCO-GERSHENSON PROPERTIES		09/08/2014	Merrill Lynch	12/30/2014	Various	16,600.000	288,115	294,698	288,115	0	0	0	0	0	0	6,583	6,583	3,320	0
758075-40-2	REDWOOD TRUST INC		03/12/2014	UBS Securities Inc	09/08/2014	Merrill Lynch	11,600.000	241,628	218,648	241,628	0	0	0	0	0	0	(22,980)	(22,980)	3,248	0
758766-10-9	REGAL ENTERTAINMENT GROUP-A		03/13/2014	UBS Securities Inc	12/30/2014	Various	21,003.000	409,024	397,227	409,024	0	0	0	0	0	0	(11,798)	(11,798)	3,984	0
758932-10-7	REGIS CORP		03/12/2014	UBS Securities Inc	04/15/2014	Merrill Lynch	3,700.000	52,984	49,135	52,984	0	0	0	0	0	0	(3,849)	(3,849)	0	0
76131V-20-2	RETAIL PROPERTIES OF AME A		02/06/2014	Merrill Lynch	11/19/2014	Citigroup Global Markets	21,800.000	287,479	337,893	287,479	0	0	0	0	0	0	50,414	50,414	10,832	0
76132B-10-6	RETAILMENOT INC		05/19/2014	UBS Securities Inc	06/19/2014	Merrill Lynch	1,700.000	50,898	46,465	50,898	0	0	0	0	0	0	(4,433)	(4,433)	0	0
767754-10-4	RITE AID CORP		03/12/2014	UBS Securities Inc	10/14/2014	Instinet	40,300.000	279,279	191,421	279,279	0	0	0	0	0	0	(87,858)	(87,858)	0	0
773111-10-9	ROCKET FUEL INC		05/19/2014	UBS Securities Inc	07/22/2014	UBS Securities Inc	6,600.000	152,196	153,843	152,196	0	0	0	0	0	0	1,647	1,647	0	0
779268-10-1	ROUNDYS INC		04/15/2014	Merrill Lynch	05/19/2014	UBS Securities Inc	8,826.000	59,630	43,855	59,630	0	0	0	0	0	0	(15,775)	(15,775)	0	0
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		02/06/2014	Merrill Lynch	06/19/2014	Merrill Lynch	5,405.000	221,959	255,939	221,959	0	0	0	0	0	0	33,980	33,980	2,973	0
803607-10-0	SAREPTA THERAPEUTICS INC		03/12/2014	UBS Securities Inc	04/15/2014	Merrill Lynch	8,000.000	228,880	181,276	228,880	0	0	0	0	0	0	(47,604)	(47,604)	0	0
810186-10-6	SCOTTS COMPANY		04/15/2014	Merrill Lynch	06/19/2014	Merrill Lynch	8,600.000	487,171	493,326	487,171	0	0	0	0	0	0	6,154	6,154	7,131	0
81618T-10-0	SELECT INCOME REIT		02/07/2014	Merrill Lynch	03/13/2014	UBS Securities Inc	12,000.000	327,491	348,345	327,491	0	0	0	0	0	0	20,854	20,854	0	0
81763U-10-0	SERVICESOURCE INTERNATIONAL		09/08/2014	Merrill Lynch	12/30/2014	Various	14,000.000	56,280	57,259	56,280	0	0	0	0	0	0	979	979	0	0
818097-10-7	SEVENTRY SEVEN ENERGY INC		07/01/2014	Spin Off	11/19/2014	Various	407.000	5,793	4,247	5,793	0	0	0	0	0	0	(1,546)	(1,546)	0	0
828359-10-9	SILVERCREST ASSET MANAGEMENT G		09/08/2014	Merrill Lynch	11/19/2014	Citigroup Global Markets	3,300.000	53,481	48,066	53,481	0	0	0	0	0	0	(5,415)	(5,415)	396	0
83416T-10-0	SOLARCITY CORP		03/12/2014	UBS Securities Inc	05/19/2014	UBS Securities Inc	4,500.000	353,295	223,510	353,295	0	0	0	0	0	0	(129,785)	(129,785)	0	0
854502-10-1	STANLEY BLACK & DECKER		02/06/2014	Merrill Lynch	04/15/2014	Merrill Lynch	700.000	53,588	56,146	53,588	0	0	0	0	0	0	2,558	2,558	350	0
855030-10-2	STAPLES INC		05/19/2014	Various	06/19/2014	Various	27,100.000	358,502	310,184	358,502	0	0	0	0	0	0	(48,318)	(48,318)	0	0
85571W-10-9	STARWOOD WAYPOINT RESIDE		02/03/2014	Spin Off	02/07/2014	Merrill Lynch	22,960.000	577,841	663,409	577,841	0	0	0	0	0	0	85,568	85,568	0	0
860740-10-2	STILLWATER MINING COMPANY		02/06/2014	Merrill Lynch	10/14/2014	Instinet	11,000.000	134,830	153,447	134,830	0	0	0	0	0	0	18,616	18,616	0	0
861025-10-4	STOCK YARDS BANCORP INC		10/14/2014	Instinet Corporation	11/19/2014	Citigroup Global Markets	2,400.000	75,968	75,525	75,968	0	0	0	0	0	0	(443)	(443)	0	0
864159-10-8	STURM RUGER & CO INC		10/14/2014	Various	11/19/2014	Various	12,600.000	647,738	546,218	647,738	0	0	0	0	0	0	(101,520)	(101,520)	2,744	0
866674-10-4	SUN COMMUNITIES		04/15/2014	Merrill Lynch	06/19/2014	Merrill Lynch	13,500.000	596,962	683,348	596,962	0	0	0	0	0	0	86,386	86,386	0	0
87161C-50-1	SYNOVUS FINANCIAL CORP		05/19/2014	Tax Free Exchange	06/19/2014	Corporate Action	1.000	8	21	8	0	0	0	0	0	0	13	13	0	0
87236Y-10-8	TD AMERITRADE HOLDING CORP		05/19/2014	UBS Securities Inc	06/19/2014	Merrill Lynch	8,100.000	243,162	251,174	243,162	0	0	0	0	0	0	8,012	8,012	0	0
872375-10-0	TECO ENERGY INC		05/19/2014	UBS Securities Inc	06/19/2014	Merrill Lynch	4,800.000	82,176	86,526	82,176	0	0	0	0	0	0	4,350	4,350	0	0
874083-10-8	TAL INTERNATIONAL GROUP INC		09/08/2014	Various	11/28/2014	Capital Distribution	0.000	89,352	89,352	89,352	0	0	0	0	0	0	0	0	0	0
87612G-10-1	TARGA RESOURCES INC		04/15/2014	Merrill Lynch	12/30/2014	Various	6,500.000	675,659	718,481	675,659	0	0	0	0	0	0	42,822	42,822	9,646	0
88160R-10-1	TESLA MOTORS INC		04/15/2014	Various	10/14/2014	Various	2,500.000	554,980	504,477	554,980	0	0	0	0	0	0	(50,503)	(50,503)	0	0
88554D-20-5	3D SYSTEMS CORP		04/15/2014	Merrill Lynch	10/14/2014	Various	2,100.000	113,538	111,631	113,538	0	0	0	0	0	0	(1,907)	(1,907)	0	0
886423-10-2	TIDEWATER INC		02/06/2014	Merrill Lynch	05/19/2014	Various	5,900.000	282,366	298,051	282,366	0	0	0	0	0	0	15,686	15,686	1,475	0
886885-10-2	TILLY'S INC-CLASS A SHRS		09/08/2014	Merrill Lynch	12/30/2014	Merrill Lynch	5,100.000	41,052	50,030	41,052	0	0	0	0	0	0	8,977	8,977	0	0
893641-10-0	TRANSDIGM GROUP INC		07/22/2014	UBS Securities Inc	10/14/2014	Instinet	16,700.000	2,905,878	2,883,866	2,905,878	0	0	0	0	0	0	(22,013)	(22,013)	0	0
894210-20-5	TRAVELZOO INC		10/14/2014	Instinet Corporation	11/19/2014	Citigroup Global Markets	5,100.000	75,690	63,604	75,690	0	0	0	0	0	0	(12,085)	(12,085)	0	0
897888-10-3	TRULIA INC		02/06/2014	Merrill Lynch	03/12/2014	UBS Securities Inc	1,900.000	63,030	58,405	63,030	0	0	0	0	0	0	(4,625)	(4,625)	0	0
901476-10-1	TWIN DISC INC		10/14/2014	Instinet	11/19/2014	Citigroup Global Markets	2,700.000	68,045	61,688	68,045	0	0	0	0	0	0	(6,357)	(6,357)	243	0
90184L-10-2	TWITTER INC		02/06/2014	Merrill Lynch	04/15/2014	Merrill Lynch	700.000	35,847	31,856	35,847	0	0	0	0	0	0	(3,991)	(3,991)	0	0

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
90346E-10-3	US SILICA HOLDINGS INC		02/06/2014	Merrill Lynch	12/30/2014	Various	8,800.000	238,736	281,207	238,736	0	0	0	0	0	0	42,471	42,471	1,800	0
90400D-10-8	ULTRAGENYX PHARMACEUTICAL INC		04/15/2014	Merrill Lynch	05/19/2014	UBS Securities Inc	3,300.000	164,670	111,505	164,670	0	0	0	0	0	0	(53,165)	(53,165)	0	0
90662P-10-4	UNION FIRST MARKET BANKSHARE		01/02/2014	Tax Free Exchange	01/21/2014	Corporate Action	1.000	8	18	8	0	0	0	0	0	0	11	11	0	0
90662P-10-4	UNION FIRST MARKET BANKSHARE		01/02/2014	Tax Free Exchange	04/28/2014	Tax Free Exchange	2,434.000	24,975	24,975	24,975	0	0	0	0	0	0	0	0	341	0
92337C-10-4	VERASTEM INC		10/14/2014	Instinet	11/19/2014	Citigroup Global Markets	5,200.000	46,956	45,761	46,956	0	0	0	0	0	0	(1,195)	(1,195)	0	0
923454-10-2	VERITIV CORP		07/02/2014	Spin Off	11/19/2014	Various	88.000	768	4,482	768	0	0	0	0	0	0	3,714	3,714	0	0
92922P-10-6	W&T OFFSHORE INC		03/12/2014	UBS Securities Inc	07/22/2014	Various	39,500.000	580,650	609,319	580,650	0	0	0	0	0	0	28,669	28,669	7,900	0
930427-10-9	WAGEWORKS INC		04/15/2014	Merrill Lynch	05/19/2014	UBS Securities Inc	3,600.000	163,764	137,301	163,764	0	0	0	0	0	0	(26,463)	(26,463)	0	0
93317Q-10-5	WALTER INDUSTRIES INC		11/19/2014	Various	12/30/2014	Various	50,900.000	200,710	77,518	200,710	0	0	0	0	0	0	(123,192)	(123,192)	0	0
94946T-10-6	WELLCARE HEALTH PLANS INC		02/06/2014	Merrill Lynch	11/19/2014	Citigroup Global Markets	700.000	44,069	48,509	44,069	0	0	0	0	0	0	4,440	4,440	0	0
959802-10-9	WESTERN UNION CO		02/06/2014	Merrill Lynch	06/19/2014	Various	29,100.000	447,543	469,058	447,543	0	0	0	0	0	0	21,515	21,515	4,575	0
983134-10-7	WYNN RESORTS LTD		02/06/2014	Merrill Lynch	06/19/2014	Merrill Lynch	1,800.000	388,380	362,298	388,380	0	0	0	0	0	0	(26,081)	(26,081)	4,500	0
983793-10-0	XPO LOGISTICS INC		04/15/2014	Various	05/19/2014	Various	9,600.000	264,608	227,325	264,608	0	0	0	0	0	0	(37,283)	(37,283)	0	0
983793-10-0	XPO LOGISTICS INC		04/02/2014	Taxable Exchange	05/19/2014	UBS Securities Inc	2,715.000	80,919	64,299	80,919	0	0	0	0	0	0	(16,620)	(16,620)	0	0
984121-10-3	XEROX CORP		02/06/2014	Merrill Lynch	12/30/2014	Various	10,900.000	113,215	141,361	113,215	0	0	0	0	0	0	28,146	28,146	1,581	0
985817-10-5	YELP INC		04/15/2014	Merrill Lynch	11/19/2014	Various	2,900.000	182,903	183,848	182,903	0	0	0	0	0	0	945	945	0	0
98954A-10-7	ZILLOW INC CLASS A		04/15/2014	Merrill Lynch	12/30/2014	Merrill Lynch	500.000	45,285	51,439	45,285	0	0	0	0	0	0	6,154	6,154	0	0
98986T-10-8	ZYNGA INC		05/19/2014	Various	06/19/2014	Merrill Lynch	26,400.000	102,704	90,926	102,704	0	0	0	0	0	0	(11,778)	(11,778)	0	0
G8807B-10-6	THERAVANCE BIOPHARMA INC		06/03/2014	Spin Off	06/18/2014	Corporate Action	0.000	5	11	5	0	0	0	0	0	0	6	6	0	0
G1154H-10-7	BELMOND LTD	F	07/01/2014	Tax Free Exchange	11/19/2014	Citigroup Global Markets	12,800.000	97,863	140,413	97,863	0	0	0	0	0	0	42,550	42,550	0	0
G29183-10-3	EATON CORP PLC	F	05/19/2014	UBS Securities Inc	11/19/2014	Citigroup Global Markets	1,500.000	108,975	100,243	108,975	0	0	0	0	0	0	(8,732)	(8,732)	1,470	0
G491BT-10-8	INVESTCO LTD	F	04/15/2014	Various	12/30/2014	Merrill Lynch	38,500.000	1,368,980	1,434,635	1,368,980	0	0	0	0	0	0	65,655	65,655	10,275	0
G5785G-10-7	MALLINCKRODT PLC	F	08/15/2014	Taxable Exchange	10/14/2014	Various	807.000	58,150	69,408	58,150	0	0	0	0	0	0	11,258	11,258	0	0
G6648D-10-9	HOME LOAN SERVICING SOLUTIONS	F	09/08/2014	Merrill Lynch	11/19/2014	Citigroup Global Markets	25,900.000	581,349	495,391	581,349	0	0	0	0	0	0	(85,958)	(85,958)	9,324	0
N53745-10-0	LYONDELLBASELL INDU	F	05/19/2014	Various	10/14/2014	Instinet	16,000.000	1,515,158	1,366,050	1,515,158	0	0	0	0	0	0	(149,108)	(149,108)	13,670	0
Q9235V-10-1	TRONOX LTD-CL A	F	09/08/2014	Merrill Lynch	12/30/2014	Merrill Lynch	10,900.000	316,373	258,215	316,373	0	0	0	0	0	0	(58,157)	(58,157)	2,725	0
Y0207T-10-0	ARDMORE SHIPPING CORP	F	10/14/2014	Instinet Corporation	12/30/2014	Merrill Lynch	4,400.000	41,415	50,907	41,415	0	0	0	0	0	0	9,491	9,491	440	0
Y6366T-11-2	NORDIC AMERICAN OFFSHORE LTD	F	07/23/2014	Spin Off	09/08/2014	Various	33.000	404	637	404	0	0	0	0	0	0	233	233	15	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								65,690,733	63,871,703	65,690,733	0	0	0	0	0	0	(1,819,034)	(1,819,034)	589,496	0
9799998. Total - Common Stocks								65,690,733	63,871,703	65,690,733	0	0	0	0	0	0	(1,819,034)	(1,819,034)	589,496	0
9899999. Total - Preferred and Common Stocks								65,690,733	63,871,703	65,690,733	0	0	0	0	0	0	(1,819,034)	(1,819,034)	589,496	0
9999999 - Totals								509,051,318	506,109,140	508,415,246	0	(636,045)	0	(636,045)	0	0	(2,306,116)	(2,306,116)	5,025,879	1,144,468

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	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 Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	TREASURY BILL			08/25/2014	Goldman Sachs & Co	02/19/2015	2,399,861	0	363	0	0	2,400,000	2,399,499	0	0	0.042	0.043	MAT	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations							2,399,861	0	363	0	0	2,400,000	2,399,499	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds							2,399,861	0	363	0	0	2,400,000	2,399,499	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	NEW YORK ST DORM AUTH LEASE			05/08/2014	Tax Free Exchange	02/15/2015	2,375,058	0	(26,529)	0	0	2,370,000	2,401,587	44,767	0	5.000	3.226	FA	59,250	27,321
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations							2,375,058	0	(26,529)	0	0	2,370,000	2,401,587	44,767	0	XXX	XXX	XXX	59,250	27,321
3199999. Total - U.S. Special Revenues Bonds							2,375,058	0	(26,529)	0	0	2,370,000	2,401,587	44,767	0	XXX	XXX	XXX	59,250	27,321
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							4,774,919	0	(26,166)	0	0	4,770,000	4,801,086	44,767	0	XXX	XXX	XXX	59,250	27,321
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							4,774,919	0	(26,166)	0	0	4,770,000	4,801,086	44,767	0	XXX	XXX	XXX	59,250	27,321
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
26188J-20-6	DREYFUS CASH MANAGEMENT ADMIN			12/02/2014	Direct	XXX	216,146	0	0	0	0	0	216,146	0	0	0.000	0.000		0	0
26200V-10-4	DREYFUS INSTL CASH ADVANTAGE			12/31/2014	Direct	XXX	29,343,079	0	0	0	0	0	29,343,079	0	0	0.000	0.000		30	0
8999999. Subtotal - Class One Money Market Mutual Funds							29,559,225	0	0	0	0	XXX	29,559,225	0	0	XXX	XXX	XXX	30	0
9199999 - Totals							34,334,144	0	(26,166)	0	0	XXX	34,360,311	44,767	0	XXX	XXX	XXX	59,280	27,321

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
912796-EP-0	UNITED TREASURY STATES BILL		1	16,236	16,236	01/15/2015
912803-EA-7	USTR 3 1/8 TPRN 43		1	314	314	02/15/2043
912810-FR-4	US TREASURY INFLATION INDEXED BONDS		1	69,242	69,242	01/15/2025
912810-PW-2	UNITED STATES TREASURY BOND		1	15,017	15,017	02/15/2038
912810-QN-1	UNITED STATES TREASURY BOND		1	48,378	48,378	02/15/2041
912810-RD-2	UNITED STATES TREASURY BOND		1	75,636	75,636	11/15/2043
912810-RG-5	USTR 3 3/8 BOND 44		1	5,555	5,555	05/15/2044
912828-A4-2	UNITED STATES TREASURY NOTE		1	243,917	243,917	11/30/2020
912828-B2-5	US TREASURY INFLATION INDEXED NOTES		1	25,752	25,752	01/15/2024
912828-B3-3	UNITED STATES TREASURY NOTE		1	89,978	89,978	01/31/2019
912828-B9-0	UNITED STATES TREASURY NOTE		1	2,233	2,233	02/28/2021
912828-C5-7	UNITED STATES TREASURY NOTE		1	29,758	29,758	03/31/2021
912828-C5-7	USTR 2 1/4 NOTE J 21		1	2,014	2,014	03/31/2021
912828-C6-5	UNITED STATES TREASURY NOTES		1	17,955	17,955	03/31/2019
912828-C6-5	USTR 1 5/8 NOTE W 19		1	76,889	76,889	03/31/2019
912828-C6-5	UNITED STATES TREASURY NOTES		1	14,363	14,363	03/31/2019
912828-DV-9	UNITED STATES TREASURY NOTE		1	15,777	15,777	05/15/2015
912828-F2-1	UNITED STATES TREASURY NOTE		1	788,937	788,937	09/30/2021
912828-F9-6	UNITED STATES TREASURY NOTE		1	559,474	559,474	10/31/2021
912828-G6-1	USTR 1 1/2 NOTE AF 19		1	76,841	76,841	11/30/2019
912828-KZ-2	USTR 3 1/4 NOTE L 16		1	43,776	43,776	06/30/2016
912828-PC-8	UNITED STATES TREASURY NOTE		1	2,141	2,141	11/15/2020
912828-PP-9	USTR 1 1/8 TRIN A 21		1	35,275	35,275	01/15/2021
912828-PY-0	USTR 2 3/4 NOTE H 18		1	55	55	02/28/2018
912828-QD-5	US TREASURY INFLATION INDEXED BONDS		1	46,453	46,453	04/15/2016
912828-RH-5	UNITED STATES TREASURY NOTE		1	10,275	10,275	09/30/2018
912828-SC-5	UNITED STATES TREASURY NOTE		1	24,156	24,156	01/31/2017
912828-UK-4	UNITED STATES TREASURY NOTE		1	28,899	28,899	01/31/2015
912828-US-7	USTR 0 3/8 NOTE AJ 16		1	11,362	11,362	03/15/2016
912828-UX-6	US TREASURY INFLATION INDEXED NOTES		1	77,419	77,419	04/15/2018
912828-VJ-6	USTR 1 7/8 NOTE M 20		1	35,222	35,222	06/30/2020
912828-VP-2	USTR 2 NOTE N 20		1	150,487	150,487	07/31/2020
912828-VV-9	UNITED STATES TREASURY NOTE		1	145,501	145,501	08/31/2020
912828-WE-6	USTR 2 3/4 NOTE F 23		1	168,803	168,803	11/15/2023
912833-4S-6	USTR TINT 08/15/31		1	2,691	2,691	08/15/2031
912833-4T-4	USTR TINT 02/15/32		1	796	796	02/15/2032
912833-4U-1	USTR TINT 08/15/32		1	5,751	5,751	08/15/2032
912833-4V-9	USTR TINT 02/15/33		1	4,175	4,175	02/15/2033
912833-4W-7	USTR TINT 08/15/33		1	2,364	2,364	08/15/2033
912833-4X-5	USTR TINT 02/15/34		1	4,256	4,256	02/15/2034
912833-4Y-3	USTR TINT 08/15/34		1	3,001	3,001	08/15/2034
912833-5A-4	USTR TINT 08/15/35		1	1,119	1,119	08/15/2035
912833-5B-2	USTR TINT 02/15/36		1	162	162	02/15/2036
912833-7N-4	USTR TINT 11/15/30		1	3,331	3,331	11/15/2030
912833-7Q-7	USTR TINT 11/15/31		1	22,139	22,139	11/15/2031
912833-7R-5	USTR TINT 05/15/32		1	4,375	4,375	05/15/2032
912833-7S-3	USTR TINT 11/15/32		1	3,134	3,134	11/15/2032
912833-7T-1	USTR TINT 05/15/33		1	4,247	4,247	05/15/2033
912833-7U-8	USTR TINT 11/15/33		1	28,897	28,897	11/15/2033
912833-7V-6	USTR TINT 05/15/34		1	12,776	12,776	05/15/2034
912833-7W-4	USTR TINT 11/15/34		1	2,960	2,960	11/15/2034
912833-KG-4	USTR TINT 02/15/16		1	4,592	4,592	02/15/2016
912833-KH-2	USTR TINT 05/15/16		1	4,170	4,170	05/15/2016
912833-KK-5	USTR TINT 11/15/16		1	6,893	6,893	11/15/2016
912833-KM-1	USTR TINT 05/15/17		1	8,006	8,006	05/15/2017
912833-KP-4	USTR TINT 11/15/17		1	11,786	11,786	11/15/2017
912833-KR-0	USTR TINT 05/15/18		1	4,862	4,862	05/15/2018
912833-KT-6	USTR TINT 11/15/18		1	12,608	12,608	11/15/2018
912833-KV-1	USTR TINT 05/15/19		1	4,727	4,727	05/15/2019
912833-KX-7	USTR TINT 11/15/19		1	4,672	4,672	11/15/2019
912833-LB-4	USTR TINT 11/15/20		1	4,674	4,674	11/15/2020
912833-LK-4	USTR TINT 11/15/22		1	4,282	4,282	11/15/2022
912833-LN-8	USTR TINT 05/15/23		1	4,218	4,218	05/15/2023
912833-LP-3	USTR TINT 11/15/23		1	4,155	4,155	11/15/2023
912833-LR-9	USTR TINT 05/15/24		1	4,086	4,086	05/15/2024
912833-LT-5	USTR TINT 11/15/24		1	1,704	1,704	11/15/2024
912833-LV-0	USTR TINT 05/15/25		1	4,825	4,825	05/15/2025
912833-LX-6	USTR TINT 11/15/25		1	6,839	6,839	11/15/2025
912833-LZ-1	USTR TINT 05/15/26		1	3,835	3,835	05/15/2026
912833-PE-4	USTR TINT 08/15/27		1	3,565	3,565	08/15/2027
912833-QB-9	USTR TINT 11/15/27		1	11,228	11,228	11/15/2027
912833-RY-8	USTR TINT 02/15/28		1	3,210	3,210	02/15/2028
912833-RZ-5	USTR TINT 08/15/28		1	2,777	2,777	08/15/2028
912833-WQ-9	USTR TINT 05/15/28		1	30,482	30,482	05/15/2028
912833-WR-7	USTR TINT 11/15/28		1	3,545	3,545	11/15/2028
912833-X8-8	USTR TINT 05/15/35		1	4,401	4,401	05/15/2035
912833-X9-6	USTR TINT 11/15/35		1	4,121	4,121	11/15/2035
912833-XP-0	USTR TINT 08/15/29		1	3,032	3,032	08/15/2029
912833-XS-4	USTR TINT 05/15/29		1	24,764	24,764	05/15/2029
912833-XT-2	USTR TINT 11/15/29		1	9,925	9,925	11/15/2029
912833-XX-3	USTR TINT 02/15/30		1	3,700	3,700	02/15/2030
912833-XZ-8	USTR TINT 02/15/31		1	7,738	7,738	02/15/2031
912833-Y2-0	USTR TINT 05/15/36		1	2,842	2,842	05/15/2036
912833-Y3-8	USTR TINT 11/15/36		1	2,805	2,805	11/15/2036
912833-Y4-6	USTR TINT 05/15/37		1	2,775	2,775	05/15/2037
912834-AD-0	USTR TINT 11/15/37		1	2,718	2,718	11/15/2037
912834-AE-8	USTR TINT 05/15/38		1	974	974	05/15/2038
912834-DU-9	USTR TINT 11/15/38		1	2,603	2,603	11/15/2038
912834-DV-7	USTR TINT 05/15/39		1	2,551	2,551	05/15/2039
912834-EV-6	USTR TINT 11/15/39		1	2,507	2,507	11/15/2039
912834-HV-3	USTR TINT 05/15/40		1	2,465	2,465	05/15/2040
912834-JH-2	USTR TINT 11/15/40		1	2,430	2,430	11/15/2040
912834-KH-0	USTR TINT 05/15/41		1	2,403	2,403	05/15/2041
912834-KV-9	USTR TINT 11/15/41		1	2,355	2,355	11/15/2041
912834-LK-2	USTR TINT 05/15/42		1	2,313	2,313	05/15/2042
912834-LX-4	USTR TINT 11/15/42		1	926	926	11/15/2042
912834-MM-7	USTR TINT 05/15/43		1	2,242	2,242	05/15/2043
912834-MZ-8	USTR TINT 11/15/43		1	911	911	11/15/2043
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				3,309,507	3,309,507	XXX
36176B-2K-2	GNMA GNMI SF 761578 X		1	322	322	04/15/2041
36176F-2P-2	GNMA GNHF RF 765182 H		1	9,812	9,812	04/20/2062
36176L-DD-4	GNMA GNMI SF 769000 X		1	1,289	1,289	07/15/2041
36176L-GC-3	GNMA GNMI SF 769095 X		1	1,804	1,804	07/15/2041
36176L-H3-2	GNMA GNMI SF 769150 X		1	1,240	1,240	07/15/2041
36176R-A9-3	GNMA GNHF RF 773432 H		1	3,862	3,862	01/20/2062
36176S-VX-5	GNMA GNMI SF 774930 X		1	1,687	1,687	09/15/2041
36176W-XE-6	GNMA GNPL PN 778577		1	7,113	7,113	01/15/2037
36176X-PH-6	GNMA GNMI SF 779224 X		1	6,106	6,106	05/15/2042
36177H-C8-4	GNMA GNMI SF 779995 X		1	1,731	1,731	11/15/2041
36177J-PR-4	GNMA GNMI SF 790431 X		1	1,511	1,511	11/15/2041
36177L-X6-6	GNMA GNMI SF 792500 X		1	1,311	1,311	12/15/2041
36177M-2D-3	GNMA GNMI SF 793471 X		1	1,396	1,396	03/15/2039

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
36177M-2F-8	GNMA GNMI SF 793473 X		1	1,447	1,447	12/15/2038
36177M-MD-1	GNMA GNMI SF 793055 X		1	1,192	1,192	02/15/2042
36177M-RL-8	GNMA GNMI SF 793190 X		1	1,354	1,354	03/15/2042
36177M-VD-1	GNMA GNMI SF 793311 X		1	1,244	1,244	03/15/2042
36177U-LL-6	GNMA GNMI SF 799330 X		1	2,098	2,098	06/15/2042
36177W-NF-3	GNMA GNMI SF AA0390 X		1	1,650	1,650	05/15/2042
36178F-MC-7	GNMA GNHF RF AA7555 H		1	7,752	7,752	06/20/2064
36178L-Q5-5	GNMA GNII SF AB1376 C		1	1,321	1,321	08/20/2042
36178T-GB-6	GNMA GNPL PN AB6494		1	27,345	27,345	10/15/2049
36179G-UZ-4	GNMA GNCL CL AC6900		1	1,181	1,181	10/15/2053
36179K-PU-2	GNMA GNII SF AC9435 C		1	2,132	2,132	08/20/2035
36179M-E3-0	GNMA GNII SF MA0154 M		1	109,213	109,213	06/20/2042
36179M-EV-8	GNMA GNII JM MA0148 M		1	2,114	2,114	06/20/2042
36179M-G9-5	GNMA GNII SF MA0224 M		1	1,925	1,925	07/20/2042
36179M-GX-2	GNMA GNII JM MA0214 M		1	4,661	4,661	07/20/2042
36179M-LL-2	GNMA GNAR AF MA0331 M		1	5,208	5,208	08/20/2042
36179M-QU-7	GNMA GNII SF MA0467 M		1	1,475	1,475	10/20/2042
36179M-S3-5	GNMA GNII SF MA0538 M		1	1,427	1,427	11/20/2042
36179N-5M-6	GNMA GNII JM MA1752 M		1	468	468	03/20/2044
36179N-AJ-7	GNMA GNII SF MA0909 M		1	409	409	04/20/2028
36179N-DW-5	GNMA GNII SF MA1017 M		1	2,064	2,064	05/20/2043
36179N-M6-2	GNMA GNII JM MA1281 M		1	3,587	3,587	09/20/2043
36179N-S4-1	GNMA GNII JM MA1439 M		1	9,337	9,337	11/20/2043
36179N-TF-5	GNMA GNII SF MA1450 M		1	2,352	2,352	11/20/2043
36179Q-JV-4	GNMA GNII SF MA2076 M		1	113	113	07/20/2044
36179Q-NL-1	GNMA GNII SF MA2195 M		1	47,203	47,203	09/20/2029
36179Q-NM-9	GNMA GNII SF MA2196 M		1	4,224	4,224	09/20/2029
36179Q-NQ-0	GNMA GNII SF MA2199 M		1	864	864	08/20/2024
36179Q-Q3-8	GNMA GNII SF MA2274 M		1	14,013	14,013	10/20/2029
36179Q-R2-9	GNMA GNII SF MA2305 M		1	45,929	45,929	10/20/2044
36179Q-RN-3	GNMA GNII JM MA2293 M		1	2,930	2,930	10/20/2044
36179Q-T6-8	GNMA GNII SF MA2373 M		1	439	439	11/20/2044
36179Q-V4-0	GNMA GNII JM MA2435 M		1	7,071	7,071	12/20/2044
36179Q-V5-7	GNMA GNII JM MA2436 M		1	6,910	6,910	12/20/2044
36179Q-VE-8	GNMA GNII SF MA2413 M		1	11,664	11,664	12/20/2029
36179Q-VF-5	GNMA GNII SF MA2414 M		1	11,139	11,139	12/20/2029
36179Q-VH-1	GNMA GNII SF MA2416 M		1	2,363	2,363	12/20/2029
36179Q-W3-1	GNMA GNAR AT MA2466 M		1	39,955	39,955	12/20/2044
36179Q-W4-9	GNMA GNAR AT MA2467 M		1	3,677	3,677	12/20/2044
36179Q-WE-7	GNMA GNII SF MA2445 M		1	100,854	100,854	12/20/2044
36179Q-WG-2	GNMA GNII SF MA2447 M		1	19,369	19,369	12/20/2044
36179Q-WX-5	GNMA GNAR AS MA2462 M		1	18,372	18,372	11/20/2044
36179Q-WY-3	GNMA GNAR AS MA2463 M		1	27,099	27,099	11/20/2044
36180C-YU-7	GNMA GNMI SF AD1623 X		1	9,222	9,222	01/15/2043
36181B-RT-9	GNMA GNMI SF AE7698 X		1	31,834	31,834	08/15/2043
36181D-EM-4	GNMA GNPL PN AE9140		1	9,448	9,448	01/15/2050
36181P-CW-7	GNMA GNHA ML AF7285 H		1	59,564	59,564	10/20/2064
36182P-VC-9	GNMA GNPL PN AH6911		1	7,172	7,172	08/15/2049
36182W-CZ-4	GNMA GNMI SF AJ1888 X		1	9,734	9,734	08/15/2044
36182W-GE-7	GNMA GNPL PN AJ1997		1	7,408	7,408	12/15/2049
36183C-4Z-6	GNMA GNPL PN AJ7140		1	16,513	16,513	06/15/2052
36183C-W6-9	GNMA GNPL PN AJ6969		1	3	3	11/15/2049
36183K-DS-4	GNMA GNII SF AK1913 C		1	1,677	1,677	10/20/2044
36183K-EX-2	GNMA GNII SF AK1950 C		1	1,527	1,527	10/20/2044
36183L-DQ-6	GNMA GNII SF AK2811 C		1	40,017	40,017	11/20/2044
36183S-ER-8	GNMA GNAR AS AK8244 C		1	16,568	16,568	08/20/2044
36198Q-TT-5	GNMA GNMI SF AI4162 X		1	1,661	1,661	08/15/2044
36198W-VB-8	GNMA GNHA AL AI9610 H		1	44,080	44,080	11/20/2064
36200T-PK-8	GNMA GNMI SF 572026 X		1	1,837	1,837	02/15/2033
36200T-QC-5	GNMA GNMI SF 572051 X		1	2,256	2,256	06/15/2033
36201K-TK-2	GNMA GNMI SF 585654 X		1	1,251	1,251	05/15/2032
36201T-S6-5	GNMA GNMI SF 592841 X		1	1,649	1,649	07/15/2035
36202C-6L-2	GNMA GNII SF 002675 M		1	1,638	1,638	11/20/2028
36202E-S9-1	GNMA GNII SF 004144 M		1	1,300	1,300	05/20/2038
36202E-Z4-4	GNMA GNII JM 004363 M		1	1,612	1,612	02/20/2039
36202F-FN-1	GNMA GNII JM 004673 M		1	1,265	1,265	04/20/2040
36202F-GT-7	GNMA GNII JM 004710 M		1	8,916	8,916	06/20/2040
36202F-TH-9	GNMA GNII JM 005052 M		1	76	76	05/20/2041
36202F-V7-8	GNMA GNII JM 005138 M		1	10,076	10,076	08/20/2041
36202F-VT-0	GNMA GNII SF 005126 M		1	1,531	1,531	12/20/2038
36202F-YB-6	GNMA GNII SF 005206 M		1	1,659	1,659	10/20/2041
36202T-WU-6	GNMA GNMI SF 609159 X		1	1,811	1,811	06/15/2044
36208A-2P-5	GNMA GNHA ML 892242 H		1	2,561	2,561	12/20/2058
36208X-5P-2	GNMA GNMI SF 464454 X		1	11	11	01/15/2029
3620A5-6L-8	GNMA GNMI SF 720075 X		1	1,590	1,590	06/15/2039
3620A7-ZZ-1	GNMA GNMI SF 721760 X		1	1,681	1,681	08/15/2040
3620A9-WT-4	GNMA GNMI SF 723458 X		1	2,211	2,211	12/15/2024
3620AE-J8-4	GNMA GNII SF 727587 C		1	1,621	1,621	09/20/2039
3620AE-S2-7	GNMA GNMI SF 727837 X		1	1,371	1,371	02/15/2040
3620AL-GP-3	GNMA GNMI SF 732906 X		1	1,984	1,984	05/15/2041
3620AM-TF-9	GNMA GNMI SF 734150 X		1	2,145	2,145	01/15/2041
3620AM-XK-3	GNMA GNMI SF 734282 X		1	8,187	8,187	03/15/2041
3620AR-CX-7	GNMA GNMI SF 737286 X		1	2,221	2,221	05/15/2040
3620AS-KS-7	GNMA GNMI SF 738405 X		1	1,748	1,748	06/15/2041
3620AU-SQ-8	GNMA GNHF RF 740427 H		1	2,348	2,348	09/20/2060
3620AV-2A-9	GNMA GNMI SF 741569 X		1	2,371	2,371	03/15/2041
3620C0-YD-4	GNMA GNMI SF 745108 X		1	2,147	2,147	07/15/2039
3620C3-4R-0	GNMA GNMI SF 747932 X		1	1,556	1,556	12/15/2040
36210E-FB-0	GNMA GNMI SF 489862 X		1	2,830	2,830	11/15/2041
36225E-2M-3	GNMA GNAR AF 082579 M		1	4,720	4,720	07/20/2040
36225E-2P-6	GNMA GNAR AF 082581 M		1	925	925	07/20/2040
36225E-3J-9	GNMA GNAR AF 082600 M		1	9,342	9,342	08/20/2040
36225E-YS-5	GNMA GNAR AF 082520 M		1	1,072	1,072	04/20/2040
36225F-AN-9	GNMA GNAR AF 082712 M		1	5,928	5,928	01/20/2041
36225F-C9-8	GNMA GNAR AF 082795 M		1	5,288	5,288	04/20/2041
36225F-D8-9	GNMA GNAR AT 082826 M		1	18,206	18,206	05/20/2041
36225F-FQ-7	GNMA GNAR AF 082874 M		1	9,696	9,696	06/20/2041
3622A2-AE-2	GNMA GNMI SP 783605 X		1	6,061	6,061	02/15/2042
3622A2-LQ-3	GNMA GNII SP 783935 C		1	46,774	46,774	12/20/2042
36230K-G3-9	GNMA GNMI SF 751118 X		1	1,379	1,379	10/15/2040
36230M-FL-6	GNMA GNPL PN 752871		1	3,492	3,492	07/15/2036
36230S-PQ-1	GNMA GNMI SF 757631 X		1	742	742	06/15/2041
36241K-TR-9	GNMA GNMI SP 782360 X		1	28,494	28,494	07/15/2038
36241K-XB-9	GNMA GNMI SP 782474 X		1	51,081	51,081	12/15/2038
36241L-KV-7	GNMA GNMI SP 783008 X		1	1,544	1,544	06/15/2040
36241L-LT-1	GNMA GNII SP 783038 M		1	2,360	2,360	07/20/2040
36291F-4F-2	GNMA GNMI SF 627322 X		1	1,962	1,962	06/15/2034
36291F-VP-0	GNMA GNII BD 627122 C		1	2,904	2,904	03/20/2034
36291M-CY-7	GNMA GNMI SF 631987 X		1	1,342	1,342	10/15/2034
36291M-YR-8	GNMA GNMI SF 632620 X		1	1,267	1,267	07/15/2034
36292D-DD-1	GNMA GNMI SF 645500 X		1	1,459	1,459	10/15/2035
36292D-JN-3	GNMA GNMI SF 645669 X		1	1,588	1,588	06/15/2035

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
36294Q-LV-1	GNMA GNMI SF 656540 X		1	1,279	1,279	11/15/2041
36296C-WD-8	GNMA GNMI SF 687444 X		1	2,190	2,190	06/15/2038
36296D-NA-2	GNMA GNMI SF 688085 X		1	2,157	2,157	11/15/2038
36296H-AS-8	GNMA GNMI SF 691317 X		1	1,152	1,152	08/15/2023
36296Q-EP-0	GNMA GNMI SF 697742 X		1	1,249	1,249	02/15/2039
36297E-2R-5	GNMA GNHF RF 710084 H		1	2,146	2,146	08/20/2061
36297F-VS-8	GNMA GNMI SF 710825 X		1	1,662	1,662	08/15/2039
36297G-ND-8	GNMA GNMI SF 711488 X		1	1,256	1,256	01/15/2040
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities				1,148,932	1,148,932	XXX
0599999. Total - U.S. Government Bonds				4,458,439	4,458,439	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
31281A-X7-2	FMAC 07.000 FGPC N30702 G		1	7	7	09/01/2030
31281B-DD-9	FMAC 04.500 FGPC N31000 G		1	31	31	08/01/2033
31281B-MZ-0	FMAC 04.500 FGPC N31276 G		1	8	8	01/01/2036
31283G-4Q-7	FMAC 06.000 FGPC G00831 G		1	1	1	12/01/2027
31283G-YX-9	FMAC 08.000 FGPC G00726 G		1	0	0	06/01/2027
31283H-4S-1	FMAC 06.500 FGPC G01733 G		1	54	54	10/01/2034
31283H-6B-6	FMAC 06.500 FGPC G01766 G		1	1	1	10/01/2032
31283H-6U-4	FMAC 07.000 FGPC G01783 G		1	97	97	11/01/2034
31283H-BQ-7	FMAC 06.000 FGPC G00947 G		1	7	7	11/01/2026
31283H-D5-1	FMAC 06.500 FGPC G01024 G		1	3	3	04/01/2029
31283H-DU-6	FMAC 06.500 FGPC G01015 G		1	4	4	01/01/2029
31283H-K6-1	FMAC 07.000 FGPC G01217 G		1	7	7	03/01/2031
31283H-PH-2	FMAC 07.000 FGPC G01324 G		1	12	12	10/01/2031
31283H-QG-3	FMAC 06.500 FGPC G01355 G		1	7	7	02/01/2032
31283H-QS-7	FMAC 07.000 FGPC G01365 G		1	5	5	11/01/2031
31283H-R7-2	FMAC 07.000 FGPC G01410 G		1	7	7	04/01/2032
31283H-RC-1	FMAC 07.500 FGPC G01383 G		1	92	92	10/01/2031
31283H-S6-3	FMAC 07.000 FGPC G01441 G		1	6	6	07/01/2032
31283H-S8-9	FMAC 06.500 FGPC G01443 G		1	31	31	08/01/2032
31283H-S9-7	FMAC 06.500 FGPC G01444 G		1	81	81	08/01/2032
31283H-TE-5	FMAC 07.000 FGPC G01449 G		1	14	14	07/01/2032
31283H-UC-7	FMAC 07.500 FGPC G01479 G		1	54	54	06/01/2032
31283H-UY-9	FMAC 07.000 FGPC G01499 G		1	26	26	01/01/2033
31283H-Z6-5	FMAC 05.500 FGPC G01665 G		1	80	80	03/01/2034
31283H-ZC-2	FMAC 07.000 FGPC G01639 G		1	84	84	11/01/2033
31283H-ZE-8	FMAC 07.000 FGPC G01641 G		1	5	5	11/01/2033
31283K-3E-6	FMAC 05.500 FGPC G11697 G		1	2	2	04/01/2020
31283K-3M-8	FMAC 05.500 FGPC G11704 G		1	0	0	11/01/2018
31283K-3V-8	FMAC 04.500 FGPC G11712 G		1	19	19	07/01/2020
31283K-3W-6	FMAC 05.500 FGPC G11713 G		1	4	4	06/01/2020
31283K-3X-4	FMAC 05.000 FGPC G11714 G		1	24	24	06/01/2020
31283K-4A-3	FMAC 05.000 FGPC G11717 G		1	13	13	06/01/2020
31283K-4C-9	FMAC 05.000 FGPC G11719 G		1	41	41	06/01/2020
31283K-4F-2	FMAC 05.000 FGPC G11722 G		1	5	5	07/01/2020
31283K-4G-0	FMAC 05.500 FGPC G11723 G		1	34	34	07/01/2020
31283K-4J-4	FMAC 05.500 FGPC G11725 G		1	2	2	11/01/2018
31283K-4M-7	FMAC 05.500 FGPC G11728 G		1	21	21	02/01/2020
31283K-4V-7	FMAC 05.000 FGPC G11736 G		1	2	2	04/01/2020
31283K-5E-4	FMAC 05.000 FGPC G11745 G		1	0	0	07/01/2015
31283K-5N-4	FMAC 05.000 FGPC G11753 G		1	3	3	08/01/2020
31283K-5U-8	FMAC 05.500 FGPC G11759 G		1	1	1	12/01/2018
31283K-6C-7	FMAC 05.500 FGPC G11767 G		1	7	7	08/01/2020
31283K-6E-3	FMAC 05.000 FGPC G11769 G		1	4	4	10/01/2020
31283K-6F-0	FMAC 05.500 FGPC G11770 G		1	5	5	06/01/2020
31283K-6J-2	FMAC 05.000 FGPC G11773 G		1	32	32	10/01/2020
31283K-6M-5	FMAC 04.500 FGPC G11776 G		1	1	1	09/01/2020
31283K-7A-0	FMAC 04.500 FGPC G11789 G		1	3	3	08/01/2015
31283K-7H-5	FMAC 05.000 FGPC G11796 G		1	5	5	12/01/2018
31283K-D9-6	FMAC 07.000 FGPC G11028 G		1	0	0	07/01/2015
31283K-E2-0	FMAC 07.000 FGPC G11053 G		1	0	0	10/01/2015
31283K-GU-6	FMAC 06.000 FGPC G11111 G		1	0	0	04/01/2016
31283K-J2-5	FMAC 07.000 FGPC G11181 G		1	0	0	11/01/2015
31283K-JY-5	FMAC 07.500 FGPC G11179 G		1	0	0	02/01/2016
31283K-KP-2	FMAC 06.000 FGPC G11202 G		1	2	2	11/01/2016
31283K-LL-0	FMAC 06.000 FGPC G11231 G		1	0	0	04/01/2017
31283K-LZ-9	FMAC 06.000 FGPC G11244 G		1	0	0	04/01/2017
31283K-NL-8	FMAC 05.500 FGPC G11295 G		1	0	0	09/01/2017
31283K-NP-9	FMAC 05.000 FGPC G11298 G		1	4	4	08/01/2017
31283K-PF-9	FMAC 05.000 FGPC G11322 G		1	0	0	11/01/2017
31283K-QJ-0	FMAC 05.500 FGPC G11357 G		1	12	12	01/01/2018
31283K-QU-5	FMAC 06.000 FGPC G11367 G		1	4	4	02/01/2018
31283K-QX-9	FMAC 06.000 FGPC G11370 G		1	14	14	11/01/2017
31283K-RH-3	FMAC 05.500 FGPC G11388 G		1	4	4	03/01/2018
31283K-RZ-3	FMAC 06.000 FGPC G11404 G		1	1	1	10/01/2017
31283K-SS-8	FMAC 06.000 FGPC G11429 G		1	1	1	12/01/2017
31283K-T7-3	FMAC 05.500 FGPC G11474 G		1	0	0	08/01/2018
31283K-TA-6	FMAC 05.000 FGPC G11445 G		1	4	4	09/01/2018
31283K-TD-0	FMAC 05.500 FGPC G11448 G		1	63	63	08/01/2018
31283K-U7-1	FMAC 05.500 FGPC G11506 G		1	1	1	12/01/2018
31283K-UF-3	FMAC 05.500 FGPC G11482 G		1	50	50	10/01/2018
31283K-UL-0	FMAC 08.000 FGPC G11487 G		1	0	0	03/01/2016
31283K-VU-9	FMAC 06.000 FGPC G11527 G		1	6	6	02/01/2019
31283K-W3-8	FMAC 05.500 FGPC G11566 G		1	4	4	04/01/2018
31283K-WL-8	FMAC 05.500 FGPC G11551 G		1	3	3	02/01/2019
31283K-WM-6	FMAC 05.500 FGPC G11552 G		1	31	31	02/01/2019
31283K-X8-6	FMAC 05.500 FGPC G11603 G		1	4	4	08/01/2019
31283K-XB-9	FMAC 06.000 FGPC G11574 G		1	6	6	02/01/2019
31283K-XC-7	FMAC 05.500 FGPC G11575 G		1	5	5	06/01/2019
31283K-XT-0	FMAC 07.500 FGPC G11590 G		1	0	0	12/01/2016
31283K-XX-1	FMAC 05.500 FGPC G11594 G		1	9	9	08/01/2019
31283K-YA-0	FMAC 05.500 FGPC G11605 G		1	23	23	09/01/2019
31283K-ZH-4	FMAC 05.500 FGPC G11644 G		1	3	3	10/01/2017
31283K-ZR-2	FMAC 06.000 FGPC G11652 G		1	2	2	01/01/2020
31283K-ZW-1	FMAC 04.500 FGPC G11657 G		1	4	4	12/01/2018
31283Y-LB-2	FMAC 06.500 FGPC P20423 G		1	79	79	04/01/2034
31283Y-RS-9	FMAC 06.500 FGPC P20598 G		1	86	86	12/01/2034
31286D-DQ-1	FMAC 05.800 FGPC T30111 G		1	337	337	07/01/2037
31287C-AG-7	FMAC 02.500 FGPC T49007 G		1	35,037	35,037	12/01/2029
31287L-ER-9	FMAC 07.000 FGPC C61044 G		1	7	7	04/01/2031
31287L-GN-6	FMAC 07.000 FGPC C61105 G		1	16	16	12/01/2031
31287M-L2-4	FMAC 06.500 FGPC C62145 G		1	1	1	12/01/2028
31287N-J2-5	FMAC 06.500 FGPC C62981 G		1	0	0	01/01/2032
31287N-KY-3	FMAC 07.000 FGPC C63011 G		1	6	6	01/01/2032
31287Q-SQ-5	FMAC 07.000 FGPC C65027 G		1	18	18	02/01/2032
31287R-XS-3	FMAC 06.500 FGPC C66089 G		1	0	0	04/01/2032
31287S-ME-4	FMAC 07.000 FGPC C66657 G		1	5	5	05/01/2032
31287U-BS-0	FMAC 06.500 FGPC C68149 G		1	0	0	06/01/2032
31287U-NZ-1	FMAC 07.000 FGPC C68508 G		1	36	36	06/01/2032

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SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31287U-PN-6	FMAC 06.500 FGPC C68529 G		1	1	1	06/01/2032
31287U-UD-2	FMAC 06.500 FGPC C68680 G		1	1	1	07/01/2032
31287V-6Q-8	FMAC 06.500 FGPC C69879 G		1	1	1	08/01/2032
31287V-E7-1	FMAC 06.500 FGPC C69158 G		1	0	0	07/01/2032
31287V-KZ-2	FMAC 06.500 FGPC C69312 G		1	0	0	08/01/2032
31287V-P3-8	FMAC 06.500 FGPC C69442 G		1	0	0	07/01/2032
31287V-QW-3	FMAC 06.500 FGPC C69469 G		1	4	4	08/01/2032
31287V-RT-9	FMAC 06.500 FGPC C69498 G		1	0	0	08/01/2032
31287V-UJ-7	FMAC 06.500 FGPC C69585 G		1	1	1	08/01/2032
31287V-WM-8	FMAC 06.500 FGPC C69652 G		1	0	0	08/01/2032
31287V-YM-6	FMAC 07.000 FGPC C69716 G		1	31	31	08/01/2032
31287W-CL-0	FMAC 06.500 FGPC C69975 G		1	0	0	08/01/2032
31287X-CT-1	FMAC 06.500 FGPC C70082 G		1	2	2	08/01/2032
31287X-EL-6	FMAC 06.500 FGPC C70139 G		1	1	1	08/01/2032
31287X-G2-6	FMAC 06.500 FGPC C70217 G		1	6	6	08/01/2032
31287X-QR-0	FMAC 06.500 FGPC C70464 G		1	1	1	08/01/2032
31287X-XA-9	FMAC 07.000 FGPC C70673 G		1	16	16	09/01/2032
31287Y-D4-3	FMAC 07.000 FGPC C71023 G		1	8	8	09/01/2032
31287Y-EW-0	FMAC 06.500 FGPC C71049 G		1	1	1	09/01/2032
31288A-FP-5	FMAC 07.000 FGPC C71974 G		1	7	7	09/01/2032
31288A-PW-9	FMAC 06.500 FGPC C72237 G		1	7	7	10/01/2032
31288B-S9-5	FMAC 06.000 FGPC C73244 G		1	42	42	11/01/2032
31288C-G8-8	FMAC 06.000 FGPC C73823 G		1	13	13	11/01/2032
31288D-BP-3	FMAC 07.000 FGPC C74546 G		1	17	17	11/01/2032
31288E-EH-6	FMAC 06.000 FGPC C75536 G		1	1	1	01/01/2033
31288G-AR-3	FMAC 07.000 FGPC C77216 G		1	7	7	08/01/2032
31288G-GZ-9	FMAC 06.000 FGPC C77416 G		1	0	0	03/01/2033
31288H-3E-8	FMAC 05.500 FGPC C78897 G		1	21	21	04/01/2033
31288L-SP-7	FMAC 06.500 FGPC P50526 G		1	1	1	09/01/2036
31288L-TC-5	FMAC 06.500 FGPC P50547 G		1	1	1	04/01/2037
3128C6-P8-6	FMAC 07.000 FGPC P51347 G		1	13	13	11/01/2036
3128CU-BU-9	FMAC 06.500 FGPC G30051 G		1	1	1	05/01/2016
3128CU-JL-1	FMAC 05.000 FGPC G30267 G		1	16	16	08/01/2025
3128CU-K9-6	FMAC 06.000 FGPC G30320 G		1	45	45	07/01/2025
3128CU-KV-7	FMAC 05.500 FGPC G30308 G		1	9	9	01/01/2027
3128CU-LR-5	FMAC 05.500 FGPC G30336 G		1	12	12	08/01/2027
3128CU-M2-9	FMAC 06.000 FGPC G30377 G		1	4	4	12/01/2027
3128CU-M3-7	FMAC 05.500 FGPC G30378 G		1	24	24	01/01/2028
3128CU-MT-0	FMAC 05.500 FGPC G30370 G		1	34	34	09/01/2027
3128CU-MX-1	FMAC 07.000 FGPC G30374 G		1	83	83	11/01/2027
3128CU-N4-4	FMAC 06.000 FGPC G30411 G		1	85	85	07/01/2028
3128CU-N7-7	FMAC 05.500 FGPC G30414 G		1	68	68	07/01/2028
3128CU-NC-6	FMAC 05.500 FGPC G30387 G		1	52	52	02/01/2028
3128CU-PC-4	FMAC 05.000 FGPC G30419 G		1	44	44	11/01/2028
3128CU-PM-2	FMAC 05.500 FGPC G30428 G		1	101	101	09/01/2025
3128CU-QD-1	FMAC 06.000 FGPC G30452 G		1	254	254	10/01/2028
3128CU-WS-1	FMAC 03.500 FGPC G30657 G		1	267	267	07/01/2033
3128CU-X3-5	FMAC 05.000 FGPC G30698 G		1	10,457	10,457	07/01/2031
3128CU-X4-3	FMAC 04.500 FGPC G30699 G		1	193,105	193,105	04/01/2034
3128DH-E4-2	FMAC 06.000 FGPC L10155 G		1	32	32	01/01/2034
3128DU-LK-9	FMAC 07.000 FGPC D91230 G		1	0	0	02/01/2016
3128DX-5J-4	FMAC 06.500 FGPC D94449 G		1	1	1	09/01/2019
3128DX-6C-8	FMAC 07.500 FGPC D94467 G		1	4	4	12/01/2020
3128DX-AT-6	FMAC 06.500 FGPC D93618 G		1	1	1	07/01/2019
3128DY-4C-8	FMAC 06.000 FGPC D95319 G		1	1	1	03/01/2022
3128DY-AV-9	FMAC 06.500 FGPC D94520 G		1	2	2	02/01/2021
3128DY-DE-4	FMAC 08.000 FGPC D94601 G		1	0	0	02/01/2021
3128DY-ZZ-3	FMAC 07.000 FGPC D95260 G		1	1	1	01/01/2022
3128E2-RS-7	FMAC 05.500 FGPC D95897 G		1	35	35	03/01/2023
3128E2-VU-7	FMAC 05.500 FGPC D96027 G		1	4	4	05/01/2023
3128E2-VW-3	FMAC 05.500 FGPC D96029 G		1	12	12	05/01/2023
3128E3-A2-0	FMAC 05.500 FGPC D96325 G		1	36	36	10/01/2023
3128E3-MC-5	FMAC 05.500 FGPC D96655 G		1	2	2	09/01/2024
3128E3-MJ-0	FMAC 05.500 FGPC D96661 G		1	55	55	10/01/2024
3128E3-TS-3	FMAC 05.000 FGPC D96861 G		1	66	66	11/01/2025
3128E3-TU-8	FMAC 05.500 FGPC D96863 G		1	12	12	11/01/2025
3128E3-YR-9	FMAC 05.500 FGPC D97020 G		1	5	5	06/01/2026
3128E4-2W-1	FMAC 05.500 FGPC D97989 G		1	3	3	03/01/2023
3128E4-B9-2	FMAC 05.500 FGPC D97264 G		1	0	0	04/01/2027
3128E4-BX-9	FMAC 05.500 FGPC D97254 G		1	4	4	04/01/2027
3128E4-D7-4	FMAC 05.500 FGPC D97326 G		1	15	15	07/01/2025
3128E4-HW-5	FMAC 05.000 FGPC D97445 G		1	2	2	11/01/2027
3128E4-QY-1	FMAC 06.500 FGPC D97671 G		1	32	32	03/01/2028
3128E4-X2-3	FMAC 05.500 FGPC D97897 G		1	34	34	12/01/2027
3128E4-Y6-3	FMAC 05.500 FGPC D97933 G		1	3	3	07/01/2028
3128E5-FV-6	FMAC 05.000 FGPC D98280 G		1	54	54	09/01/2029
3128E5-QC-6	FMAC 04.500 FGPC D98551 G		1	125	125	03/01/2031
3128E6-E8-6	FMAC 04.000 FGPC D99159 G		1	215	215	04/01/2032
3128FS-PF-9	FMAC 08.000 FGPC D83122 G		1	1	1	10/01/2027
3128GF-AU-9	FMAC 07.000 FGPC E79919 G		1	0	0	01/01/2015
3128GG-3G-6	FMAC 07.500 FGPC E80799 G		1	0	0	07/01/2015
3128GG-DM-2	FMAC 07.000 FGPC E80108 G		1	0	0	02/01/2015
3128GG-EF-6	FMAC 07.000 FGPC E80134 G		1	0	0	02/01/2015
3128GG-EP-4	FMAC 07.000 FGPC E80142 G		1	0	0	02/01/2015
3128GH-CR-0	FMAC 07.000 FGPC E80980 G		1	0	0	07/01/2015
3128GH-G5-4	FMAC 08.500 FGPC E81120 G		1	0	0	08/01/2015
3128GH-K6-7	FMAC 07.000 FGPC E81217 G		1	0	0	09/01/2015
3128GH-L9-0	FMAC 07.500 FGPC E81252 G		1	0	0	08/01/2015
3128GH-ML-2	FMAC 07.000 FGPC E81263 G		1	0	0	09/01/2015
3128GH-ZE-4	FMAC 07.500 FGPC E81641 G		1	0	0	11/01/2015
3128GJ-3Q-8	FMAC 06.500 FGPC E82607 G		1	0	0	02/01/2016
3128GJ-V7-9	FMAC 07.000 FGPC E82438 G		1	0	0	02/01/2016
3128GJ-XV-4	FMAC 07.500 FGPC E82492 G		1	0	0	02/01/2016
3128GK-BA-1	FMAC 05.500 FGPC E82733 G		1	0	0	03/01/2016
3128GK-SV-7	FMAC 06.000 FGPC E83232 G		1	1	1	04/01/2016
3128GK-SW-5	FMAC 06.000 FGPC E83233 G		1	0	0	04/01/2016
3128GL-LN-0	FMAC 06.500 FGPC E83933 G		1	0	0	05/01/2016
3128GL-WT-5	FMAC 06.500 FGPC E84258 G		1	0	0	06/01/2016
3128GM-SB-7	FMAC 06.500 FGPC E85014 G		1	0	0	08/01/2016
3128GM-V6-4	FMAC 06.500 FGPC E85137 G		1	0	0	08/01/2016
3128GM-YJ-3	FMAC 06.500 FGPC E85213 G		1	1	1	09/01/2016
3128GN-LW-6	FMAC 06.000 FGPC E85741 G		1	1	1	10/01/2016
3128GN-Y7-7	FMAC 05.000 FGPC E86134 G		1	3	3	11/01/2016
3128GP-3W-1	FMAC 05.500 FGPC E87113 G		1	3	3	01/01/2017
3128GQ-CC-3	FMAC 06.000 FGPC E87267 G		1	0	0	01/01/2017
3128GQ-HX-2	FMAC 06.500 FGPC E87446 G		1	0	0	01/01/2017
3128GR-4Y-2	FMAC 05.500 FGPC E88939 G		1	3	3	04/01/2017
3128GR-6Q-7	FMAC 05.500 FGPC E88979 G		1	1	1	04/01/2017
3128GR-AG-4	FMAC 06.500 FGPC E88107 G		1	0	0	02/01/2017
3128GR-DU-0	FMAC 06.000 FGPC E88215 G		1	0	0	03/01/2017
3128GR-KK-4	FMAC 06.000 FGPC E88398 G		1	1	1	03/01/2017
3128GR-YE-3	FMAC 06.000 FGPC E88809 G		1	1	1	04/01/2017

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3128GS-2H-9	FMAC 06.000 FGPC E89776 G		1	0	0	05/01/2017
3128GS-2J-5	FMAC 06.000 FGPC E89777 G		1	1	1	05/01/2017
3128GS-2W-6	FMAC 06.000 FGPC E89789 G		1	2	2	05/01/2017
3128GS-6E-2	FMAC 06.000 FGPC E89869 G		1	0	0	05/01/2017
3128GS-6T-9	FMAC 06.000 FGPC E89882 G		1	1	1	06/01/2017
3128GS-6U-6	FMAC 06.000 FGPC E89883 G		1	1	1	05/01/2017
3128GS-6X-0	FMAC 05.500 FGPC E89886 G		1	0	0	05/01/2017
3128GS-AX-5	FMAC 06.000 FGPC E89022 G		1	1	1	04/01/2017
3128GS-DF-1	FMAC 06.000 FGPC E89102 G		1	0	0	04/01/2017
3128GS-DX-2	FMAC 06.000 FGPC E89118 G		1	0	0	04/01/2017
3128GS-G6-8	FMAC 06.000 FGPC E89221 G		1	1	1	04/01/2017
3128GS-GG-6	FMAC 06.000 FGPC E89199 G		1	1	1	04/01/2017
3128GS-GH-4	FMAC 06.000 FGPC E89200 G		1	2	2	04/01/2017
3128GS-KX-4	FMAC 06.000 FGPC E89310 G		1	0	0	04/01/2017
3128GS-L4-7	FMAC 06.000 FGPC E89347 G		1	0	0	04/01/2017
3128GS-LL-9	FMAC 07.000 FGPC E89331 G		1	0	0	04/01/2017
3128GS-NK-9	FMAC 06.000 FGPC E89394 G		1	1	1	04/01/2017
3128GS-NR-4	FMAC 06.000 FGPC E89400 G		1	0	0	04/01/2017
3128GS-P2-7	FMAC 06.000 FGPC E89441 G		1	0	0	04/01/2017
3128GS-PU-5	FMAC 06.000 FGPC E89435 G		1	0	0	05/01/2017
3128GS-Q7-5	FMAC 06.000 FGPC E89478 G		1	1	1	04/01/2017
3128GS-QR-1	FMAC 06.000 FGPC E89464 G		1	0	0	04/01/2017
3128GS-RG-4	FMAC 06.000 FGPC E89487 G		1	0	0	04/01/2017
3128GS-WE-3	FMAC 06.000 FGPC E89645 G		1	7	7	05/01/2017
3128GS-WL-7	FMAC 06.000 FGPC E89651 G		1	2	2	05/01/2017
3128GS-XP-7	FMAC 06.000 FGPC E89686 G		1	0	0	05/01/2017
3128GT-AV-7	FMAC 06.000 FGPC E89920 G		1	5	5	05/01/2017
3128GT-CD-5	FMAC 06.000 FGPC E89968 G		1	0	0	06/01/2017
3128GT-CN-3	FMAC 06.500 FGPC E89977 G		1	0	0	05/01/2017
3128GU-6N-7	FMAC 05.000 FGPC E90877 G		1	1	1	08/01/2017
3128GU-B7-6	FMAC 06.000 FGPC E90062 G		1	1	1	06/01/2017
3128GU-BH-4	FMAC 06.000 FGPC E90040 G		1	1	1	06/01/2017
3128GU-CE-0	FMAC 06.000 FGPC E90069 G		1	3	3	06/01/2017
3128GU-DG-4	FMAC 06.000 FGPC E90103 G		1	1	1	05/01/2017
3128GU-DS-8	FMAC 06.000 FGPC E90113 G		1	1	1	06/01/2017
3128GU-E2-4	FMAC 06.000 FGPC E90153 G		1	1	1	06/01/2017
3128GU-EM-0	FMAC 06.000 FGPC E90140 G		1	4	4	05/01/2017
3128GU-G6-3	FMAC 06.000 FGPC E90221 G		1	0	0	06/01/2017
3128GU-GY-2	FMAC 06.000 FGPC E90215 G		1	0	0	06/01/2017
3128GU-HA-3	FMAC 05.500 FGPC E90225 G		1	0	0	06/01/2017
3128GU-HY-1	FMAC 06.000 FGPC E90247 G		1	0	0	06/01/2017
3128GU-JA-1	FMAC 06.000 FGPC E90257 G		1	0	0	06/01/2017
3128GU-JK-9	FMAC 06.000 FGPC E90266 G		1	1	1	06/01/2017
3128GU-JS-2	FMAC 06.000 FGPC E90273 G		1	0	0	06/01/2017
3128GU-JV-5	FMAC 06.000 FGPC E90276 G		1	0	0	06/01/2017
3128GU-JY-9	FMAC 06.000 FGPC E90279 G		1	1	1	06/01/2017
3128GU-K2-7	FMAC 06.000 FGPC E90313 G		1	1	1	06/01/2017
3128GU-K4-3	FMAC 06.000 FGPC E90315 G		1	10	10	07/01/2017
3128GU-KA-9	FMAC 06.000 FGPC E90289 G		1	2	2	06/01/2017
3128GU-L3-4	FMAC 06.000 FGPC E90346 G		1	0	0	06/01/2017
3128GU-L5-9	FMAC 06.000 FGPC E90348 G		1	7	7	06/01/2017
3128GU-LC-4	FMAC 06.000 FGPC E90323 G		1	2	2	06/01/2017
3128GU-M6-6	FMAC 06.000 FGPC E90381 G		1	0	0	07/01/2017
3128GU-M7-4	FMAC 06.000 FGPC E90382 G		1	4	4	07/01/2017
3128GU-NT-5	FMAC 06.000 FGPC E90402 G		1	2	2	07/01/2017
3128GU-PL-0	FMAC 05.500 FGPC E90427 G		1	0	0	06/01/2017
3128GU-R7-9	FMAC 06.000 FGPC E90510 G		1	0	0	07/01/2017
3128GU-TM-4	FMAC 06.000 FGPC E90556 G		1	1	1	07/01/2017
3128GU-TS-1	FMAC 06.000 FGPC E90561 G		1	2	2	07/01/2017
3128GU-UT-7	FMAC 06.000 FGPC E90594 G		1	78	78	07/01/2017
3128GU-VR-0	FMAC 06.000 FGPC E90624 G		1	0	0	08/01/2017
3128GU-XC-1	FMAC 06.000 FGPC E90675 G		1	2	2	08/01/2017
3128GU-XD-9	FMAC 06.000 FGPC E90676 G		1	0	0	07/01/2017
3128GU-XL-1	FMAC 06.000 FGPC E90683 G		1	1	1	08/01/2017
3128GU-XS-6	FMAC 06.000 FGPC E90689 G		1	1	1	08/01/2017
3128GV-AL-4	FMAC 06.000 FGPC E90911 G		1	0	0	08/01/2017
3128GV-BX-7	FMAC 05.500 FGPC E90954 G		1	0	0	08/01/2017
3128GV-CQ-1	FMAC 06.000 FGPC E90979 G		1	3	3	08/01/2017
3128GV-EB-2	FMAC 06.000 FGPC E91030 G		1	0	0	08/01/2017
3128GV-GN-4	FMAC 06.000 FGPC E91105 G		1	0	0	08/01/2017
3128GV-HE-3	FMAC 04.500 FGPC E91129 G		1	6	6	09/01/2017
3128GV-HJ-2	FMAC 05.500 FGPC E91133 G		1	65	65	09/01/2017
3128GV-N9-7	FMAC 05.000 FGPC E91316 G		1	1	1	09/01/2017
3128GV-NK-2	FMAC 06.000 FGPC E91294 G		1	0	0	08/01/2017
3128GV-Q5-2	FMAC 05.000 FGPC E91376 G		1	1	1	09/01/2017
3128GV-TY-6	FMAC 05.000 FGPC E91467 G		1	1	1	09/01/2017
3128GV-UH-1	FMAC 06.000 FGPC E91484 G		1	1	1	09/01/2017
3128GV-UJ-7	FMAC 06.000 FGPC E91485 G		1	2	2	09/01/2017
3128GV-Y9-5	FMAC 05.000 FGPC E91636 G		1	2	2	10/01/2017
3128GW-2Z-0	FMAC 05.500 FGPC E92592 G		1	0	0	11/01/2017
3128GW-GP-7	FMAC 06.000 FGPC E92006 G		1	2	2	10/01/2017
3128GW-GS-1	FMAC 05.500 FGPC E92009 G		1	5	5	10/01/2017
3128GW-KN-7	FMAC 05.500 FGPC E92101 G		1	0	0	11/01/2017
3128GW-PG-7	FMAC 05.000 FGPC E92223 G		1	0	0	11/01/2017
3128GW-PH-5	FMAC 05.000 FGPC E92224 G		1	3	3	11/01/2017
3128GW-TA-6	FMAC 05.500 FGPC E92345 G		1	1	1	11/01/2017
3128GX-4R-4	FMAC 05.500 FGPC E93532 G		1	16	16	01/01/2018
3128GX-G3-4	FMAC 05.500 FGPC E92918 G		1	11	11	12/01/2017
3128GX-LS-3	FMAC 05.500 FGPC E93037 G		1	7	7	11/01/2017
3128GX-SC-1	FMAC 05.500 FGPC E93215 G		1	0	0	12/01/2017
3128GX-TL-0	FMAC 05.500 FGPC E93255 G		1	2	2	12/01/2017
3128GX-Y3-4	FMAC 05.000 FGPC E93430 G		1	0	0	12/01/2017
3128GY-5E-0	FMAC 04.500 FGPC E94445 G		1	4	4	02/01/2018
3128GY-5K-6	FMAC 06.000 FGPC E94450 G		1	0	0	07/01/2017
3128GY-A8-7	FMAC 05.500 FGPC E93631 G		1	2	2	01/01/2018
3128GY-DT-8	FMAC 05.500 FGPC E93714 G		1	1	1	01/01/2018
3128GY-DZ-4	FMAC 05.500 FGPC E93720 G		1	4	4	01/01/2018
3128GY-JW-5	FMAC 06.000 FGPC E93877 G		1	2	2	01/01/2018
3128GY-P4-0	FMAC 05.000 FGPC E94043 G		1	0	0	02/01/2018
3128GY-RC-0	FMAC 05.500 FGPC E94083 G		1	8	8	02/01/2018
3128GY-S8-8	FMAC 05.000 FGPC E94143 G		1	0	0	02/01/2018
3128GY-VA-9	FMAC 05.500 FGPC E94209 G		1	2	2	02/01/2018
3128GY-XZ-2	FMAC 05.500 FGPC E94296 G		1	1	1	01/01/2018
3128H2-DK-6	FMAC 05.500 FGPC E94606 G		1	0	0	02/01/2018
3128H2-KF-9	FMAC 05.500 FGPC E94794 G		1	0	0	02/01/2018
3128H2-SR-5	FMAC 05.500 FGPC E95028 G		1	2	2	02/01/2018
3128H3-2J-9	FMAC 04.500 FGPC E96177 G		1	36	36	05/01/2018
3128H3-2U-4	FMAC 05.000 FGPC E96187 G		1	5	5	05/01/2018
3128H3-3K-5	FMAC 05.000 FGPC E96202 G		1	16	16	05/01/2018
3128H3-3S-8	FMAC 05.000 FGPC E96209 G		1	1	1	04/01/2018
3128H3-3U-3	FMAC 05.000 FGPC E96211 G		1	2	2	04/01/2018
3128H3-6N-6	FMAC 05.000 FGPC E96277 G		1	3	3	05/01/2018

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3128H3-D6-5	FMAC 05.500 FGPC E95525 G		1	0	0	05/01/2017
3128H3-DP-3	FMAC 05.500 FGPC E95510 G		1	1	1	04/01/2018
3128H3-M8-1	FMAC 05.000 FGPC E95783 G		1	3	3	04/01/2018
3128H3-MY-4	FMAC 05.000 FGPC E95775 G		1	15	15	04/01/2018
3128H3-ZK-0	FMAC 05.000 FGPC E96146 G		1	3	3	05/01/2018
3128H4-4M-8	FMAC 05.000 FGPC E97128 G		1	6	6	06/01/2018
3128H4-E8-8	FMAC 05.000 FGPC E96459 G		1	0	0	05/01/2018
3128H4-E9-6	FMAC 05.000 FGPC E96460 G		1	0	0	05/01/2018
3128H4-HM-4	FMAC 05.000 FGPC E96536 G		1	1	1	03/01/2018
3128H4-NS-4	FMAC 05.000 FGPC E96701 G		1	19	19	05/01/2018
3128H4-XB-0	FMAC 04.000 FGPC E96974 G		1	670	670	06/01/2018
3128H4-XR-5	FMAC 05.000 FGPC E96988 G		1	2	2	06/01/2018
3128H4-YE-3	FMAC 04.500 FGPC E97009 G		1	1	1	06/01/2018
3128H5-EP-7	FMAC 04.500 FGPC E97342 G		1	3	3	07/01/2018
3128H5-Q5-8	FMAC 05.000 FGPC E97676 G		1	4	4	07/01/2018
3128H5-Q9-0	FMAC 05.000 FGPC E97680 G		1	3	3	07/01/2018
3128H6-3N-2	FMAC 05.000 FGPC E98905 G		1	37	37	08/01/2018
3128H6-4N-1	FMAC 05.500 FGPC E98929 G		1	8	8	08/01/2018
3128H6-GX-6	FMAC 04.500 FGPC E98314 G		1	4	4	08/01/2018
3128H6-TV-6	FMAC 04.500 FGPC E98664 G		1	6	6	08/01/2018
3128H6-UY-8	FMAC 04.500 FGPC E98699 G		1	1	1	08/01/2018
3128H7-6E-7	FMAC 05.000 FGPC E99869 G		1	1	1	06/01/2018
3128H7-CS-9	FMAC 04.500 FGPC E99081 G		1	2	2	09/01/2018
3128H7-NJ-7	FMAC 04.000 FGPC E99393 G		1	8	8	09/01/2018
3128H7-PJ-5	FMAC 05.000 FGPC E99425 G		1	1	1	09/01/2018
3128H7-PW-6	FMAC 04.500 FGPC E99437 G		1	1	1	09/01/2018
3128H7-QV-7	FMAC 03.500 FGPC E99468 G		1	16	16	09/01/2018
3128H7-T8-5	FMAC 05.000 FGPC E99575 G		1	1	1	09/01/2018
3128H7-ZS-4	FMAC 05.000 FGPC E99753 G		1	14	14	07/01/2018
3128H8-A6-7	FMAC 04.500 FGPC E99929 G		1	212	212	10/01/2018
3128H8-A6-7	FMAC 04.500 FGPC E99929 G		1	0	0	10/01/2018
3128H8-CB-4	FMAC 05.000 FGPC E99966 G		1	7	7	10/01/2018
3128JR-K5-4	FMAC FMAR 847516 G		1	15,034	15,034	02/01/2036
3128K0-2S-1	FMAC 06.500 FGPC A40785 G		1	2	2	12/01/2035
3128K0-2Y-8	FMAC 06.500 FGPC A40791 G		1	6	6	12/01/2035
3128K0-EA-7	FMAC 06.500 FGPC A40129 G		1	4	4	11/01/2035
3128K0-V6-7	FMAC 06.500 FGPC A40637 G		1	21	21	12/01/2035
3128K0-ZT-3	FMAC 06.500 FGPC A40754 G		1	13	13	12/01/2035
3128K1-R8-6	FMAC 06.500 FGPC A41411 G		1	108	108	01/01/2036
3128K1-RN-3	FMAC 06.000 FGPC A41393 G		1	9	9	01/01/2036
3128K2-EX-3	FMAC 06.500 FGPC A41950 G		1	6	6	01/01/2036
3128K2-LH-0	FMAC 05.500 FGPC A42128 G		1	36	36	01/01/2036
3128K2-V2-2	FMAC 05.500 FGPC A42433 G		1	5	5	02/01/2036
3128K4-BM-6	FMAC 06.500 FGPC A43644 G		1	1	1	03/01/2036
3128K5-6T-4	FMAC 06.500 FGPC A45382 G		1	13	13	06/01/2035
3128K6-FV-7	FMAC 06.500 FGPC A45580 G		1	5	5	06/01/2035
3128K6-UV-0	FMAC 06.500 FGPC A45996 G		1	13	13	07/01/2035
3128K6-VH-0	FMAC 05.000 FGPC A46016 G		1	1	1	07/01/2035
3128K7-4C-9	FMAC 05.500 FGPC A47119 G		1	10	10	10/01/2035
3128K7-M5-4	FMAC 06.500 FGPC A46680 G		1	24	24	08/01/2035
3128K7-MY-1	FMAC 04.500 FGPC A46675 G		1	107	107	08/01/2035
3128K7-RT-7	FMAC 05.500 FGPC A46798 G		1	0	0	09/01/2035
3128K7-ZW-1	FMAC 06.500 FGPC A47057 G		1	7	7	09/01/2035
3128K7-ZY-7	FMAC 07.000 FGPC A47059 G		1	2	2	09/01/2035
3128K8-5X-0	FMAC 06.500 FGPC A48062 G		1	8	8	01/01/2036
3128K8-PD-2	FMAC 06.500 FGPC A47620 G		1	9	9	10/01/2035
3128K8-SY-3	FMAC 06.500 FGPC A47735 G		1	37	37	11/01/2035
3128K9-4S-0	FMAC 07.000 FGPC A48933 G		1	62	62	05/01/2036
3128K9-GK-4	FMAC 07.000 FGPC A48302 G		1	2	2	02/01/2036
3128K9-KT-0	FMAC 05.500 FGPC A48406 G		1	21	21	03/01/2036
3128K9-V8-4	FMAC 06.000 FGPC A48739 G		1	223	223	05/01/2036
3128KA-2U-4	FMAC 06.500 FGPC A49787 G		1	2	2	06/01/2036
3128KA-JV-4	FMAC 05.000 FGPC A49276 G		1	1	1	06/01/2036
3128KC-CR-6	FMAC 06.500 FGPC A50080 G		1	2	2	06/01/2036
3128KC-JU-2	FMAC 06.500 FGPC A50275 G		1	2	2	06/01/2036
3128KC-MR-5	FMAC 06.500 FGPC A50368 G		1	3	3	07/01/2036
3128KC-MV-6	FMAC 06.500 FGPC A50372 G		1	0	0	07/01/2036
3128KC-MW-4	FMAC 06.500 FGPC A50373 G		1	0	0	07/01/2036
3128KC-P2-7	FMAC 06.500 FGPC A50441 G		1	5	5	07/01/2036
3128KC-X5-1	FMAC 07.000 FGPC A50700 G		1	0	0	07/01/2036
3128KF-MB-3	FMAC 07.000 FGPC A53054 G		1	53	53	10/01/2036
3128KF-NS-5	FMAC 07.000 FGPC A53101 G		1	72	72	10/01/2036
3128KF-QD-5	FMAC 06.000 FGPC A53152 G		1	29	29	10/01/2036
3128KG-3L-0	FMAC 06.500 FGPC A54403 G		1	21	21	10/01/2036
3128KG-FQ-6	FMAC 06.500 FGPC A53775 G		1	39	39	11/01/2036
3128KH-FU-5	FMAC 06.500 FGPC A54679 G		1	0	0	06/01/2036
3128KJ-B8-4	FMAC 07.000 FGPC A55463 G		1	48	48	12/01/2036
3128KJ-EL-2	FMAC 05.500 FGPC A55539 G		1	10	10	12/01/2036
3128KJ-GF-3	FMAC 06.000 FGPC A55598 G		1	2	2	12/01/2036
3128KJ-XD-9	FMAC 05.500 FGPC A56076 G		1	9	9	01/01/2037
3128KK-BM-0	FMAC 06.000 FGPC A56344 G		1	2	2	01/01/2037
3128KK-YS-2	FMAC 05.500 FGPC A57021 G		1	31	31	02/01/2037
3128KL-MJ-3	FMAC 05.500 FGPC A57561 G		1	18	18	02/01/2037
3128KL-QQ-3	FMAC 05.500 FGPC A57663 G		1	23	23	12/01/2036
3128KL-T7-2	FMAC 05.500 FGPC A57774 G		1	25	25	02/01/2037
3128KL-Y2-7	FMAC 05.000 FGPC A57929 G		1	0	0	03/01/2037
3128KM-CT-0	FMAC 05.500 FGPC A58182 G		1	2	2	03/01/2032
3128KM-K9-5	FMAC 05.500 FGPC A58420 G		1	9	9	03/01/2037
3128KN-LN-1	FMAC 05.000 FGPC A59333 G		1	1	1	04/01/2037
3128KN-UN-1	FMAC 05.500 FGPC A59589 G		1	0	0	04/01/2037
3128KQ-V8-6	FMAC 05.500 FGPC A60639 G		1	38	38	05/01/2037
3128KR-JH-8	FMAC 05.000 FGPC A61164 G		1	1	1	04/01/2036
3128KR-WQ-3	FMAC 06.000 FGPC A61555 G		1	175	175	10/01/2036
3128KT-ME-7	FMAC 06.000 FGPC A63057 G		1	22	22	07/01/2037
3128KU-NN-3	FMAC 05.500 FGPC A63997 G		1	232	232	07/01/2037
3128KU-XP-7	FMAC 07.000 FGPC A64286 G		1	36	36	08/01/2037
3128KV-T3-9	FMAC 06.500 FGPC A65070 G		1	5	5	09/01/2037
3128KV-V5-1	FMAC 06.500 FGPC A65136 G		1	1	1	09/01/2037
3128KW-7M-9	FMAC 07.000 FGPC A66300 G		1	71	71	10/01/2037
3128KX-JB-8	FMAC 07.000 FGPC A66558 G		1	4	4	10/01/2037
3128KX-PZ-8	FMAC 06.500 FGPC A66740 G		1	8	8	10/01/2037
3128KX-XP-1	FMAC 06.500 FGPC A66986 G		1	19	19	10/01/2037
3128KY-GB-9	FMAC 06.500 FGPC A67394 G		1	5	5	11/01/2037
3128L0-GJ-5	FMAC 06.500 FGPC A68301 G		1	26	26	11/01/2037
3128L0-VL-3	FMAC 06.500 FGPC A68719 G		1	3	3	10/01/2037
3128L0-VT-6	FMAC 06.500 FGPC A68726 G		1	37	37	11/01/2037
3128L3-C4-6	FMAC 07.000 FGPC A70091 G		1	64	64	07/01/2037
3128L3-S7-2	FMAC 06.500 FGPC A70542 G		1	1	1	12/01/2037
3128L4-E8-3	FMAC 07.000 FGPC A71059 G		1	2	2	01/01/2038
3128L4-WX-8	FMAC 06.500 FGPC A71562 G		1	142	142	01/01/2038
3128L5-W3-1	FMAC 06.000 FGPC A72466 G		1	19	19	01/01/2038
3128L6-E9-6	FMAC 06.000 FGPC A72860 G		1	36	36	02/01/2038

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3128L7-5B-9	FMAC 06.500 FGPC A74442 G		1	11	11	03/01/2038
3128L8-KE-4	FMAC 05.000 FGPC A74793 G		1	17	17	03/01/2038
3128L9-Q5-5	FMAC 06.500 FGPC A75876 G		1	31	31	04/01/2038
3128L9-WG-4	FMAC 05.500 FGPC A76047 G		1	36	36	04/01/2038
3128LA-QP-8	FMAC 05.500 FGPC A76762 G		1	11	11	05/01/2038
3128LA-ZW-3	FMAC 05.500 FGPC A77057 G		1	11	11	05/01/2038
3128LB-DT-2	FMAC 05.500 FGPC A77314 G		1	3	3	05/01/2038
3128LC-4U-7	FMAC 05.500 FGPC A78935 G		1	0	0	05/01/2036
3128LC-UQ-7	FMAC 05.500 FGPC A78691 G		1	41	41	06/01/2038
3128LD-3P-7	FMAC 05.500 FGPC A79806 G		1	50	50	07/01/2038
3128LD-AQ-7	FMAC 05.500 FGPC A79015 G		1	3	3	07/01/2038
3128LD-HK-3	FMAC 05.000 FGPC A79234 G		1	0	0	05/01/2036
3128LD-J7-0	FMAC 06.500 FGPC A79286 G		1	7	7	07/01/2038
3128LD-YZ-1	FMAC 05.500 FGPC A79728 G		1	20	20	08/01/2038
3128LL-CB-0	FMAC FMAR 2B0066 G		1	6,423	6,423	12/01/2041
3128LX-AT-7	FMAC 05.000 FGPC G01818 G		1	0	0	05/01/2035
3128LX-AY-6	FMAC 06.000 FGPC G01823 G		1	2	2	05/01/2035
3128LX-C2-4	FMAC 06.500 FGPC G01889 G		1	21	21	07/01/2035
3128LX-CU-2	FMAC 05.000 FGPC G01883 G		1	1	1	08/01/2035
3128LX-FL-9	FMAC 06.500 FGPC G01971 G		1	4	4	11/01/2035
3128LX-GB-0	FMAC 05.000 FGPC G01994 G		1	17	17	12/01/2035
3128LX-HB-9	FMAC 06.000 FGPC G02026 G		1	201	201	03/01/2032
3128LX-HJ-2	FMAC 07.000 FGPC G02033 G		1	30	30	11/01/2032
3128LX-HR-4	FMAC 06.500 FGPC G02040 G		1	12	12	01/01/2036
3128LX-PS-3	FMAC 06.500 FGPC G02233 G		1	0	0	07/01/2036
3128LX-QM-5	FMAC 06.500 FGPC G02260 G		1	5	5	07/01/2036
3128LX-S7-6	FMAC 05.000 FGPC G02342 G		1	15	15	10/01/2036
3128LX-UH-1	FMAC 06.000 FGPC G02384 G		1	30	30	11/01/2036
3128M1-AN-9	FMAC 05.500 FGPC G11913 G		1	9	9	03/01/2021
3128M1-AW-9	FMAC 05.000 FGPC G11921 G		1	9	9	02/01/2021
3128M1-BH-1	FMAC 05.500 FGPC G11940 G		1	194	194	05/01/2020
3128M1-BL-2	FMAC 05.500 FGPC G11943 G		1	63	63	04/01/2021
3128M1-BM-0	FMAC 05.500 FGPC G11944 G		1	37	37	07/01/2020
3128M1-C2-3	FMAC 05.500 FGPC G11989 G		1	21	21	04/01/2021
3128M1-C7-2	FMAC 05.500 FGPC G11994 G		1	269	269	05/01/2021
3128M1-CM-9	FMAC 05.500 FGPC G11976 G		1	27	27	12/01/2019
3128M1-CM-9	FMAC 05.500 FGPC G11976 G		1	1	1	12/01/2019
3128M1-CR-8	FMAC 05.000 FGPC G11980 G		1	11	11	04/01/2021
3128M1-CU-1	FMAC 05.500 FGPC G11983 G		1	200	200	01/01/2020
3128M1-D5-5	FMAC 04.500 FGPC G12024 G		1	175	175	08/01/2018
3128M1-DN-6	FMAC 05.500 FGPC G12009 G		1	158	158	07/01/2020
3128M1-EZ-8	FMAC 05.000 FGPC G12052 G		1	161	161	09/01/2019
3128M1-F7-9	FMAC 05.500 FGPC G12090 G		1	1	1	10/01/2017
3128M1-FD-6	FMAC 05.500 FGPC G12064 G		1	2	2	08/01/2019
3128M1-FK-0	FMAC 05.500 FGPC G12070 G		1	46	46	12/01/2017
3128M1-FL-8	FMAC 06.000 FGPC G12071 G		1	16	16	08/01/2017
3128M1-G6-0	FMAC 05.500 FGPC G12121 G		1	7	7	04/01/2021
3128M1-GC-7	FMAC 05.000 FGPC G12095 G		1	12	12	12/01/2018
3128M1-GD-5	FMAC 05.000 FGPC G12096 G		1	4	4	11/01/2019
3128M1-GK-9	FMAC 05.500 FGPC G12102 G		1	132	132	05/01/2021
3128M1-HA-0	FMAC 04.500 FGPC G12125 G		1	6	6	06/01/2019
3128M1-HP-7	FMAC 05.000 FGPC G12138 G		1	20	20	12/01/2020
3128M1-HV-4	FMAC 05.000 FGPC G12144 G		1	115	115	11/01/2019
3128M1-J6-7	FMAC 05.000 FGPC G12185 G		1	58	58	04/01/2021
3128M1-J8-3	FMAC 05.000 FGPC G12187 G		1	3	3	05/01/2021
3128M1-JK-6	FMAC 06.500 FGPC G12166 G		1	30	30	01/01/2018
3128M1-K3-2	FMAC 05.500 FGPC G12214 G		1	110	110	06/01/2016
3128M1-K4-0	FMAC 05.500 FGPC G12215 G		1	1	1	07/01/2021
3128M1-K6-5	FMAC 06.000 FGPC G12217 G		1	1	1	07/01/2021
3128M1-KU-2	FMAC 05.500 FGPC G12207 G		1	29	29	07/01/2021
3128M1-KY-4	FMAC 05.000 FGPC G12211 G		1	5	5	06/01/2021
3128M1-LA-5	FMAC 05.500 FGPC G12221 G		1	13	13	06/01/2021
3128M1-LH-0	FMAC 05.500 FGPC G12228 G		1	15	15	07/01/2021
3128M1-M2-2	FMAC 06.000 FGPC G12277 G		1	39	39	08/01/2021
3128M1-MC-0	FMAC 05.500 FGPC G12255 G		1	2	2	07/01/2021
3128M1-N3-9	FMAC 05.500 FGPC G12310 G		1	9	9	08/01/2021
3128M1-NN-5	FMAC 06.000 FGPC G12297 G		1	55	55	07/01/2021
3128M1-NN-5	FMAC 06.000 FGPC G12297 G		1	27	27	07/01/2021
3128M1-NR-6	FMAC 05.500 FGPC G12300 G		1	1	1	07/01/2016
3128M1-NU-9	FMAC 05.000 FGPC G12303 G		1	2	2	07/01/2021
3128M1-NX-3	FMAC 06.000 FGPC G12306 G		1	29	29	07/01/2021
3128M1-NZ-8	FMAC 05.000 FGPC G12308 G		1	32	32	12/01/2020
3128M1-P2-9	FMAC 05.000 FGPC G12341 G		1	7	7	09/01/2021
3128M1-PA-1	FMAC 05.500 FGPC G12317 G		1	10	10	08/01/2021
3128M1-PC-7	FMAC 05.000 FGPC G12319 G		1	7	7	06/01/2021
3128M1-PE-3	FMAC 05.500 FGPC G12321 G		1	18	18	09/01/2021
3128M1-PF-0	FMAC 05.500 FGPC G12322 G		1	23	23	07/01/2021
3128M1-PJ-2	FMAC 05.000 FGPC G12325 G		1	77	77	05/01/2021
3128M1-PQ-6	FMAC 05.500 FGPC G12331 G		1	0	0	04/01/2016
3128M1-PU-7	FMAC 05.000 FGPC G12335 G		1	21	21	05/01/2021
3128M1-QG-7	FMAC 06.000 FGPC G12355 G		1	5	5	09/01/2021
3128M1-QK-8	FMAC 05.000 FGPC G12358 G		1	3	3	05/01/2021
3128M1-QW-2	FMAC 05.500 FGPC G12369 G		1	1	1	10/01/2021
3128M1-RN-1	FMAC 05.500 FGPC G12393 G		1	17	17	10/01/2021
3128M1-RU-5	FMAC 06.000 FGPC G12399 G		1	11	11	09/01/2021
3128M1-RV-3	FMAC 05.500 FGPC G12400 G		1	1	1	11/01/2016
3128M1-RX-9	FMAC 05.000 FGPC G12402 G		1	16	16	11/01/2021
3128M1-RY-7	FMAC 05.000 FGPC G12403 G		1	11	11	10/01/2021
3128M1-S3-4	FMAC 05.500 FGPC G12438 G		1	21	21	12/01/2021
3128M1-S5-9	FMAC 05.500 FGPC G12440 G		1	1	1	02/01/2021
3128M1-SN-0	FMAC 05.500 FGPC G12425 G		1	0	0	10/01/2021
3128M1-SV-2	FMAC 05.000 FGPC G12432 G		1	11	11	12/01/2021
3128M1-T7-4	FMAC 05.500 FGPC G12474 G		1	0	0	01/01/2017
3128M1-TH-2	FMAC 05.000 FGPC G12452 G		1	1	1	12/01/2021
3128M1-TK-5	FMAC 05.500 FGPC G12454 G		1	1	1	11/01/2021
3128M1-TW-9	FMAC 06.000 FGPC G12465 G		1	0	0	10/01/2021
3128M1-TY-5	FMAC 06.000 FGPC G12467 G		1	34	34	11/01/2021
3128M1-UD-9	FMAC 04.500 FGPC G12480 G		1	82	82	12/01/2021
3128M1-UF-4	FMAC 05.500 FGPC G12482 G		1	4	4	01/01/2022
3128M1-UK-3	FMAC 05.000 FGPC G12486 G		1	3	3	07/01/2021
3128M1-UQ-0	FMAC 05.000 FGPC G12491 G		1	24	24	01/01/2022
3128M4-2B-8	FMAC 06.500 FGPC G03170 G		1	107	107	08/01/2037
3128M4-3K-7	FMAC 05.500 FGPC G03202 G		1	24	24	09/01/2037
3128M4-AG-8	FMAC 07.000 FGPC G02407 G		1	8	8	10/01/2036
3128M4-C7-6	FMAC 06.000 FGPC G02494 G		1	3	3	12/01/2036
3128M4-CP-6	FMAC 05.500 FGPC G02478 G		1	27	27	12/01/2036
3128M4-CQ-4	FMAC 06.000 FGPC G02479 G		1	5	5	12/01/2036
3128M4-F8-1	FMAC 05.500 FGPC G02591 G		1	1	1	01/01/2037
3128M4-J3-8	FMAC 07.000 FGPC G02682 G		1	22	22	02/01/2037
3128M4-JZ-7	FMAC 06.000 FGPC G02680 G		1	40	40	03/01/2037
3128M4-KQ-5	FMAC 07.000 FGPC G02703 G		1	7	7	02/01/2037
3128M4-LQ-4	FMAC 07.000 FGPC G02735 G		1	10	10	03/01/2037

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3128M4-NK-5	FMAC 06.000 FGPC G02794 G		1	35	35	05/01/2037
3128M4-P9-8	FMAC 06.500 FGPC G02848 G		1	3	3	03/01/2037
3128M4-RN-5	FMAC 07.000 FGPC G02893 G		1	5	5	04/01/2037
3128M4-XV-0	FMAC 05.500 FGPC G03092 G		1	129	129	07/01/2037
3128M4-ZG-1	FMAC 06.000 FGPC G03143 G		1	5	5	07/01/2037
3128M4-ZP-1	FMAC 05.500 FGPC G03150 G		1	160	160	08/01/2037
3128M5-6J-4	FMAC 06.500 FGPC G04173 G		1	49	49	12/01/2037
3128M5-B3-3	FMAC 05.500 FGPC G03358 G		1	252	252	08/01/2037
3128M5-DD-9	FMAC 05.500 FGPC G03400 G		1	2	2	03/01/2037
3128M5-G4-6	FMAC 07.000 FGPC G03519 G		1	6	6	11/01/2037
3128M5-GF-1	FMAC 05.500 FGPC G03498 G		1	216	216	11/01/2037
3128M5-GR-5	FMAC 06.000 FGPC G03508 G		1	258	258	07/01/2037
3128M5-HB-9	FMAC 05.500 FGPC G03526 G		1	27	27	06/01/2036
3128M5-HJ-2	FMAC 06.000 FGPC G03533 G		1	61	61	06/01/2036
3128M5-JY-7	FMAC 07.000 FGPC G03579 G		1	20	20	11/01/2037
3128M5-KM-1	FMAC 07.000 FGPC G03600 G		1	0	0	11/01/2037
3128M5-KW-9	FMAC 05.500 FGPC G03609 G		1	8	8	10/01/2037
3128M5-LV-0	FMAC 05.500 FGPC G03640 G		1	42	42	12/01/2037
3128M5-NV-8	FMAC 05.500 FGPC G03704 G		1	7	7	12/01/2037
3128M5-PE-4	FMAC 06.000 FGPC G03721 G		1	23	23	12/01/2037
3128M5-PH-4	FMAC 06.500 FGPC G03737 G		1	140	140	11/01/2037
3128M5-PW-4	FMAC 06.500 FGPC G03737 G		1	3	3	11/01/2037
3128M5-VF-4	FMAC 06.500 FGPC G03914 G		1	3	3	02/01/2038
3128M5-VU-1	FMAC 05.500 FGPC G03927 G		1	10	10	01/01/2038
3128M5-WA-4	FMAC 06.000 FGPC G03941 G		1	0	0	02/01/2038
3128M6-6J-2	FMAC 05.500 FGPC G05073 G		1	10	10	01/01/2039
3128M6-AU-2	FMAC 05.500 FGPC G04219 G		1	7	7	04/01/2038
3128M6-GU-6	FMAC 06.000 FGPC G04411 G		1	54	54	06/01/2038
3128M6-LZ-9	FMAC 06.000 FGPC G04544 G		1	34	34	08/01/2038
3128M6-NA-2	FMAC 05.500 FGPC G04585 G		1	40	40	02/01/2038
3128M6-PA-0	FMAC 06.000 FGPC G04617 G		1	12	12	07/01/2038
3128M6-R8-3	FMAC 06.000 FGPC G04711 G		1	64	64	09/01/2038
3128M6-RH-3	FMAC 05.500 FGPC G04688 G		1	6	6	09/01/2038
3128M6-RT-7	FMAC 05.500 FGPC G04698 G		1	3	3	10/01/2038
3128M6-SA-7	FMAC 06.000 FGPC G04713 G		1	48	48	10/01/2038
3128M6-UM-8	FMAC 05.500 FGPC G04788 G		1	113	113	09/01/2038
3128M6-VF-2	FMAC 05.500 FGPC G04814 G		1	650	650	10/01/2038
3128M6-VJ-4	FMAC 05.000 FGPC G04817 G		1	9	9	09/01/2038
3128M6-VK-1	FMAC 05.500 FGPC G04818 G		1	3	3	10/01/2038
3128M6-XE-3	FMAC 06.000 FGPC G04877 G		1	0	0	10/01/2038
3128M6-XS-2	FMAC 07.000 FGPC G04889 G		1	567	567	10/01/2038
3128M6-YJ-1	FMAC 05.000 FGPC G04913 G		1	22	22	03/01/2038
3128M6-ZU-5	FMAC 06.500 FGPC G04955 G		1	10	10	11/01/2038
3128M7-4G-8	FMAC 05.500 FGPC G05923 G		1	21	21	02/01/2040
3128M7-5Q-5	FMAC 05.000 FGPC G05955 G		1	4	4	08/01/2040
3128M7-6Q-4	FMAC 05.500 FGPC G05979 G		1	83	83	10/01/2038
3128M7-AX-4	FMAC 05.500 FGPC G05122 G		1	6	6	01/01/2039
3128M7-E3-6	FMAC 05.000 FGPC G05254 G		1	18	18	01/01/2037
3128M7-E4-4	FMAC 05.000 FGPC G05255 G		1	18	18	12/01/2038
3128M7-HB-5	FMAC 05.000 FGPC G05326 G		1	0	0	02/01/2038
3128M7-KP-0	FMAC 07.000 FGPC G05402 G		1	113	113	01/01/2039
3128M7-L4-6	FMAC 04.500 FGPC G05447 G		1	0	0	05/01/2039
3128M7-MV-5	FMAC 04.500 FGPC G05472 G		1	0	0	06/01/2039
3128M7-PE-0	FMAC 05.500 FGPC G05521 G		1	6	6	05/01/2037
3128M7-Q9-0	FMAC 06.500 FGPC G05580 G		1	7	7	04/01/2039
3128M7-RQ-1	FMAC 05.500 FGPC G05595 G		1	28	28	04/01/2039
3128M7-RS-7	FMAC 07.500 FGPC G05597 G		1	93	93	11/01/2034
3128M7-TN-6	FMAC 04.500 FGPC G05657 G		1	814	814	09/01/2039
3128M7-UC-8	FMAC 09.000 FGPC G05679 G		1	69	69	01/01/2031
3128M7-V8-6	FMAC 04.500 FGPC G05739 G		1	1,111	1,111	11/01/2039
3128M7-VW-3	FMAC 06.500 FGPC G05729 G		1	267	267	11/01/2038
3128M7-WB-8	FMAC 07.500 FGPC G05742 G		1	54	54	11/01/2036
3128M7-YL-4	FMAC 05.500 FGPC G05815 G		1	96	96	07/01/2035
3128M7-ZJ-8	FMAC 08.000 FGPC G05845 G		1	82	82	09/01/2032
3128M7-ZZ-2	FMAC 05.500 FGPC G05860 G		1	30	30	02/01/2040
3128M8-2B-9	FMAC 06.500 FGPC G06770 G		1	281	281	02/01/2039
3128M8-2B-9	FMAC 06.500 FGPC G06770 G		1	2	2	02/01/2039
3128M8-4A-9	FMAC 05.500 FGPC G06817 G		1	83	83	05/01/2040
3128M8-6V-1	FMAC 06.500 FGPC G06884 G		1	94	94	03/01/2039
3128M8-AW-4	FMAC 05.500 FGPC G06021 G		1	70	70	01/01/2040
3128M8-AZ-7	FMAC 04.500 FGPC G06024 G		1	1,096	1,096	08/01/2040
3128M8-BH-6	FMAC 07.000 FGPC G06040 G		1	141	141	02/01/2037
3128M8-BK-9	FMAC 07.000 FGPC G06042 G		1	51	51	11/01/2033
3128M8-CV-4	FMAC 06.500 FGPC G06084 G		1	39	39	12/01/2038
3128M8-FM-1	FMAC 05.500 FGPC G06172 G		1	93	93	12/01/2038
3128M8-FW-9	FMAC 04.500 FGPC G06181 G		1	762	762	12/01/2040
3128M8-HQ-0	FMAC 04.000 FGPC G06239 G		1	1	1	02/01/2041
3128M8-L5-1	FMAC 04.500 FGPC G06348 G		1	14	14	02/01/2041
3128M8-N5-9	FMAC 05.500 FGPC G06412 G		1	139	139	07/01/2040
3128M8-W6-7	FMAC 06.500 FGPC G06669 G		1	75	75	09/01/2039
3128M8-W7-5	FMAC 06.500 FGPC G06670 G		1	57	57	09/01/2039
3128M8-W7-5	FMAC 06.500 FGPC G06670 G		1	3	3	09/01/2039
3128M9-5R-9	FMAC 07.500 FGPC G07756 G		1	77	77	05/01/2038
3128M9-6D-9	FMAC 05.500 FGPC G07768 G		1	44	44	06/01/2041
3128M9-6D-9	FMAC 05.500 FGPC G07768 G		1	34	34	06/01/2041
3128M9-7M-8	FMAC 06.000 FGPC G07800 G		1	3	3	07/01/2040
3128M9-AA-0	FMAC 07.000 FGPC G06901 G		1	52	52	08/01/2036
3128M9-B6-8	FMAC 06.500 FGPC G06961 G		1	65	65	04/01/2038
3128M9-B7-6	FMAC 06.000 FGPC G06962 G		1	6,283	6,283	05/01/2040
3128M9-H4-7	FMAC 06.500 FGPC G07151 G		1	96	96	09/01/2039
3128M9-NE-8	FMAC 03.000 FGPC G07289 G		1	881	881	11/01/2042
3128M9-NE-8	FMAC 03.000 FGPC G07289 G		1	0	0	11/01/2042
3128M9-QV-7	FMAC 04.000 FGPC G07368 G		1	78	78	11/01/2042
3128M9-RH-7	FMAC 03.500 FGPC G07388 G		1	169	169	05/01/2043
3128M9-UF-7	FMAC 04.500 FGPC G07482 G		1	294	294	03/01/2041
3128M9-VF-6	FMAC 05.500 FGPC G07514 G		1	207	207	01/01/2041
3128M9-WF-5	FMAC 05.500 FGPC G07546 G		1	58	58	08/01/2040
3128M9-WN-8	FMAC 05.500 FGPC G07553 G		1	308	308	06/01/2041
3128M9-YJ-5	FMAC 06.000 FGPC G07613 G		1	228	228	04/01/2039
3128M9-Z3-9	FMAC 05.500 FGPC G07662 G		1	40	40	12/01/2037
3128MA-BN-8	FMAC 05.000 FGPC G07845 G		1	15	15	11/01/2041
3128MA-BS-7	FMAC 03.500 FGPC G07849 G		1	1,704	1,704	05/01/2044
3128MB-2H-9	FMAC 05.000 FGPC G13276 G		1	55	55	10/01/2023
3128MB-2U-0	FMAC 06.000 FGPC G13287 G		1	267	267	10/01/2023
3128MB-3A-3	FMAC 05.000 FGPC G13293 G		1	9	9	12/01/2018
3128MB-3F-2	FMAC 05.000 FGPC G13298 G		1	27	27	10/01/2023
3128MB-3H-8	FMAC 04.500 FGPC G13300 G		1	50	50	05/01/2023
3128MB-4B-0	FMAC 05.000 FGPC G13318 G		1	28	28	10/01/2020
3128MB-4H-7	FMAC 05.500 FGPC G13324 G		1	10	10	11/01/2023
3128MB-4N-4	FMAC 05.500 FGPC G13329 G		1	39	39	11/01/2019
3128MB-4Q-7	FMAC 05.500 FGPC G13331 G		1	85	85	10/01/2023
3128MB-5C-7	FMAC 05.000 FGPC G13343 G		1	60	60	11/01/2023

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3128MB-5P-8	FMAC 05.000 FGPC G13354 G		1	54	54	11/01/2023
3128MB-6L-6	FMAC 04.500 FGPC G13375 G		1	34	34	11/01/2023
3128MB-6M-4	FMAC 06.000 FGPC G13376 G		1	38	38	03/01/2022
3128MB-7G-6	FMAC 04.500 FGPC G13395 G		1	17	17	12/01/2019
3128MB-A5-6	FMAC 05.000 FGPC G12528 G		1	86	86	02/01/2022
3128MB-AH-0	FMAC 05.500 FGPC G12508 G		1	6	6	12/01/2020
3128MB-AP-2	FMAC 05.500 FGPC G12514 G		1	8	8	02/01/2022
3128MB-AX-5	FMAC 05.000 FGPC G12522 G		1	5	5	02/01/2022
3128MB-BH-9	FMAC 05.500 FGPC G12540 G		1	0	0	12/01/2021
3128MB-CR-6	FMAC 05.000 FGPC G12580 G		1	6	6	09/01/2021
3128MB-CR-6	FMAC 05.000 FGPC G12580 G		1	89	89	09/01/2021
3128MB-CS-4	FMAC 05.000 FGPC G12581 G		1	1	1	02/01/2022
3128MB-DD-6	FMAC 05.500 FGPC G12600 G		1	3	3	03/01/2022
3128MB-DE-4	FMAC 05.000 FGPC G12601 G		1	11	11	02/01/2022
3128MB-DK-0	FMAC 06.000 FGPC G12606 G		1	1	1	03/01/2022
3128MB-DX-2	FMAC 05.000 FGPC G12618 G		1	6	6	11/01/2021
3128MB-E2-9	FMAC 05.000 FGPC G12653 G		1	13	13	12/01/2021
3128MB-E4-5	FMAC 06.000 FGPC G12655 G		1	120	120	05/01/2022
3128MB-EF-0	FMAC 05.000 FGPC G12634 G		1	12	12	05/01/2022
3128MB-EG-8	FMAC 05.500 FGPC G12635 G		1	4	4	03/01/2022
3128MB-EP-8	FMAC 05.500 FGPC G12642 G		1	12	12	04/01/2022
3128MB-ET-0	FMAC 05.000 FGPC G12646 G		1	2	2	04/01/2017
3128MB-EW-3	FMAC 05.500 FGPC G12649 G		1	3	3	05/01/2022
3128MB-F5-1	FMAC 05.500 FGPC G12688 G		1	2	2	06/01/2022
3128MB-FN-2	FMAC 05.000 FGPC G12673 G		1	6	6	09/01/2021
3128MB-FP-7	FMAC 05.000 FGPC G12674 G		1	7	7	12/01/2021
3128MB-FY-8	FMAC 06.000 FGPC G12683 G		1	1	1	04/01/2022
3128MB-FZ-5	FMAC 05.500 FGPC G12684 G		1	27	27	05/01/2022
3128MB-GA-9	FMAC 06.000 FGPC G12693 G		1	7	7	05/01/2021
3128MB-GE-1	FMAC 05.500 FGPC G12697 G		1	4	4	05/01/2022
3128MB-GH-4	FMAC 06.000 FGPC G12700 G		1	13	13	06/01/2022
3128MB-GS-0	FMAC 05.000 FGPC G12709 G		1	13	13	07/01/2022
3128MB-GT-8	FMAC 05.500 FGPC G12710 G		1	8	8	07/01/2022
3128MB-HS-9	FMAC 06.000 FGPC G12741 G		1	8	8	08/01/2022
3128MB-K5-5	FMAC 05.500 FGPC G12816 G		1	6	6	09/01/2022
3128MB-KT-3	FMAC 05.500 FGPC G12806 G		1	15	15	09/01/2022
3128MB-LF-2	FMAC 06.000 FGPC G12826 G		1	62	62	09/01/2022
3128MB-LG-0	FMAC 05.500 FGPC G12827 G		1	1	1	02/01/2021
3128MB-LJ-4	FMAC 05.500 FGPC G12829 G		1	2	2	10/01/2017
3128MB-LL-9	FMAC 05.000 FGPC G12831 G		1	1	1	12/01/2017
3128MB-LM-7	FMAC 05.000 FGPC G12832 G		1	33	33	10/01/2022
3128MB-LT-2	FMAC 05.000 FGPC G12838 G		1	15	15	12/01/2021
3128MB-LU-9	FMAC 05.500 FGPC G12839 G		1	3	3	10/01/2022
3128MB-MR-5	FMAC 05.000 FGPC G12868 G		1	61	61	11/01/2022
3128MB-N8-6	FMAC 05.000 FGPC G12915 G		1	43	43	12/01/2022
3128MB-P8-4	FMAC 05.000 FGPC G12947 G		1	253	253	12/01/2022
3128MB-PM-3	FMAC 05.500 FGPC G12928 G		1	29	29	12/01/2022
3128MB-PW-1	FMAC 05.500 FGPC G12937 G		1	4	4	12/01/2017
3128MB-Q5-9	FMAC 05.500 FGPC G12976 G		1	151	151	03/01/2021
3128MB-RH-2	FMAC 06.000 FGPC G12988 G		1	34	34	01/01/2023
3128MB-RJ-8	FMAC 05.000 FGPC G12989 G		1	0	0	01/01/2018
3128MB-RZ-2	FMAC 05.000 FGPC G13004 G		1	25	25	03/01/2023
3128MB-S8-1	FMAC 05.500 FGPC G13043 G		1	68	68	02/01/2023
3128MB-SH-1	FMAC 05.500 FGPC G13020 G		1	6	6	11/01/2022
3128MB-SV-0	FMAC 06.000 FGPC G13032 G		1	11	11	09/01/2022
3128MB-T9-8	FMAC 05.000 FGPC G13076 G		1	105	105	03/01/2023
3128MB-TH-0	FMAC 05.000 FGPC G13052 G		1	17	17	03/01/2019
3128MB-U7-0	FMAC 05.000 FGPC G13106 G		1	8,294	8,294	10/01/2020
3128MB-UJ-4	FMAC 04.500 FGPC G13085 G		1	2	2	04/01/2023
3128MB-UP-0	FMAC 04.000 FGPC G13090 G		1	5	5	05/01/2019
3128MB-US-4	FMAC 04.500 FGPC G13093 G		1	5	5	04/01/2023
3128MB-UZ-8	FMAC 04.500 FGPC G13100 G		1	4	4	12/01/2018
3128MB-V3-8	FMAC 06.000 FGPC G13134 G		1	12	12	05/01/2021
3128MB-V5-3	FMAC 04.500 FGPC G13136 G		1	3	3	05/01/2023
3128MB-VU-8	FMAC 04.500 FGPC G13127 G		1	4	4	04/01/2018
3128MB-W6-0	FMAC 05.500 FGPC G13169 G		1	1	1	06/01/2020
3128MB-WE-3	FMAC 05.500 FGPC G13145 G		1	5	5	04/01/2023
3128MB-WH-6	FMAC 05.500 FGPC G13148 G		1	1	1	09/01/2022
3128MB-WL-7	FMAC 06.000 FGPC G13151 G		1	21	21	03/01/2023
3128MB-X3-6	FMAC 05.000 FGPC G13198 G		1	13	13	03/01/2021
3128MB-X7-7	FMAC 05.000 FGPC G13202 G		1	6	6	07/01/2023
3128MB-X9-3	FMAC 06.000 FGPC G13204 G		1	55	55	11/01/2022
3128MB-XB-8	FMAC 05.000 FGPC G13174 G		1	42	42	06/01/2023
3128MB-XB-8	FMAC 05.000 FGPC G13174 G		1	79	79	06/01/2023
3128MB-XC-6	FMAC 05.500 FGPC G13175 G		1	8	8	05/01/2023
3128MB-XE-2	FMAC 05.000 FGPC G13177 G		1	43	43	08/01/2018
3128MB-XF-9	FMAC 05.000 FGPC G13178 G		1	32	32	06/01/2023
3128MB-XK-8	FMAC 05.500 FGPC G13182 G		1	105	105	04/01/2023
3128MB-YB-7	FMAC 05.000 FGPC G13206 G		1	5	5	05/01/2023
3128MB-YE-1	FMAC 05.000 FGPC G13209 G		1	14	14	07/01/2023
3128MB-YW-1	FMAC 05.000 FGPC G13225 G		1	3	3	06/01/2023
3128MB-YX-9	FMAC 06.000 FGPC G13226 G		1	6	6	09/01/2022
3128MB-ZD-2	FMAC 05.000 FGPC G13240 G		1	211	211	08/01/2023
3128MB-ZJ-9	FMAC 05.500 FGPC G13245 G		1	26	26	08/01/2023
3128MB-ZU-4	FMAC 05.000 FGPC G13255 G		1	6	6	07/01/2023
3128MC-2G-9	FMAC 05.000 FGPC G14175 G		1	0	0	06/01/2025
3128MC-3N-3	FMAC 04.500 FGPC G14205 G		1	41	41	05/01/2026
3128MC-3S-2	FMAC 06.000 FGPC G14209 G		1	30	30	01/01/2024
3128MC-4N-2	FMAC 05.500 FGPC G14229 G		1	2	2	02/01/2019
3128MC-4Y-8	FMAC 04.000 FGPC G14239 G		1	26	26	09/01/2026
3128MC-6G-5	FMAC 04.500 FGPC G14271 G		1	211	211	11/01/2022
3128MC-6H-3	FMAC 05.000 FGPC G14272 G		1	7	7	07/01/2025
3128MC-6J-9	FMAC 05.000 FGPC G14273 G		1	6	6	07/01/2025
3128MC-A9-6	FMAC 05.500 FGPC G13432 G		1	4	4	01/01/2024
3128MC-B9-5	FMAC 06.000 FGPC G13464 G		1	6	6	03/01/2023
3128MC-CE-3	FMAC 04.500 FGPC G13469 G		1	1	1	09/01/2015
3128MC-CL-7	FMAC 06.000 FGPC G13475 G		1	5	5	01/01/2024
3128MC-DC-6	FMAC 05.000 FGPC G13499 G		1	2	2	04/01/2024
3128MC-EG-6	FMAC 05.000 FGPC G13535 G		1	3	3	11/01/2017
3128MC-EN-1	FMAC 05.000 FGPC G13541 G		1	135	135	12/01/2020
3128MC-ET-8	FMAC 05.000 FGPC G13546 G		1	0	0	04/01/2024
3128MC-EU-5	FMAC 05.500 FGPC G13547 G		1	28	28	12/01/2023
3128MC-F3-4	FMAC 05.000 FGPC G13586 G		1	3	3	04/01/2024
3128MC-GE-9	FMAC 05.500 FGPC G13597 G		1	1	1	12/01/2023
3128MC-GJ-8	FMAC 05.000 FGPC G13601 G		1	13	13	06/01/2024
3128MC-GL-3	FMAC 05.500 FGPC G13603 G		1	2	2	02/01/2024
3128MC-GT-6	FMAC 05.500 FGPC G13610 G		1	7	7	02/01/2024
3128MC-HE-8	FMAC 04.500 FGPC G13629 G		1	21	21	08/01/2024
3128MC-HF-5	FMAC 04.500 FGPC G13630 G		1	2,008	2,008	07/01/2024
3128MC-HV-0	FMAC 05.000 FGPC G13644 G		1	27	27	07/01/2024
3128MC-JE-6	FMAC 06.500 FGPC G13661 G		1	233	233	03/01/2022
3128MC-JP-1	FMAC 05.000 FGPC G13670 G		1	101	101	12/01/2021

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3128MC-KA-2	FMAC 05.000 FGPC G13689 G		1	13	13	10/01/2024
3128MC-KD-6	FMAC 05.500 FGPC G13692 G		1	102	102	02/01/2024
3128MC-L6-0	FMAC 05.000 FGPC G13749 G		1	109	109	09/01/2022
3128MC-LT-0	FMAC 05.000 FGPC G13738 G		1	42	42	12/01/2021
3128MC-LU-7	FMAC 06.000 FGPC G13739 G		1	188	188	01/01/2024
3128MC-M5-1	FMAC 04.500 FGPC G13780 G		1	4	4	02/01/2025
3128MC-MD-4	FMAC 05.000 FGPC G13756 G		1	384	384	01/01/2025
3128MC-ME-2	FMAC 05.500 FGPC G13757 G		1	10	10	09/01/2024
3128MC-MF-9	FMAC 05.500 FGPC G13758 G		1	16	16	12/01/2024
3128MC-MP-7	FMAC 05.000 FGPC G13766 G		1	0	0	12/01/2024
3128MC-N9-2	FMAC 05.500 FGPC G13816 G		1	9	9	07/01/2024
3128MC-NE-1	FMAC 04.500 FGPC G13789 G		1	7	7	04/01/2025
3128MC-NV-3	FMAC 05.000 FGPC G13804 G		1	101	101	03/01/2025
3128MC-NY-7	FMAC 05.000 FGPC G13807 G		1	9	9	06/01/2021
3128MC-PW-9	FMAC 04.500 FGPC G13837 G		1	19	19	05/01/2025
3128MC-QU-2	FMAC 05.000 FGPC G13867 G		1	61	61	06/01/2025
3128MC-QX-6	FMAC 05.000 FGPC G13870 G		1	4	4	06/01/2025
3128MC-RH-0	FMAC 05.000 FGPC G13888 G		1	53	53	06/01/2025
3128MC-RK-3	FMAC 05.500 FGPC G13890 G		1	13	13	07/01/2024
3128MC-RV-9	FMAC 05.000 FGPC G13900 G		1	117	117	12/01/2024
3128MC-RZ-0	FMAC 05.000 FGPC G13904 G		1	8	8	03/01/2025
3128MC-UF-0	FMAC 06.000 FGPC G13982 G		1	10	10	01/01/2024
3128MC-UL-7	FMAC 06.000 FGPC G13987 G		1	121	121	01/01/2024
3128MC-VB-8	FMAC 05.500 FGPC G14010 G		1	200	200	05/01/2022
3128MC-VG-7	FMAC 05.500 FGPC G14015 G		1	28	28	12/01/2024
3128MC-VP-7	FMAC 05.000 FGPC G14022 G		1	7	7	07/01/2025
3128MC-VV-4	FMAC 04.500 FGPC G14028 G		1	1	1	09/01/2019
3128MC-VZ-5	FMAC 05.500 FGPC G14032 G		1	10	10	07/01/2024
3128MC-WC-5	FMAC 05.000 FGPC G14043 G		1	0	0	06/01/2025
3128MC-WG-6	FMAC 05.500 FGPC G14047 G		1	37	37	12/01/2024
3128MC-X7-5	FMAC 04.500 FGPC G14102 G		1	143	143	05/01/2019
3128MC-YE-9	FMAC 05.500 FGPC G14109 G		1	837	837	02/01/2019
3128MC-YP-4	FMAC 05.500 FGPC G14118 G		1	2	2	07/01/2024
3128MC-YQ-2	FMAC 05.500 FGPC G14119 G		1	25	25	12/01/2024
3128MC-YR-0	FMAC 04.000 FGPC G14120 G		1	461	461	04/01/2026
3128MC-YV-1	FMAC 05.500 FGPC G14124 G		1	37	37	03/01/2024
3128MC-Z9-9	FMAC 05.500 FGPC G14168 G		1	1	1	12/01/2024
3128MC-ZZ-1	FMAC 06.000 FGPC G14160 G		1	43	43	01/01/2024
3128MD-3K-7	FMAC 05.500 FGPC G15102 G		1	258	258	09/01/2024
3128MD-3T-8	FMAC 04.500 FGPC G15110 G		1	2	2	08/01/2025
3128MD-4A-8	FMAC 04.000 FGPC G15117 G		1	4	4	05/01/2021
3128MD-4B-6	FMAC 04.500 FGPC G15118 G		1	9	9	09/01/2026
3128MD-5C-3	FMAC 02.000 FGPC G15143 G		1	35	35	01/01/2029
3128MD-5R-0	FMAC 05.500 FGPC G15156 G		1	4	4	12/01/2024
3128MD-AG-8	FMAC 05.500 FGPC G14307 G		1	77	77	12/01/2024
3128MD-AK-9	FMAC 03.000 FGPC G14310 G		1	6,742	6,742	12/01/2026
3128MD-AN-3	FMAC 03.000 FGPC G14313 G		1	582	582	01/01/2027
3128MD-BC-6	FMAC 03.500 FGPC G14335 G		1	4	4	09/01/2026
3128MD-BR-3	FMAC 04.000 FGPC G14348 G		1	77	77	10/01/2026
3128MD-C4-3	FMAC 05.000 FGPC G14391 G		1	4	4	06/01/2026
3128MD-CA-9	FMAC 04.500 FGPC G14365 G		1	14	14	09/01/2026
3128MD-D7-5	FMAC 05.000 FGPC G14426 G		1	1	1	06/01/2026
3128MD-DD-2	FMAC 06.000 FGPC G14400 G		1	83	83	01/01/2024
3128MD-GP-2	FMAC 05.500 FGPC G14506 G		1	37	37	12/01/2024
3128MD-JD-6	FMAC 05.500 FGPC G14560 G		1	3	3	08/01/2022
3128MD-K6-9	FMAC 05.500 FGPC G14617 G		1	3	3	12/01/2024
3128MD-MZ-3	FMAC 04.500 FGPC G14676 G		1	20	20	09/01/2026
3128MD-N3-3	FMAC 05.500 FGPC G14710 G		1	75	75	07/01/2024
3128MD-NP-4	FMAC 05.000 FGPC G14698 G		1	3	3	06/01/2026
3128MD-PM-9	FMAC 03.500 FGPC G14728 G		1	496	496	11/01/2021
3128MD-QU-0	FMAC 05.000 FGPC G14767 G		1	22	22	06/01/2026
3128MD-RB-1	FMAC 02.000 FGPC G14782 G		1	16	16	06/01/2028
3128MD-RN-5	FMAC 05.000 FGPC G14793 G		1	60	60	06/01/2026
3128MD-TB-9	FMAC 05.000 FGPC G14846 G		1	14	14	06/01/2026
3128MD-UL-5	FMAC 04.500 FGPC G14887 G		1	62	62	09/01/2026
3128MD-UU-5	FMAC 04.000 FGPC G14895 G		1	2	2	03/01/2023
3128MD-UZ-4	FMAC 04.500 FGPC G14900 G		1	10	10	09/01/2026
3128MD-VS-9	FMAC 04.500 FGPC G14925 G		1	203	203	09/01/2026
3128MD-WE-9	FMAC 04.500 FGPC G14945 G		1	3	3	05/01/2025
3128MD-XK-4	FMAC 03.500 FGPC G14982 G		1	48,990	48,990	01/01/2029
3128ME-AD-3	FMAC 04.500 FGPC G15204 G		1	122	122	09/01/2026
3128ME-AS-0	FMAC 03.000 FGPC G15217 G		1	27	27	11/01/2029
3128ME-AX-9	FMAC 04.000 FGPC G15222 G		1	39	39	10/01/2025
3128MJ-A7-5	FMAC 06.500 FGPC G08029 G		1	33	33	12/01/2034
3128MJ-AJ-9	FMAC 06.500 FGPC G08008 G		1	31	31	07/01/2034
3128MJ-AS-9	FMAC 06.000 FGPC G08016 G		1	1	1	10/01/2034
3128MJ-BQ-2	FMAC 05.500 FGPC G08046 G		1	133	133	03/01/2035
3128MJ-C2-4	FMAC 06.500 FGPC G08088 G		1	482	482	10/01/2035
3128MJ-C2-4	FMAC 06.500 FGPC G08088 G		1	3	3	10/01/2035
3128MJ-C3-2	FMAC 06.500 FGPC G08089 G		1	19	19	09/01/2035
3128MJ-CA-6	FMAC 06.500 FGPC G08064 G		1	6	6	04/01/2035
3128MJ-CC-2	FMAC 06.500 FGPC G08066 G		1	8	8	06/01/2035
3128MJ-CE-8	FMAC 05.500 FGPC G08068 G		1	83	83	07/01/2035
3128MJ-DG-2	FMAC 06.500 FGPC G08102 G		1	4	4	12/01/2035
3128MJ-DM-9	FMAC 06.500 FGPC G08107 G		1	112	112	01/01/2036
3128MJ-DT-4	FMAC 06.500 FGPC G08113 G		1	104	104	02/01/2036
3128MJ-DT-4	FMAC 06.500 FGPC G08113 G		1	277	277	02/01/2036
3128MJ-EJ-5	FMAC 06.500 FGPC G08136 G		1	8	8	06/01/2036
3128MJ-EW-6	FMAC 07.000 FGPC G08148 G		1	1	1	08/01/2036
3128MJ-FD-7	FMAC 07.000 FGPC G08163 G		1	74	74	11/01/2036
3128MJ-FW-5	FMAC 06.000 FGPC G08180 G		1	5	5	02/01/2037
3128MJ-JA-9	FMAC 05.500 FGPC G08256 G		1	75	75	03/01/2038
3128MJ-MW-7	FMAC 04.500 FGPC G08372 G		1	9	9	11/01/2039
3128MJ-P9-5	FMAC 04.500 FGPC G08447 G		1	49	49	05/01/2041
3128MJ-PB-0	FMAC 05.000 FGPC G08417 G		1	253	253	08/01/2040
3128MJ-Q3-7	FMAC 03.500 FGPC G08473 G		1	66	66	01/01/2042
3128MJ-Q3-7	FMAC 03.500 FGPC G08473 G		1	1	1	01/01/2042
3128MJ-Q7-8	FMAC 03.500 FGPC G08477 G		1	192	192	02/01/2042
3128MJ-RD-4	FMAC 04.000 FGPC G08483 G		1	0	0	03/01/2042
3128MJ-RK-8	FMAC 03.000 FGPC G08489 G		1	153	153	04/01/2042
3128MJ-S7-6	FMAC 03.500 FGPC G08541 G		1	189	189	08/01/2043
3128MJ-T2-6	FMAC 04.500 FGPC G08568 G		1	8	8	01/01/2044
3128MJ-T6-7	FMAC 03.500 FGPC G08572 G		1	278	278	02/01/2044
3128MJ-TP-5	FMAC 03.500 FGPC G08557 G		1	0	0	11/01/2043
3128MJ-TU-4	FMAC 03.500 FGPC G08562 G		1	159	159	01/01/2044
3128MJ-U9-9	FMAC 04.500 FGPC G08607 G		1	5	5	09/01/2044
3128MJ-UB-4	FMAC 04.000 FGPC G08577 G		1	1	1	03/01/2044
3128MJ-VH-0	FMAC 03.500 FGPC G08615 G		1	78	78	11/01/2044
3128MJ-VJ-6	FMAC 04.000 FGPC G08616 G		1	29	29	11/01/2044
3128MJ-VM-9	FMAC 03.000 FGPC G08619 G		1	167	167	12/01/2044
3128MJ-VP-2	FMAC 04.500 FGPC G08621 G		1	3	3	12/01/2044
3128MM-A5-2	FMAC 05.500 FGPC G18027 G		1	1	1	12/01/2019

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SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3128MM-AC-7	FMAC 05.000 FGPC G18002 G		1	148	148	07/01/2019
3128MM-AD-5	FMAC 05.500 FGPC G18003 G		1	5	5	07/01/2019
3128MM-AF-0	FMAC 05.000 FGPC G18005 G		1	5	5	08/01/2019
3128MM-AG-8	FMAC 05.500 FGPC G18006 G		1	234	234	08/01/2019
3128MM-AK-9	FMAC 05.000 FGPC G18009 G		1	6	6	09/01/2019
3128MM-AL-7	FMAC 05.500 FGPC G18010 G		1	14	14	09/01/2019
3128MM-AX-1	FMAC 05.000 FGPC G18021 G		1	7	7	11/01/2019
3128MM-AY-9	FMAC 05.500 FGPC G18022 G		1	95	95	11/01/2019
3128MM-B2-8	FMAC 05.000 FGPC G18056 G		1	1	1	06/01/2020
3128MM-BB-8	FMAC 05.000 FGPC G18033 G		1	33	33	01/01/2020
3128MM-BS-1	FMAC 05.000 FGPC G18048 G		1	71	71	04/01/2020
3128MM-BX-0	FMAC 05.000 FGPC G18053 G		1	17	17	05/01/2020
3128MM-C3-5	FMAC 05.000 FGPC G18089 G		1	36	36	12/01/2020
3128MM-CA-9	FMAC 04.500 FGPC G18064 G		1	49	49	07/01/2020
3128MM-CB-7	FMAC 05.000 FGPC G18065 G		1	0	0	07/01/2020
3128MM-CC-5	FMAC 05.500 FGPC G18066 G		1	2	2	07/01/2020
3128MM-CE-1	FMAC 04.500 FGPC G18068 G		1	6	6	08/01/2020
3128MM-CG-6	FMAC 05.500 FGPC G18070 G		1	676	676	08/01/2020
3128MM-CQ-4	FMAC 05.000 FGPC G18078 G		1	2	2	10/01/2020
3128MM-CR-2	FMAC 05.500 FGPC G18079 G		1	46	46	10/01/2020
3128MM-CV-3	FMAC 05.500 FGPC G18083 G		1	4	4	11/01/2020
3128MM-DA-8	FMAC 05.500 FGPC G18096 G		1	12	12	01/01/2021
3128MM-DE-0	FMAC 05.000 FGPC G18100 G		1	7	7	02/01/2021
3128MM-DL-4	FMAC 05.500 FGPC G18106 G		1	1	1	03/01/2021
3128MM-DQ-3	FMAC 05.500 FGPC G18110 G		1	3	3	04/01/2021
3128MM-DT-7	FMAC 05.000 FGPC G18113 G		1	2	2	05/01/2021
3128MM-DV-2	FMAC 06.000 FGPC G18115 G		1	1	1	05/01/2021
3128MM-E5-8	FMAC 05.000 FGPC G18155 G		1	1	1	10/01/2021
3128MM-EH-2	FMAC 05.500 FGPC G18135 G		1	1	1	08/01/2021
3128MM-ER-0	FMAC 05.500 FGPC G18143 G		1	1	1	10/01/2021
3128MM-F8-1	FMAC 05.500 FGPC G18190 G		1	2	2	06/01/2022
3128MM-FD-0	FMAC 05.500 FGPC G18163 G		1	0	0	01/01/2022
3128MM-FM-0	FMAC 05.000 FGPC G18171 G		1	5	5	03/01/2022
3128MM-FN-8	FMAC 05.500 FGPC G18172 G		1	6	6	03/01/2022
3128MM-FR-9	FMAC 05.500 FGPC G18175 G		1	5	5	04/01/2022
3128MM-FW-8	FMAC 06.000 FGPC G18180 G		1	6	6	03/01/2022
3128MM-GL-1	FMAC 06.000 FGPC G18202 G		1	1	1	07/01/2022
3128MM-H5-5	FMAC 05.000 FGPC G18251 G		1	18	18	05/01/2023
3128MM-HZ-9	FMAC 05.000 FGPC G18247 G		1	155	155	04/01/2023
3128MM-J2-0	FMAC 05.500 FGPC G18280 G		1	10	10	11/01/2023
3128MM-JC-8	FMAC 05.000 FGPC G18258 G		1	9	9	06/01/2023
3128MM-JD-6	FMAC 05.500 FGPC G18259 G		1	8	8	06/01/2023
3128MM-JN-4	FMAC 05.000 FGPC G18268 G		1	14	14	08/01/2023
3128MM-JS-3	FMAC 05.000 FGPC G18272 G		1	5	5	09/01/2023
3128MM-JY-0	FMAC 05.500 FGPC G18278 G		1	72	72	10/01/2023
3128MM-KS-1	FMAC 05.000 FGPC G18304 G		1	68	68	03/01/2024
3128MM-LQ-4	FMAC 04.500 FGPC G18334 G		1	29	29	12/01/2024
3128MM-M9-1	FMAC 03.500 FGPC G18383 G		1	4	4	04/01/2026
3128MM-PZ-0	FMAC 02.500 FGPC G18439 G		1	54	54	07/01/2027
3128MM-QU-0	FMAC 02.000 FGPC G18466 G		1	67	67	05/01/2028
3128MM-R4-7	FMAC 03.500 FGPC G18506 G		1	10	10	03/01/2029
3128MM-RP-0	FMAC 03.500 FGPC G18493 G		1	0	0	01/01/2029
3128MM-RV-7	FMAC 02.000 FGPC G18499 G		1	176	176	01/01/2029
3128MM-RZ-8	FMAC 03.500 FGPC G18503 G		1	1	1	02/01/2029
3128MM-SK-0	FMAC 03.500 FGPC G18521 G		1	68	68	08/01/2029
3128MM-SN-4	FMAC 03.000 FGPC G18524 G		1	93	93	09/01/2029
3128MM-SR-5	FMAC 03.000 FGPC G18527 G		1	11	11	10/01/2029
3128MM-ST-1	FMAC 02.500 FGPC G18529 G		1	19	19	10/01/2029
3128MM-SW-4	FMAC 03.500 FGPC G18532 G		1	15	15	11/01/2029
3128MM-SX-2	FMAC 02.500 FGPC G18533 G		1	159	159	12/01/2029
3128MS-GY-0	FMAC 06.000 FGPC H00215 G		1	262	262	06/01/2036
3128MT-2C-1	FMAC 07.000 FGPC H01671 G		1	19	19	03/01/2037
3128MV-FA-6	FMAC 06.500 FGPC H02861 G		1	210	210	10/01/2038
3128MV-GZ-0	FMAC 06.000 FGPC H02916 G		1	17	17	12/01/2038
3128NO-DR-8	FMAC 06.000 FGPC H10112 G		1	165	165	03/01/2037
3128NA-BC-1	FMAC 06.500 FGPC H19035 G		1	88	88	10/01/2037
3128P7-5H-2	FMAC 03.500 FGPC C91748 G		1	9	9	02/01/2034
3128P7-6U-2	FMAC 03.000 FGPC C91783 G		1	55	55	10/01/2034
3128P7-6X-6	FMAC 03.000 FGPC C91786 G		1	22	22	09/01/2034
3128P7-6Y-4	FMAC 03.500 FGPC C91787 G		1	104	104	10/01/2034
3128P7-A2-9	FMAC 05.500 FGPC C90925 G		1	1	1	10/01/2025
3128P7-A8-6	FMAC 05.000 FGPC C90931 G		1	4	4	11/01/2025
3128P7-AM-5	FMAC 05.000 FGPC C90912 G		1	86	86	08/01/2025
3128P7-AV-5	FMAC 04.500 FGPC C90920 G		1	146	146	08/01/2025
3128P7-B2-8	FMAC 05.500 FGPC C90957 G		1	22	22	03/01/2026
3128P7-BG-7	FMAC 05.500 FGPC C90939 G		1	18	18	12/01/2025
3128P7-BP-7	FMAC 05.500 FGPC C90946 G		1	1	1	01/01/2026
3128P7-BT-9	FMAC 05.500 FGPC C90950 G		1	60	60	02/01/2026
3128P7-C6-8	FMAC 05.500 FGPC C90993 G		1	95	95	10/01/2026
3128P7-CE-1	FMAC 05.500 FGPC C90969 G		1	13	13	05/01/2026
3128P7-CM-3	FMAC 05.500 FGPC C90976 G		1	25	25	06/01/2026
3128P7-CT-8	FMAC 05.500 FGPC C90982 G		1	1	1	07/01/2026
3128P7-CZ-4	FMAC 05.500 FGPC C90988 G		1	14	14	09/01/2026
3128P7-D7-5	FMAC 05.500 FGPC C91026 G		1	28	28	04/01/2027
3128P7-D9-1	FMAC 05.000 FGPC C91028 G		1	25	25	02/01/2027
3128P7-DV-2	FMAC 05.500 FGPC C91016 G		1	7	7	02/01/2027
3128P7-DZ-3	FMAC 05.500 FGPC C91020 G		1	0	0	03/01/2027
3128P7-DZ-3	FMAC 05.500 FGPC C91020 G		1	84	84	03/01/2027
3128P7-EB-5	FMAC 05.500 FGPC C91030 G		1	7	7	05/01/2027
3128P7-EC-3	FMAC 06.000 FGPC C91031 G		1	2	2	05/01/2027
3128P7-EL-3	FMAC 05.000 FGPC C91039 G		1	6	6	05/01/2027
3128P7-FE-8	FMAC 06.000 FGPC C91065 G		1	134	134	07/01/2027
3128P7-FP-3	FMAC 05.500 FGPC C91074 G		1	10	10	08/01/2027
3128P7-GX-5	FMAC 05.500 FGPC C91114 G		1	13	13	10/01/2027
3128P7-GY-3	FMAC 05.500 FGPC C91115 G		1	10	10	11/01/2027
3128P7-HD-8	FMAC 05.500 FGPC C91128 G		1	90	90	12/01/2027
3128P7-HE-6	FMAC 06.000 FGPC C91129 G		1	11	11	12/01/2027
3128P7-J8-7	FMAC 05.500 FGPC C91187 G		1	6	6	06/01/2028
3128P7-JD-6	FMAC 06.500 FGPC C91160 G		1	236	236	01/01/2028
3128P7-JE-4	FMAC 05.000 FGPC C91161 G		1	10	10	02/01/2028
3128P7-JF-1	FMAC 05.500 FGPC C91162 G		1	10	10	02/01/2028
3128P7-JH-7	FMAC 05.000 FGPC C91164 G		1	8	8	03/01/2028
3128P7-JL-8	FMAC 05.000 FGPC C91167 G		1	33	33	04/01/2028
3128P7-JM-6	FMAC 05.500 FGPC C91168 G		1	21	21	04/01/2028
3128P7-JU-8	FMAC 05.000 FGPC C91175 G		1	3	3	05/01/2028
3128P7-JV-6	FMAC 05.500 FGPC C91176 G		1	99	99	05/01/2028
3128P7-K6-9	FMAC 05.500 FGPC C91217 G		1	24	24	11/01/2028
3128P7-KF-9	FMAC 05.000 FGPC C91194 G		1	1	1	07/01/2028
3128P7-KG-7	FMAC 05.500 FGPC C91195 G		1	15	15	07/01/2028
3128P7-KT-9	FMAC 05.500 FGPC C91206 G		1	36	36	08/01/2028
3128P7-L4-3	FMAC 05.000 FGPC C91247 G		1	18	18	04/01/2029
3128P7-L8-4	FMAC 04.500 FGPC C91251 G		1	27	27	06/01/2029

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3128P7-MV-2	FMAC 05.000 FGPC C91272 G		1	13	13	10/01/2029
3128P7-N7-4	FMAC 04.500 FGPC C91314 G		1	13	13	08/01/2030
3128P7-NA-7	FMAC 05.000 FGPC C91285 G		1	49	49	01/01/2030
3128P7-NF-6	FMAC 05.000 FGPC C91290 G		1	71	71	02/01/2030
3128P7-NT-6	FMAC 04.500 FGPC C91302 G		1	76	76	05/01/2030
3128P7-NU-3	FMAC 05.000 FGPC C91303 G		1	25	25	05/01/2030
3128P7-PH-0	FMAC 04.500 FGPC C91324 G		1	11	11	08/01/2030
3128P7-Q6-3	FMAC 04.500 FGPC C91377 G		1	4	4	06/01/2031
3128P7-QW-6	FMAC 04.000 FGPC C91369 G		1	42	42	05/01/2031
3128P7-QX-4	FMAC 04.500 FGPC C91370 G		1	5	5	05/01/2031
3128P7-RB-1	FMAC 04.500 FGPC C91382 G		1	162	162	07/01/2031
3128P7-WS-8	FMAC 03.000 FGPC C91557 G		1	115	115	09/01/2032
3128P8-AB-7	FMAC 03.500 FGPC C91802 G		1	200	200	01/01/2035
3128PB-2X-1	FMAC 05.000 FGPC J00790 G		1	1	1	12/01/2020
3128PB-4J-0	FMAC 05.500 FGPC J00825 G		1	20	20	12/01/2020
3128PB-6G-4	FMAC 05.000 FGPC J00871 G		1	7	7	01/01/2021
3128PB-BY-9	FMAC 05.500 FGPC J00055 G		1	0	0	10/01/2020
3128PB-FS-8	FMAC 05.500 FGPC J00177 G		1	9	9	10/01/2020
3128PB-MN-1	FMAC 04.500 FGPC J00365 G		1	10	10	11/01/2020
3128PB-N2-6	FMAC 05.000 FGPC J00409 G		1	8	8	11/01/2020
3128PB-RR-7	FMAC 05.500 FGPC J00496 G		1	5	5	11/01/2020
3128PB-UF-9	FMAC 05.500 FGPC J00582 G		1	77	77	12/01/2020
3128PB-UM-4	FMAC 05.000 FGPC J00588 G		1	1	1	12/01/2020
3128PB-VS-0	FMAC 05.000 FGPC J00625 G		1	3	3	12/01/2020
3128PB-VY-7	FMAC 05.500 FGPC J00631 G		1	38	38	12/01/2020
3128PB-W9-1	FMAC 05.500 FGPC J00672 G		1	13	13	12/01/2020
3128PB-XJ-8	FMAC 04.500 FGPC J00681 G		1	6	6	12/01/2020
3128PB-YA-6	FMAC 05.500 FGPC J00705 G		1	12	12	12/01/2020
3128PC-2X-9	FMAC 05.500 FGPC J01690 G		1	0	0	04/01/2021
3128PC-5S-7	FMAC 05.000 FGPC J01757 G		1	6	6	05/01/2021
3128PC-6Z-0	FMAC 05.500 FGPC J01788 G		1	1	1	05/01/2016
3128PC-C2-6	FMAC 05.500 FGPC J00989 G		1	4	4	01/01/2021
3128PC-EC-2	FMAC 05.500 FGPC J01031 G		1	1	1	02/01/2021
3128PC-MD-1	FMAC 05.000 FGPC J01256 G		1	77	77	03/01/2021
3128PC-NL-2	FMAC 06.000 FGPC J01295 G		1	1	1	03/01/2021
3128PC-RC-8	FMAC 05.500 FGPC J01383 G		1	0	0	03/01/2021
3128PC-U5-9	FMAC 05.000 FGPC J01504 G		1	7	7	03/01/2021
3128PC-UT-7	FMAC 05.500 FGPC J01494 G		1	5	5	03/01/2021
3128PC-YV-8	FMAC 05.500 FGPC J01624 G		1	0	0	04/01/2021
3128PC-Z6-2	FMAC 05.000 FGPC J01665 G		1	1	1	04/01/2016
3128PD-4E-7	FMAC 05.000 FGPC J02621 G		1	0	0	10/01/2020
3128PD-CN-8	FMAC 06.000 FGPC J01877 G		1	1	1	06/01/2021
3128PD-CY-4	FMAC 05.500 FGPC J01887 G		1	0	0	05/01/2021
3128PD-F9-6	FMAC 05.000 FGPC J01992 G		1	4	4	06/01/2021
3128PD-GU-8	FMAC 05.000 FGPC J02011 G		1	8	8	04/01/2020
3128PD-K9-0	FMAC 05.500 FGPC J02120 G		1	39	39	06/01/2020
3128PD-LA-6	FMAC 05.500 FGPC J02121 G		1	1	1	06/01/2020
3128PD-T5-9	FMAC 05.500 FGPC J02372 G		1	2	2	05/01/2020
3128PD-T6-7	FMAC 05.500 FGPC J02373 G		1	2	2	05/01/2020
3128PD-V8-0	FMAC 04.500 FGPC J02439 G		1	4	4	08/01/2020
3128PD-XA-3	FMAC 05.500 FGPC J02473 G		1	2	2	08/01/2017
3128PD-ZA-1	FMAC 05.000 FGPC J02537 G		1	15	15	09/01/2020
3128PE-3S-5	FMAC 06.000 FGPC J03509 G		1	29	29	10/01/2021
3128PE-7C-6	FMAC 05.500 FGPC J03591 G		1	0	0	10/01/2021
3128PE-AA-6	FMAC 04.500 FGPC J02701 G		1	1	1	11/01/2020
3128PE-AM-0	FMAC 05.500 FGPC J02712 G		1	1	1	11/01/2020
3128PE-CL-0	FMAC 05.500 FGPC J02775 G		1	28	28	04/01/2020
3128PE-F3-7	FMAC 06.000 FGPC J02886 G		1	0	0	06/01/2021
3128PE-G6-9	FMAC 05.500 FGPC J02921 G		1	5	5	06/01/2021
3128PE-G8-5	FMAC 05.000 FGPC J02923 G		1	8	8	06/01/2021
3128PE-G9-3	FMAC 05.500 FGPC J02924 G		1	0	0	06/01/2021
3128PE-GB-8	FMAC 06.000 FGPC J02894 G		1	0	0	07/01/2021
3128PE-M9-6	FMAC 05.500 FGPC J03084 G		1	41	41	07/01/2016
3128PE-RF-7	FMAC 05.500 FGPC J03186 G		1	0	0	08/01/2021
3128PE-S2-5	FMAC 05.500 FGPC J03237 G		1	1	1	08/01/2016
3128PE-TB-4	FMAC 06.000 FGPC J03246 G		1	0	0	08/01/2021
3128PE-VU-9	FMAC 06.000 FGPC J03327 G		1	1	1	08/01/2021
3128PE-XR-4	FMAC 05.500 FGPC J03388 G		1	8	8	09/01/2021
3128PE-YB-8	FMAC 05.500 FGPC J03406 G		1	0	0	09/01/2021
3128PE-YK-8	FMAC 05.500 FGPC J03414 G		1	0	0	09/01/2021
3128PF-2K-0	FMAC 05.500 FGPC J04378 G		1	7	7	02/01/2022
3128PF-2L-8	FMAC 05.500 FGPC J04379 G		1	0	0	02/01/2022
3128PF-6R-1	FMAC 05.500 FGPC J04480 G		1	1	1	03/01/2022
3128PF-7K-5	FMAC 05.500 FGPC J04498 G		1	5	5	03/01/2022
3128PF-CC-7	FMAC 05.500 FGPC J03667 G		1	0	0	11/01/2021
3128PF-CW-3	FMAC 05.500 FGPC J03685 G		1	1	1	11/01/2021
3128PF-EE-1	FMAC 06.000 FGPC J03733 G		1	1	1	12/01/2021
3128PF-GT-6	FMAC 06.000 FGPC J03810 G		1	58	58	11/01/2021
3128PF-H2-4	FMAC 05.000 FGPC J03849 G		1	3	3	11/01/2021
3128PF-HE-8	FMAC 05.500 FGPC J03829 G		1	0	0	11/01/2021
3128PF-JK-2	FMAC 05.500 FGPC J03866 G		1	4	4	11/01/2021
3128PF-K7-9	FMAC 06.000 FGPC J03918 G		1	1	1	12/01/2021
3128PF-LW-3	FMAC 06.000 FGPC J03941 G		1	1	1	12/01/2021
3128PF-NM-3	FMAC 05.500 FGPC J03996 G		1	2	2	12/01/2021
3128PF-PG-4	FMAC 05.500 FGPC J04023 G		1	5	5	01/01/2022
3128PF-PK-5	FMAC 05.500 FGPC J04026 G		1	2	2	12/01/2016
3128PF-PS-8	FMAC 06.000 FGPC J04033 G		1	0	0	12/01/2021
3128PF-U2-9	FMAC 05.500 FGPC J04201 G		1	3	3	01/01/2022
3128PF-UL-7	FMAC 05.000 FGPC J04187 G		1	9	9	01/01/2022
3128PF-VG-7	FMAC 05.500 FGPC J04215 G		1	1	1	01/01/2022
3128PF-YD-1	FMAC 05.500 FGPC J04308 G		1	1	1	02/01/2022
3128PF-YY-5	FMAC 05.500 FGPC J04327 G		1	0	0	02/01/2022
3128PG-3C-5	FMAC 05.500 FGPC J05295 G		1	0	0	08/01/2022
3128PG-6V-0	FMAC 05.000 FGPC J05384 G		1	0	0	08/01/2022
3128PG-AB-9	FMAC 06.000 FGPC J04502 G		1	1	1	03/01/2022
3128PG-AP-8	FMAC 05.500 FGPC J04514 G		1	879	879	03/01/2017
3128PG-AP-8	FMAC 05.500 FGPC J04514 G		1	1	1	03/01/2017
3128PG-B6-9	FMAC 06.000 FGPC J04561 G		1	2	2	03/01/2022
3128PG-BA-0	FMAC 06.000 FGPC J04533 G		1	6	6	03/01/2022
3128PG-DC-4	FMAC 05.500 FGPC J04599 G		1	10	10	04/01/2022
3128PG-DN-0	FMAC 06.000 FGPC J04609 G		1	1	1	04/01/2022
3128PG-DS-9	FMAC 05.000 FGPC J04613 G		1	1	1	04/01/2017
3128PG-F8-1	FMAC 05.500 FGPC J04691 G		1	4	4	04/01/2022
3128PG-HA-4	FMAC 05.000 FGPC J04725 G		1	6	6	04/01/2022
3128PG-HP-1	FMAC 05.500 FGPC J04738 G		1	1	1	04/01/2022
3128PG-HS-5	FMAC 06.000 FGPC J04741 G		1	1	1	04/01/2022
3128PG-LK-7	FMAC 06.000 FGPC J04830 G		1	0	0	04/01/2022
3128PG-LM-3	FMAC 06.000 FGPC J04832 G		1	18	18	05/01/2022
3128PG-LY-7	FMAC 05.000 FGPC J04843 G		1	8	8	05/01/2017
3128PG-MT-7	FMAC 06.000 FGPC J04870 G		1	1	1	05/01/2022
3128PG-MU-4	FMAC 06.000 FGPC J04871 G		1	0	0	05/01/2022
3128PG-MZ-3	FMAC 05.500 FGPC J04876 G		1	0	0	06/01/2022

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3128PG-NG-4	FMAC 06.000 FGPC J04891 G		1	2	2	05/01/2022
3128PG-NH-2	FMAC 06.000 FGPC J04892 G		1	1	1	05/01/2022
3128PG-Q7-1	FMAC 06.000 FGPC J04978 G		1	26	26	06/01/2022
3128PG-TZ-6	FMAC 05.500 FGPC J05068 G		1	2	2	06/01/2017
3128PG-UR-2	FMAC 06.000 FGPC J05092 G		1	11	11	07/01/2022
3128PG-X2-4	FMAC 06.000 FGPC J05197 G		1	3	3	07/01/2022
3128PG-XU-2	FMAC 06.000 FGPC J05191 G		1	9	9	07/01/2022
3128PG-YD-9	FMAC 06.000 FGPC J05208 G		1	31	31	07/01/2022
3128PG-YT-4	FMAC 06.000 FGPC J05222 G		1	9	9	08/01/2022
3128PG-ZP-1	FMAC 06.000 FGPC J05250 G		1	2	2	08/01/2022
3128PG-ZT-3	FMAC 06.000 FGPC J05254 G		1	1	1	07/01/2022
3128PH-5A-5	FMAC 05.500 FGPC J06241 G		1	6	6	03/01/2022
3128PH-5E-7	FMAC 05.000 FGPC J06245 G		1	5	5	10/01/2021
3128PH-5W-7	FMAC 05.500 FGPC J06261 G		1	4	4	01/01/2022
3128PH-DB-4	FMAC 05.000 FGPC J05498 G		1	7	7	09/01/2022
3128PH-PG-0	FMAC 05.000 FGPC J05823 G		1	30	30	01/01/2021
3128PH-W7-2	FMAC 05.500 FGPC J06070 G		1	0	0	12/01/2018
3128PH-WK-3	FMAC 05.000 FGPC J06050 G		1	14	14	06/01/2021
3128PH-WU-1	FMAC 05.000 FGPC J06059 G		1	4	4	08/01/2021
3128PH-WX-5	FMAC 05.500 FGPC J06062 G		1	12	12	07/01/2021
3128PJ-2C-0	FMAC 05.000 FGPC J07071 G		1	9	9	02/01/2023
3128PJ-2U-0	FMAC 06.000 FGPC J07087 G		1	46	46	02/01/2023
3128PJ-4H-7	FMAC 05.500 FGPC J07124 G		1	1	1	12/01/2022
3128PJ-5D-5	FMAC 05.000 FGPC J07144 G		1	1	1	02/01/2018
3128PJ-C7-0	FMAC 05.500 FGPC J06394 G		1	4	4	11/01/2022
3128PJ-CG-0	FMAC 05.000 FGPC J06371 G		1	6	6	11/01/2017
3128PJ-DG-9	FMAC 05.500 FGPC J06403 G		1	1	1	11/01/2022
3128PJ-F5-1	FMAC 05.500 FGPC J06488 G		1	2	2	12/01/2022
3128PJ-L2-1	FMAC 05.000 FGPC J06645 G		1	2	2	12/01/2022
3128PJ-MJ-8	FMAC 06.000 FGPC J06671 G		1	12	12	12/01/2022
3128PJ-N3-7	FMAC 05.000 FGPC J06710 G		1	0	0	01/01/2023
3128PJ-PP-6	FMAC 05.000 FGPC J06730 G		1	8	8	01/01/2023
3128PJ-QX-8	FMAC 05.000 FGPC J06770 G		1	3	3	12/01/2022
3128PJ-R9-0	FMAC 05.000 FGPC J06812 G		1	171	171	01/01/2023
3128PJ-S4-0	FMAC 05.000 FGPC J06839 G		1	1	1	01/01/2023
3128PJ-S6-5	FMAC 05.000 FGPC J06841 G		1	0	0	01/01/2023
3128PJ-SG-3	FMAC 04.500 FGPC J06819 G		1	4	4	01/01/2018
3128PJ-TY-3	FMAC 05.500 FGPC J06867 G		1	0	0	01/01/2023
3128PJ-UP-0	FMAC 05.000 FGPC J06890 G		1	4	4	02/01/2018
3128PJ-WN-3	FMAC 04.500 FGPC J06953 G		1	44	44	02/01/2018
3128PJ-Y8-4	FMAC 05.000 FGPC J07035 G		1	3	3	02/01/2023
3128PJ-ZE-0	FMAC 05.000 FGPC J07041 G		1	3	3	02/01/2023
3128PK-4U-5	FMAC 05.500 FGPC J08035 G		1	6	6	06/01/2023
3128PK-6V-1	FMAC 05.500 FGPC J08084 G		1	1	1	06/01/2023
3128PK-7H-1	FMAC 05.000 FGPC J08096 G		1	4	4	06/01/2023
3128PK-7J-7	FMAC 05.500 FGPC J08097 G		1	3	3	06/01/2023
3128PK-LC-6	FMAC 05.500 FGPC J07523 G		1	0	0	04/01/2018
3128PK-MB-7	FMAC 05.000 FGPC J07554 G		1	26	26	05/01/2023
3128PK-MQ-4	FMAC 05.000 FGPC J07567 G		1	163	163	04/01/2023
3128PK-MY-7	FMAC 05.000 FGPC J07575 G		1	22	22	04/01/2023
3128PK-SX-3	FMAC 05.000 FGPC J07734 G		1	33	33	05/01/2023
3128PK-V7-6	FMAC 05.000 FGPC J07838 G		1	0	0	05/01/2023
3128PK-WD-2	FMAC 05.000 FGPC J07844 G		1	17	17	05/01/2023
3128PK-XE-9	FMAC 05.000 FGPC J07877 G		1	68	68	05/01/2023
3128PK-Y2-4	FMAC 05.000 FGPC J07929 G		1	66	66	06/01/2023
3128PK-ZD-9	FMAC 05.000 FGPC J07940 G		1	0	0	05/01/2023
3128PL-3H-3	FMAC 05.000 FGPC J08900 G		1	0	0	10/01/2023
3128PL-6B-3	FMAC 05.000 FGPC J08966 G		1	3	3	11/01/2023
3128PL-A3-6	FMAC 05.000 FGPC J08126 G		1	818	818	06/01/2018
3128PL-B5-0	FMAC 05.000 FGPC J08160 G		1	13	13	12/01/2022
3128PL-BW-1	FMAC 05.000 FGPC J08153 G		1	49	49	05/01/2019
3128PL-CZ-3	FMAC 05.000 FGPC J08188 G		1	30	30	06/01/2023
3128PL-DF-6	FMAC 05.000 FGPC J08202 G		1	0	0	07/01/2023
3128PL-EV-0	FMAC 05.000 FGPC J08248 G		1	58	58	12/01/2022
3128PL-EV-0	FMAC 05.000 FGPC J08248 G		1	13	13	12/01/2022
3128PL-FV-9	FMAC 05.000 FGPC J08280 G		1	12	12	04/01/2018
3128PL-LG-5	FMAC 05.000 FGPC J08427 G		1	15	15	07/01/2023
3128PL-MU-3	FMAC 05.500 FGPC J08471 G		1	76	76	08/01/2018
3128PL-MU-3	FMAC 05.500 FGPC J08471 G		1	1	1	08/01/2018
3128PL-P7-1	FMAC 05.000 FGPC J08546 G		1	0	0	08/01/2023
3128PL-PJ-5	FMAC 05.500 FGPC J08525 G		1	8	8	08/01/2023
3128PL-RY-0	FMAC 05.500 FGPC J08603 G		1	15	15	09/01/2023
3128PL-T7-7	FMAC 05.000 FGPC J08674 G		1	23	23	09/01/2023
3128PL-TD-4	FMAC 06.000 FGPC J08648 G		1	33	33	09/01/2023
3128PL-TW-2	FMAC 05.000 FGPC J08665 G		1	4	4	09/01/2023
3128PL-WH-1	FMAC 05.500 FGPC J08748 G		1	0	0	10/01/2023
3128PM-B9-0	FMAC 05.000 FGPC J09064 G		1	2	2	12/01/2023
3128PM-E5-5	FMAC 04.500 FGPC J09156 G		1	162	162	05/01/2020
3128PM-G2-0	FMAC 05.000 FGPC J09217 G		1	14	14	01/01/2024
3128PM-KY-5	FMAC 04.500 FGPC J09311 G		1	10	10	02/01/2024
3128PM-NA-4	FMAC 05.000 FGPC J09385 G		1	5	5	12/01/2020
3128PM-UW-8	FMAC 04.500 FGPC J09597 G		1	7	7	04/01/2024
3128PM-VL-1	FMAC 04.000 FGPC J09619 G		1	3	3	04/01/2019
3128PN-BT-4	FMAC 05.500 FGPC J09950 G		1	7	7	10/01/2023
3128PP-AU-7	FMAC 05.000 FGPC J10019 G		1	2	2	04/01/2021
3128PP-RW-5	FMAC 04.500 FGPC J10501 G		1	14	14	09/01/2024
3128PP-SS-3	FMAC 05.000 FGPC J10529 G		1	51	51	08/01/2024
3128PP-T5-2	FMAC 05.000 FGPC J10572 G		1	33	33	08/01/2024
3128PP-T8-6	FMAC 04.500 FGPC J10575 G		1	53	53	08/01/2024
3128PP-YN-7	FMAC 04.500 FGPC J10717 G		1	11	11	09/01/2024
3128PQ-CL-3	FMAC 04.500 FGPC J10975 G		1	9	9	10/01/2024
3128PQ-CY-5	FMAC 05.000 FGPC J10987 G		1	80	80	10/01/2024
3128PQ-EV-9	FMAC 05.500 FGPC J11048 G		1	6	6	10/01/2024
3128PQ-FQ-9	FMAC 04.500 FGPC J11075 G		1	88	88	10/01/2024
3128PQ-HP-9	FMAC 05.000 FGPC J11138 G		1	17	17	11/01/2024
3128PQ-KV-2	FMAC 05.000 FGPC J11208 G		1	1	1	11/01/2024
3128PQ-MT-5	FMAC 04.000 FGPC J11270 G		1	61	61	11/01/2024
3128PQ-QZ-7	FMAC 05.000 FGPC J11372 G		1	44	44	12/01/2024
3128PR-C2-3	FMAC 04.500 FGPC J11889 G		1	21	21	03/01/2020
3128PR-CH-0	FMAC 04.000 FGPC J11872 G		1	83	83	03/01/2025
3128PR-FJ-3	FMAC 04.500 FGPC J11969 G		1	72	72	05/01/2025
3128PR-J4-2	FMAC 04.000 FGPC J12083 G		1	25	25	04/01/2020
3128PR-J4-2	FMAC 04.000 FGPC J12083 G		1	3	3	04/01/2020
3128PR-P4-5	FMAC 04.000 FGPC J12243 G		1	105	105	05/01/2025
3128PR-V7-1	FMAC 04.500 FGPC J12438 G		1	3	3	06/01/2025
3128PR-WF-2	FMAC 04.000 FGPC J12446 G		1	8	8	06/01/2020
3128PS-C6-2	FMAC 03.500 FGPC J12793 G		1	1	1	08/01/2025
3128PS-T6-4	FMAC 03.500 FGPC J13273 G		1	25	25	10/01/2025
3128PS-XK-8	FMAC 03.500 FGPC J13382 G		1	1	1	11/01/2025
3128PS-XP-7	FMAC 04.000 FGPC J13386 G		1	12,123	12,123	11/01/2025
3128PS-YJ-0	FMAC 03.500 FGPC J13413 G		1	2	2	11/01/2025
3128PT-AD-7	FMAC 03.500 FGPC J13604 G		1	11	11	11/01/2025

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3128PT-EJ-0	FMAC 04.000 FGPC J13737 G		1	72	72	12/01/2025
3128PT-K7-9	FMAC 03.500 FGPC J13918 G		1	35	35	12/01/2025
3128PT-V9-3	FMAC 03.500 FGPC J14240 G		1	35	35	01/01/2021
3128PT-ZB-4	FMAC 04.000 FGPC J14338 G		1	7	7	02/01/2021
3128PU-CT-7	FMAC 04.500 FGPC J14582 G		1	7	7	03/01/2026
3128PU-HJ-4	FMAC 04.500 FGPC J14733 G		1	111	111	03/01/2026
3128PU-HK-1	FMAC 03.500 FGPC J14734 G		1	3	3	03/01/2026
3128PU-KE-1	FMAC 03.500 FGPC J14793 G		1	75	75	03/01/2021
3128PU-TA-0	FMAC 04.000 FGPC J15045 G		1	3	3	04/01/2021
3128PU-Z5-4	FMAC 05.000 FGPC J15264 G		1	13	13	06/01/2023
3128PV-2Z-2	FMAC 03.500 FGPC J16192 G		1	5	5	08/01/2026
3128PV-DS-6	FMAC 04.000 FGPC J15513 G		1	27	27	05/01/2026
3128PV-HT-0	FMAC 03.500 FGPC J15642 G		1	6	6	06/01/2026
3128PW-AS-7	FMAC 03.500 FGPC J16317 G		1	4	4	08/01/2026
3128PX-PN-0	FMAC 03.000 FGPC J17629 G		1	49	49	01/01/2022
3128PY-5L-4	FMAC 03.000 FGPC J18951 G		1	202	202	04/01/2022
3128PY-JD-7	FMAC 03.000 FGPC J18360 G		1	1	1	03/01/2027
3128PY-SD-7	FMAC 02.500 FGPC J18616 G		1	55	55	03/01/2022
3128QJ-GA-8	FMAC FMAR 1G1093 G		1	21,145	21,145	08/01/2036
3128QP-4S-8	FMAC FMAR 1B7682 G		1	57	57	10/01/2040
3128S1-3B-7	FMAC 03.500 FGPC T60794 G		1	623	623	07/01/2042
3128S1-5N-9	FMAC 03.500 FGPC T60853 G		1	69	69	09/01/2042
3128S1-5P-4	FMAC 03.500 FGPC T60854 G		1	63	63	09/01/2042
3128S1-B3-6	FMAC 04.500 FGPC T60058 G		1	424	424	01/01/2041
3128S2-SX-0	FMAC 02.500 FGPC T61434 G		1	43	43	12/01/2042
3128S5-B7-8	FMAC FMAR 100962 G		1	1,066	1,066	03/01/2040
3128UH-EZ-4	FMAC FMAR 1B8801 G		1	1,113	1,113	10/01/2041
312926-3A-4	FMAC 06.500 FGPC A80793 G		1	3	3	08/01/2038
312926-AF-5	FMAC 06.500 FGPC A80006 G		1	307	307	09/01/2037
312926-NR-5	FMAC 05.500 FGPC A80400 G		1	78	78	08/01/2037
312927-B8-8	FMAC 06.500 FGPC A80963 G		1	24	24	08/01/2038
312927-H3-3	FMAC 05.500 FGPC A81150 G		1	89	89	08/01/2038
312927-R6-5	FMAC 06.500 FGPC A81409 G		1	53	53	08/01/2038
312928-5R-1	FMAC 05.500 FGPC A82656 G		1	26	26	10/01/2038
312928-LA-0	FMAC 06.500 FGPC A82121 G		1	1	1	09/01/2038
312928-UA-0	FMAC 06.000 FGPC A82377 G		1	39	39	10/01/2038
312928-UU-6	FMAC 06.000 FGPC A82395 G		1	95	95	10/01/2038
312928-XA-7	FMAC 07.000 FGPC A82473 G		1	0	0	10/01/2038
312929-AF-9	FMAC 06.000 FGPC A82706 G		1	54	54	10/01/2038
312929-B6-8	FMAC 05.500 FGPC A82761 G		1	10	10	10/01/2038
312929-CM-2	FMAC 06.000 FGPC A82776 G		1	13	13	01/01/2039
312929-L2-6	FMAC 05.500 FGPC A83045 G		1	94	94	11/01/2038
312929-MP-4	FMAC 05.500 FGPC A83066 G		1	51	51	11/01/2038
312929-MQ-2	FMAC 05.000 FGPC A83067 G		1	18	18	11/01/2038
312929-UJ-9	FMAC 06.500 FGPC A83285 G		1	1	1	11/01/2038
312929-UU-4	FMAC 06.500 FGPC A83295 G		1	19	19	12/01/2038
312929-W5-7	FMAC 05.500 FGPC A83368 G		1	17	17	12/01/2038
31292G-4V-5	FMAC 07.000 FGPC C00836 G		1	63	63	07/01/2029
31292G-5C-6	FMAC 06.500 FGPC C00843 G		1	7	7	08/01/2029
31292G-6K-7	FMAC 07.000 FGPC C00874 G		1	34	34	10/01/2029
31292G-6R-2	FMAC 06.500 FGPC C00880 G		1	5	5	11/01/2029
31292G-6S-0	FMAC 07.000 FGPC C00881 G		1	6	6	11/01/2029
31292G-7F-7	FMAC 06.500 FGPC C00894 G		1	6	6	12/01/2029
31292G-BK-1	FMAC 08.500 FGPC C00042 G		1	0	0	05/01/2021
31292G-C9-5	FMAC 08.500 FGPC C00096 G		1	0	0	02/01/2022
31292G-HZ-2	FMAC 06.500 FGPC C00248 G		1	0	0	07/01/2023
31292G-MB-9	FMAC 08.500 FGPC C00354 G		1	0	0	07/01/2024
31292G-MF-0	FMAC 08.500 FGPC C00358 G		1	0	0	08/01/2024
31292G-MJ-2	FMAC 08.500 FGPC C00361 G		1	1	1	09/01/2024
31292G-MR-4	FMAC 08.500 FGPC C00368 G		1	2	2	10/01/2024
31292G-NV-4	FMAC 08.500 FGPC C00404 G		1	0	0	06/01/2025
31292G-VZ-6	FMAC 07.000 FGPC C00632 G		1	4	4	07/01/2028
31292G-WT-9	FMAC 06.500 FGPC C00658 G		1	0	0	10/01/2028
31292G-X3-5	FMAC 07.000 FGPC C00698 G		1	17	17	12/01/2028
31292G-X6-8	FMAC 06.500 FGPC C00701 G		1	11	11	01/01/2029
31292G-X6-8	FMAC 06.500 FGPC C00701 G		1	10	10	01/01/2029
31292H-3L-6	FMAC 06.500 FGPC C01703 G		1	4	4	11/01/2033
31292H-AA-2	FMAC 08.000 FGPC C00901 G		1	4	4	12/01/2029
31292H-CH-5	FMAC 08.000 FGPC C00972 G		1	7	7	04/01/2030
31292H-D6-8	FMAC 08.000 FGPC C01025 G		1	1	1	07/01/2030
31292H-FT-6	FMAC 07.000 FGPC C01078 G		1	6	6	10/01/2030
31292H-H4-9	FMAC 06.500 FGPC C01151 G		1	3	3	03/01/2031
31292H-HH-0	FMAC 08.000 FGPC C01132 G		1	4	4	01/01/2031
31292H-HY-3	FMAC 07.000 FGPC C01147 G		1	5	5	03/01/2031
31292H-NG-5	FMAC 07.000 FGPC C01291 G		1	38	38	12/01/2031
31292H-NX-8	FMAC 07.000 FGPC C01306 G		1	56	56	01/01/2032
31292H-P6-5	FMAC 07.000 FGPC C01345 G		1	103	103	04/01/2032
31292H-PN-8	FMAC 07.000 FGPC C01329 G		1	12	12	03/01/2032
31292H-Q5-6	FMAC 07.000 FGPC C01376 G		1	760	760	07/01/2032
31292H-QE-7	FMAC 07.500 FGPC C01353 G		1	146	146	03/01/2032
31292H-QY-3	FMAC 07.000 FGPC C01371 G		1	155	155	06/01/2032
31292H-RE-6	FMAC 06.500 FGPC C01385 G		1	0	0	08/01/2032
31292H-RR-7	FMAC 06.500 FGPC C01396 G		1	1	1	09/01/2032
31292H-RZ-9	FMAC 06.500 FGPC C01404 G		1	130	130	10/01/2032
31292H-S9-6	FMAC 06.000 FGPC C01444 G		1	67	67	01/01/2033
31292H-UZ-5	FMAC 06.500 FGPC C01500 G		1	1	1	01/01/2033
31292H-YQ-1	FMAC 06.500 FGPC C01619 G		1	6	6	06/01/2033
31292J-5V-8	FMAC 06.500 FGPC C02660 G		1	90	90	11/01/2036
31292J-A9-1	FMAC 04.500 FGPC C01832 G		1	117	117	03/01/2034
31292J-AK-6	FMAC 06.500 FGPC C01810 G		1	58	58	02/01/2034
31292J-AN-0	FMAC 06.000 FGPC C01813 G		1	37	37	04/01/2034
31292J-PQ-7	FMAC 05.500 FGPC C02231 G		1	0	0	07/01/2035
31292K-2T-3	FMAC 04.500 FGPC C03486 G		1	29	29	07/01/2040
31292K-7A-9	FMAC 04.500 FGPC C03589 G		1	68	68	10/01/2040
31292K-GN-1	FMAC 07.000 FGPC C02905 G		1	16	16	06/01/2037
31292K-JH-1	FMAC 06.000 FGPC C02964 G		1	3	3	07/01/2037
31292K-ZH-3	FMAC 04.500 FGPC C03444 G		1	69	69	12/01/2039
31292L-EQ-4	FMAC 03.500 FGPC C03743 G		1	77	77	02/01/2042
31292L-F9-1	FMAC 03.500 FGPC C03792 G		1	178	178	04/01/2042
31292L-F9-1	FMAC 03.500 FGPC C03792 G		1	1	1	04/01/2042
31292L-L6-0	FMAC 03.500 FGPC C03949 G		1	181	181	05/01/2042
31292L-YR-0	FMAC 03.000 FGPC C04320 G		1	242	242	12/01/2042
31292S-A3-4	FMAC 02.500 FGPC C09026 G		1	40	40	02/01/2043
31292S-B4-1	FMAC 04.500 FGPC C09059 G		1	2	2	03/01/2044
31292S-BM-1	FMAC 03.500 FGPC C09044 G		1	1,524	1,524	07/01/2043
31292S-CB-4	FMAC 03.500 FGPC C09066 G		1	463	463	10/01/2044
31292S-CD-0	FMAC 03.500 FGPC C09068 G		1	2	2	11/01/2044
31292S-CF-5	FMAC 04.000 FGPC C09070 G		1	6,803	6,803	12/01/2044
31292W-UE-9	FMAC 07.000 FGPC C12381 G		1	6	6	07/01/2028
31292X-B4-0	FMAC 06.000 FGPC C12759 G		1	0	0	07/01/2028
31292Y-7G-6	FMAC 06.500 FGPC C14495 G		1	0	0	09/01/2028
31292Y-L6-2	FMAC 06.500 FGPC C13949 G		1	2	2	08/01/2028

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31292Y-XH-5	FMAC 06.500 FGPC C14280 G		1	0	0	09/01/2028
312930-CC-2	FMAC 05.500 FGPC A83667 G		1	25	25	12/01/2038
312930-FV-7	FMAC 06.500 FGPC A83780 G		1	37	37	12/01/2038
312930-LQ-1	FMAC 06.000 FGPC A83935 G		1	60	60	01/01/2039
312930-RC-6	FMAC 06.000 FGPC A84083 G		1	33	33	01/01/2039
312930-RS-1	FMAC 04.500 FGPC A84097 G		1	5	5	01/01/2039
312930-RV-4	FMAC 06.000 FGPC A84100 G		1	17	17	01/01/2039
312930-SD-3	FMAC 06.500 FGPC A84116 G		1	7	7	01/01/2039
312930-TB-6	FMAC 06.000 FGPC A84146 G		1	18	18	01/01/2039
312930-TY-6	FMAC 07.000 FGPC A84167 G		1	44	44	01/01/2039
312931-CC-0	FMAC 04.500 FGPC A84567 G		1	5,514	5,514	02/01/2039
312931-DC-9	FMAC 05.000 FGPC A84599 G		1	142	142	02/01/2039
312932-GV-2	FMAC 04.500 FGPC A85612 G		1	7	7	04/01/2039
312932-LF-1	FMAC 05.000 FGPC A85726 G		1	1,112	1,112	04/01/2039
312932-LF-1	FMAC 05.000 FGPC A85726 G		1	17	17	04/01/2039
312933-HQ-0	FMAC 04.500 FGPC A86539 G		1	18	18	06/01/2039
312933-J6-2	FMAC 05.500 FGPC A86585 G		1	31	31	02/01/2034
312933-KM-5	FMAC 05.500 FGPC A86600 G		1	19	19	11/01/2034
312933-W5-9	FMAC 04.500 FGPC A86968 G		1	65	65	06/01/2039
312934-J7-8	FMAC 06.000 FGPC A87486 G		1	95	95	07/01/2039
312934-LJ-9	FMAC 06.000 FGPC A87529 G		1	62	62	07/01/2039
312934-NN-8	FMAC 05.000 FGPC A87597 G		1	43	43	08/01/2039
312934-P4-8	FMAC 05.000 FGPC A87643 G		1	44	44	08/01/2039
312934-U9-1	FMAC 05.000 FGPC A87808 G		1	7	7	08/01/2039
312935-4H-9	FMAC 05.000 FGPC A88924 G		1	29	29	09/01/2039
312935-MZ-9	FMAC 04.500 FGPC A88476 G		1	1,371	1,371	09/01/2039
312935-RN-1	FMAC 04.500 FGPC A88593 G		1	268	268	09/01/2039
312936-FE-2	FMAC 04.500 FGPC A89165 G		1	82	82	10/01/2039
312936-KM-8	FMAC 05.000 FGPC A89300 G		1	48	48	10/01/2039
312936-LG-0	FMAC 04.500 FGPC A89327 G		1	279	279	10/01/2039
312936-NA-1	FMAC 04.500 FGPC A89385 G		1	4	4	10/01/2039
312936-PB-7	FMAC 04.500 FGPC A89418 G		1	105	105	10/01/2039
312936-R4-1	FMAC 04.500 FGPC A89507 G		1	81	81	10/01/2039
312938-BR-3	FMAC 04.500 FGPC A90048 G		1	544	544	12/01/2039
312938-C8-4	FMAC 05.500 FGPC A90095 G		1	49	49	12/01/2039
312938-K5-1	FMAC 04.500 FGPC A90316 G		1	8	8	12/01/2039
312938-K8-5	FMAC 05.000 FGPC A90319 G		1	7	7	12/01/2039
312938-M5-9	FMAC 05.500 FGPC A90380 G		1	144	144	12/01/2039
312938-PW-7	FMAC 04.500 FGPC A90437 G		1	94	94	01/01/2040
312938-QZ-9	FMAC 05.500 FGPC A90472 G		1	81	81	12/01/2039
312938-SQ-7	FMAC 05.000 FGPC A90527 G		1	42	42	01/01/2040
312938-YX-5	FMAC 05.500 FGPC A90726 G		1	293	293	01/01/2040
312938-YY-3	FMAC 05.500 FGPC A90727 G		1	1,001	1,001	01/01/2040
312939-3G-4	FMAC 05.000 FGPC A91699 G		1	485	485	04/01/2040
312939-CA-7	FMAC 04.500 FGPC A90965 G		1	35	35	02/01/2040
312939-D3-2	FMAC 04.500 FGPC A91022 G		1	8	8	02/01/2040
312939-HY-0	FMAC 05.000 FGPC A91147 G		1	593	593	02/01/2040
312939-SY-8	FMAC 04.500 FGPC A91435 G		1	26	26	02/01/2040
31293C-WH-3	FMAC 07.000 FGPC C16948 G		1	6	6	08/01/2028
31293D-VS-8	FMAC 06.500 FGPC C17825 G		1	0	0	11/01/2028
31293E-AF-7	FMAC 06.500 FGPC C18106 G		1	116	116	11/01/2028
31293E-AY-6	FMAC 06.500 FGPC C18123 G		1	0	0	11/01/2028
31293F-QM-2	FMAC 06.500 FGPC C19460 G		1	1	1	12/01/2028
31293J-KG-3	FMAC 06.500 FGPC C21195 G		1	7	7	01/01/2029
31293K-DZ-6	FMAC 07.000 FGPC C21920 G		1	19	19	01/01/2029
31293K-TC-0	FMAC 06.000 FGPC C22347 G		1	67	67	02/01/2029
31293K-YH-3	FMAC 06.000 FGPC C22512 G		1	263	263	02/01/2029
31293K-ZM-1	FMAC 08.000 FGPC C22548 G		1	10	10	01/01/2029
31293L-BK-9	FMAC 06.500 FGPC C22742 G		1	7	7	03/01/2029
31293L-E4-2	FMAC 06.500 FGPC C22855 G		1	4	4	02/01/2029
31293L-S6-2	FMAC 06.500 FGPC C23241 G		1	9	9	03/01/2029
31293P-E6-8	FMAC 06.500 FGPC C25557 G		1	0	0	04/01/2029
31293P-SK-2	FMAC 06.500 FGPC C25922 G		1	23	23	04/01/2029
31293Q-N5-8	FMAC 06.500 FGPC C26712 G		1	0	0	05/01/2029
31293Q-XR-9	FMAC 06.500 FGPC C26988 G		1	5	5	05/01/2029
31293R-R6-0	FMAC 07.000 FGPC C27709 G		1	16	16	06/01/2029
31293S-7M-5	FMAC 07.000 FGPC C29000 G		1	7	7	07/01/2029
31293S-BX-6	FMAC 06.500 FGPC C28154 G		1	1	1	05/01/2029
31293S-CZ-0	FMAC 06.500 FGPC C28188 G		1	1	1	06/01/2029
31293S-E8-8	FMAC 06.500 FGPC C28259 G		1	10	10	06/01/2029
31293S-LJ-6	FMAC 06.500 FGPC C28429 G		1	1	1	07/01/2029
31293S-VX-4	FMAC 06.500 FGPC C28730 G		1	0	0	07/01/2029
31293T-DY-0	FMAC 06.500 FGPC C29119 G		1	0	0	07/01/2029
31293T-F3-6	FMAC 06.500 FGPC C29186 G		1	7	7	07/01/2029
31293T-F7-7	FMAC 06.500 FGPC C29190 G		1	12	12	07/01/2029
31293T-FC-6	FMAC 06.500 FGPC C29163 G		1	26	26	07/01/2029
31293T-FD-4	FMAC 06.500 FGPC C29164 G		1	7	7	07/01/2029
31293T-WR-4	FMAC 07.500 FGPC C29656 G		1	1	1	08/01/2029
31293W-N3-0	FMAC 07.000 FGPC C31310 G		1	3	3	08/01/2029
312940-AT-6	FMAC 05.000 FGPC A91818 G		1	77	77	04/01/2040
312940-AT-6	FMAC 05.000 FGPC A91818 G		1	5	5	04/01/2040
312940-CM-9	FMAC 05.000 FGPC A91876 G		1	69	69	04/01/2040
312940-G4-5	FMAC 05.000 FGPC A92019 G		1	226	226	05/01/2040
312940-JV-2	FMAC 05.000 FGPC A92076 G		1	501	501	05/01/2040
312940-MR-7	FMAC 05.000 FGPC A92168 G		1	17	17	05/01/2040
312940-RF-8	FMAC 04.500 FGPC A92286 G		1	7	7	05/01/2040
312940-ZC-6	FMAC 05.000 FGPC A92539 G		1	744	744	06/01/2040
312940-ZX-0	FMAC 05.000 FGPC A92558 G		1	1	1	06/01/2040
312941-3X-3	FMAC 05.500 FGPC A93514 G		1	58	58	08/01/2040
312941-BD-8	FMAC 04.500 FGPC A92736 G		1	7	7	06/01/2040
312941-H9-1	FMAC 05.000 FGPC A92956 G		1	7	7	07/01/2040
312941-J7-3	FMAC 05.500 FGPC A92986 G		1	139	139	07/01/2040
312941-J9-9	FMAC 05.000 FGPC A92988 G		1	19	19	07/01/2040
312941-KU-0	FMAC 04.500 FGPC A93007 G		1	6	6	07/01/2040
312941-NS-2	FMAC 05.000 FGPC A93101 G		1	67	67	07/01/2040
312941-R7-4	FMAC 04.500 FGPC A93210 G		1	916	916	07/01/2040
312941-V7-9	FMAC 04.500 FGPC A93338 G		1	6	6	08/01/2040
312941-WV-5	FMAC 05.000 FGPC A93360 G		1	7	7	08/01/2040
312941-XL-6	FMAC 05.000 FGPC A93383 G		1	201	201	08/01/2040
312941-Y6-8	FMAC 05.000 FGPC A93433 G		1	12	12	08/01/2040
312941-ZT-7	FMAC 05.000 FGPC A93454 G		1	1	1	08/01/2040
312942-2C-8	FMAC 04.000 FGPC A94371 G		1	216	216	10/01/2040
312942-AV-7	FMAC 05.000 FGPC A93620 G		1	22	22	09/01/2040
312942-BY-0	FMAC 04.500 FGPC A93655 G		1	128	128	09/01/2040
312942-BZ-7	FMAC 04.500 FGPC A93656 G		1	10	10	09/01/2040
312942-CG-8	FMAC 05.000 FGPC A93671 G		1	2	2	06/01/2040
312942-CY-9	FMAC 05.000 FGPC A93687 G		1	10	10	09/01/2040
312942-E2-7	FMAC 05.000 FGPC A93753 G		1	6	6	08/01/2040
312942-E5-0	FMAC 04.500 FGPC A93756 G		1	58	58	09/01/2040
312942-K7-9	FMAC 05.000 FGPC A93918 G		1	1,084	1,084	09/01/2040
312942-L5-2	FMAC 04.500 FGPC A93948 G		1	3	3	09/01/2040
312942-PM-1	FMAC 04.500 FGPC A94028 G		1	3	3	09/01/2040

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
312944-G4-7	FMAC 04.500 FGPC A95619 G		1	260	260	12/01/2040
312944-JP-7	FMAC 04.500 FGPC A95670 G		1	50	50	12/01/2040
312945-AM-0	FMAC 04.000 FGPC A96312 G		1	1	1	01/01/2041
312945-DS-4	FMAC 04.000 FGPC A96413 G		1	0	0	01/01/2041
312945-KW-7	FMAC 04.500 FGPC A96609 G		1	18	18	02/01/2041
312945-LP-1	FMAC 04.500 FGPC A96634 G		1	30	30	02/01/2041
312945-SX-7	FMAC 04.500 FGPC A96834 G		1	5	5	02/01/2041
312945-ZK-7	FMAC 04.500 FGPC A97046 G		1	16	16	02/01/2041
312945-ZL-5	FMAC 04.500 FGPC A97047 G		1	9	9	02/01/2041
312946-A3-0	FMAC 04.500 FGPC A97226 G		1	7	7	03/01/2041
312946-AT-3	FMAC 05.000 FGPC A97218 G		1	14	14	03/01/2041
312946-KB-1	FMAC 04.500 FGPC A97490 G		1	191	191	03/01/2041
312946-KG-0	FMAC 04.500 FGPC A97495 G		1	90	90	03/01/2041
312946-PB-6	FMAC 04.500 FGPC A97618 G		1	11	11	03/01/2041
312946-QK-5	FMAC 04.500 FGPC A97658 G		1	6	6	03/01/2041
312946-QN-9	FMAC 04.500 FGPC A97661 G		1	492	492	03/01/2041
312946-RE-8	FMAC 05.000 FGPC A97685 G		1	835	835	03/01/2041
312946-U7-9	FMAC 04.500 FGPC A97806 G		1	276	276	03/01/2041
31294B-J6-3	FMAC 08.000 FGPC C34785 G		1	13	13	12/01/2029
31294D-ES-6	FMAC 07.000 FGPC C36445 G		1	0	0	02/01/2030
31294D-HR-5	FMAC 08.000 FGPC C36540 G		1	10	10	02/01/2030
31294D-JV-4	FMAC 08.000 FGPC C36576 G		1	54	54	02/01/2030
31294E-BF-5	FMAC 07.500 FGPC C37238 G		1	0	0	04/01/2030
31294E-JG-5	FMAC 08.000 FGPC C37463 G		1	7	7	04/01/2030
31294J-2U-1	FMAC 07.000 FGPC E00787 G		1	0	0	01/01/2015
31294J-2V-9	FMAC 07.500 FGPC E00788 G		1	0	0	01/01/2015
31294J-4Q-8	FMAC 07.000 FGPC E00831 G		1	0	0	04/01/2015
31294J-5R-5	FMAC 07.500 FGPC E00856 G		1	0	0	06/01/2015
31294J-5W-4	FMAC 07.000 FGPC E00861 G		1	0	0	07/01/2015
31294J-6Q-6	FMAC 07.000 FGPC E00879 G		1	1	1	09/01/2015
31294J-6Q-6	FMAC 07.000 FGPC E00879 G		1	0	0	09/01/2015
31294K-BF-1	FMAC 07.000 FGPC E00938 G		1	0	0	01/01/2016
31294K-C4-5	FMAC 06.000 FGPC E00991 G		1	0	0	07/01/2016
31294K-CC-7	FMAC 06.500 FGPC E00967 G		1	0	0	04/01/2016
31294K-CM-5	FMAC 06.500 FGPC E00976 G		1	532	532	05/01/2016
31294K-CM-5	FMAC 06.500 FGPC E00976 G		1	0	0	05/01/2016
31294K-DA-0	FMAC 07.000 FGPC E00997 G		1	0	0	05/01/2016
31294K-DC-6	FMAC 07.000 FGPC E00999 G		1	0	0	06/01/2016
31294K-DL-6	FMAC 06.000 FGPC E01007 G		1	3	3	08/01/2016
31294K-GC-3	FMAC 06.000 FGPC E01095 G		1	23	23	01/01/2017
31294K-GE-9	FMAC 05.500 FGPC E01097 G		1	0	0	02/01/2017
31294K-GF-6	FMAC 06.000 FGPC E01098 G		1	3	3	02/01/2017
31294K-HM-0	FMAC 05.500 FGPC E01136 G		1	33	33	03/01/2017
31294K-HN-8	FMAC 06.000 FGPC E01137 G		1	31	31	03/01/2017
31294K-HP-3	FMAC 06.500 FGPC E01138 G		1	0	0	03/01/2017
31294K-HQ-1	FMAC 06.000 FGPC E01139 G		1	2	2	04/01/2017
31294K-HR-9	FMAC 06.000 FGPC E01140 G		1	4	4	05/01/2017
31294K-HT-5	FMAC 06.500 FGPC E01142 G		1	0	0	04/01/2017
31294K-J5-5	FMAC 06.000 FGPC E01184 G		1	5	5	08/01/2017
31294K-J7-1	FMAC 05.500 FGPC E01186 G		1	5	5	08/01/2017
31294K-JA-4	FMAC 06.000 FGPC E01157 G		1	5	5	06/01/2017
31294K-JF-3	FMAC 05.500 FGPC E01162 G		1	1	1	05/01/2017
31294K-JP-1	FMAC 07.000 FGPC E01170 G		1	11	11	05/01/2017
31294K-JQ-9	FMAC 05.500 FGPC E01171 G		1	3	3	07/01/2017
31294K-JR-7	FMAC 06.000 FGPC E01172 G		1	2	2	07/01/2017
31294K-K5-3	FMAC 05.500 FGPC E01216 G		1	5	5	10/01/2017
31294K-K5-3	FMAC 05.500 FGPC E01216 G		1	1	1	10/01/2017
31294K-K6-1	FMAC 05.000 FGPC E01217 G		1	5	5	10/01/2017
31294K-K7-9	FMAC 06.000 FGPC E01218 G		1	1	1	10/01/2017
31294K-KP-9	FMAC 07.000 FGPC E01202 G		1	0	0	07/01/2017
31294K-KT-1	FMAC 05.000 FGPC E01206 G		1	2	2	08/01/2017
31294K-KU-8	FMAC 05.000 FGPC E01207 G		1	180	180	09/01/2017
31294K-L8-6	FMAC 05.500 FGPC E01251 G		1	0	0	11/01/2017
31294K-M4-4	FMAC 05.500 FGPC E01279 G		1	2	2	01/01/2018
31294K-M6-9	FMAC 05.000 FGPC E01281 G		1	2	2	01/01/2018
31294K-MZ-5	FMAC 06.000 FGPC E01276 G		1	2	2	12/01/2017
31294K-NV-3	FMAC 04.500 FGPC E01304 G		1	49	49	01/01/2018
31294K-NZ-4	FMAC 04.500 FGPC E01308 G		1	0	0	11/01/2017
31294K-P5-8	FMAC 04.500 FGPC E01344 G		1	2	2	04/01/2018
31294K-P6-6	FMAC 05.500 FGPC E01345 G		1	0	0	04/01/2018
31294K-R8-0	FMAC 05.000 FGPC E01411 G		1	28	28	07/01/2018
31294K-R8-0	FMAC 05.000 FGPC E01411 G		1	4	4	07/01/2018
31294K-RW-7	FMAC 04.000 FGPC E01401 G		1	1	1	06/01/2018
31294K-SM-8	FMAC 04.000 FGPC E01424 G		1	3	3	08/01/2018
31294K-SN-6	FMAC 04.500 FGPC E01425 G		1	2	2	08/01/2018
31294K-TB-1	FMAC 04.500 FGPC E01446 G		1	5	5	09/01/2018
31294K-UD-5	FMAC 04.000 FGPC E01480 G		1	0	0	10/01/2018
31294K-UM-5	FMAC 05.000 FGPC E01488 G		1	4	4	10/01/2018
31294K-UP-8	FMAC 05.000 FGPC E01490 G		1	37	37	11/01/2018
31294K-UW-3	FMAC 05.500 FGPC E01497 G		1	18	18	11/01/2018
31294K-UW-3	FMAC 05.500 FGPC E01497 G		1	81	81	11/01/2018
31294K-V6-9	FMAC 04.500 FGPC E01537 G		1	6	6	12/01/2018
31294K-V7-7	FMAC 05.000 FGPC E01538 G		1	128	128	12/01/2018
31294K-V8-5	FMAC 05.500 FGPC E01539 G		1	12	12	12/01/2018
31294K-WE-1	FMAC 05.000 FGPC E01545 G		1	104	104	01/01/2019
31294K-XT-7	FMAC 05.000 FGPC E01590 G		1	0	0	02/01/2019
31294K-YC-3	FMAC 05.000 FGPC E01607 G		1	89	89	04/01/2019
31294K-ZC-2	FMAC 06.000 FGPC E01639 G		1	55	55	02/01/2019
31294K-ZC-2	FMAC 06.000 FGPC E01639 G		1	19	19	02/01/2019
31294K-ZF-5	FMAC 05.000 FGPC E01642 G		1	10	10	05/01/2019
31294K-ZL-2	FMAC 04.000 FGPC E01647 G		1	4	4	05/01/2019
31294K-ZT-5	FMAC 05.000 FGPC E01654 G		1	59	59	06/01/2019
31294K-ZU-2	FMAC 05.500 FGPC E01655 G		1	2	2	06/01/2019
31294L-7H-0	FMAC 04.000 FGPC E02696 G		1	14	14	05/01/2025
31294L-FP-3	FMAC 04.500 FGPC E01974 G		1	1	1	08/01/2015
31294L-JY-0	FMAC 05.000 FGPC E02079 G		1	63	63	01/01/2016
31294L-LU-5	FMAC 05.500 FGPC E02139 G		1	2	2	04/01/2016
31294L-PC-1	FMAC 06.000 FGPC E02219 G		1	25	25	10/01/2016
31294L-TU-7	FMAC 06.000 FGPC E02363 G		1	1	1	07/01/2017
31294L-U3-5	FMAC 06.000 FGPC E02402 G		1	7	7	10/01/2022
31294L-WP-4	FMAC 04.500 FGPC E02454 G		1	12	12	02/01/2018
31294L-Y3-1	FMAC 05.000 FGPC E02530 G		1	245	245	07/01/2018
31294L-YN-7	FMAC 05.000 FGPC E02517 G		1	2	2	06/01/2018
31294L-ZC-0	FMAC 05.000 FGPC E02539 G		1	61	61	08/01/2018
31294M-BP-5	FMAC 03.500 FGPC E02746 G		1	32	32	11/01/2025
31294M-CQ-2	FMAC 03.500 FGPC E02779 G		1	1	1	12/01/2025
31294M-F2-2	FMAC 03.500 FGPC E02885 G		1	2	2	04/01/2021
31294M-GC-9	FMAC 03.500 FGPC E02895 G		1	5	5	05/01/2026
31294M-GS-4	FMAC 05.000 FGPC E02909 G		1	7	7	06/01/2026
31294N-P6-0	FMAC 03.500 FGPC E04045 G		1	46	46	08/01/2027
31295V-5H-9	FMAC 08.500 FGPC A00848 G		1	0	0	12/01/2018
31295V-QL-2	FMAC 08.500 FGPC A00075 G		1	0	0	09/01/2020

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31295W-HY-7	FMAC 08.500 FGPC A01147 G		1	0	0	04/01/2020
31295W-RB-6	FMAC 10.000 FGPC A01382 G		1	0	0	05/01/2020
31295W-V2-1	FMAC 08.500 FGPC A01533 G		1	0	0	09/01/2020
31295W-VN-5	FMAC 09.500 FGPC A01521 G		1	0	0	12/01/2016
312962-2U-6	FMAC 05.500 FGPC B10787 G		1	2	2	11/01/2018
312962-AP-8	FMAC 05.000 FGPC B10014 G		1	3	3	10/01/2018
312962-E5-8	FMAC 05.500 FGPC B10156 G		1	1	1	10/01/2018
312962-EY-5	FMAC 05.000 FGPC B10151 G		1	27	27	10/01/2018
312962-F6-5	FMAC 05.500 FGPC B10189 G		1	1	1	10/01/2018
312962-FT-5	FMAC 05.000 FGPC B10178 G		1	39	39	10/01/2018
312962-KD-4	FMAC 05.500 FGPC B10292 G		1	8	8	10/01/2018
312962-KM-4	FMAC 05.000 FGPC B10300 G		1	2	2	10/01/2018
312962-LY-7	FMAC 05.000 FGPC B10343 G		1	0	0	11/01/2018
312962-Q9-7	FMAC 04.500 FGPC B10480 G		1	37	37	10/01/2018
312962-QN-6	FMAC 04.500 FGPC B10461 G		1	37	37	10/01/2018
312962-QW-6	FMAC 04.500 FGPC B10469 G		1	1	1	10/01/2018
312962-RD-7	FMAC 04.500 FGPC B10484 G		1	2	2	10/01/2018
312962-W3-3	FMAC 05.500 FGPC B10666 G		1	1	1	11/01/2018
312962-WP-4	FMAC 05.500 FGPC B10654 G		1	129	129	11/01/2018
312962-YK-3	FMAC 04.500 FGPC B10714 G		1	4	4	11/01/2018
312963-5Q-0	FMAC 04.500 FGPC B11755 G		1	1	1	01/01/2019
312963-7C-9	FMAC 05.000 FGPC B11791 G		1	113	113	01/01/2019
312963-A7-6	FMAC 05.000 FGPC B10930 G		1	0	0	11/01/2018
312963-KZ-3	FMAC 05.500 FGPC B11212 G		1	18	18	12/01/2018
312963-MS-7	FMAC 05.000 FGPC B11269 G		1	54	54	12/01/2018
312964-2M-0	FMAC 05.500 FGPC B12580 G		1	1	1	07/01/2019
312964-4X-4	FMAC 05.000 FGPC B12638 G		1	13	13	10/01/2019
312964-BC-2	FMAC 05.500 FGPC B11835 G		1	16	16	01/01/2019
312964-C7-2	FMAC 05.500 FGPC B11894 G		1	1	1	01/01/2019
312964-EE-5	FMAC 04.000 FGPC B11933 G		1	0	0	01/01/2019
312964-K3-2	FMAC 05.500 FGPC B12114 G		1	0	0	01/01/2019
312964-Q9-3	FMAC 05.500 FGPC B12280 G		1	4	4	02/01/2019
312964-RF-8	FMAC 05.500 FGPC B12286 G		1	1	1	02/01/2019
312964-VS-5	FMAC 05.000 FGPC B12425 G		1	133	133	03/01/2019
312964-WY-1	FMAC 05.500 FGPC B12463 G		1	129	129	10/01/2018
312964-YK-9	FMAC 05.500 FGPC B12514 G		1	7	7	12/01/2018
312965-6R-2	FMAC 05.000 FGPC B13580 G		1	49	49	04/01/2019
312965-6Z-4	FMAC 05.500 FGPC B13588 G		1	0	0	04/01/2019
312965-HF-6	FMAC 04.500 FGPC B12930 G		1	13	13	03/01/2019
312965-KJ-4	FMAC 04.500 FGPC B12997 G		1	3	3	03/01/2019
312965-VA-1	FMAC 04.500 FGPC B13309 G		1	202	202	04/01/2019
312965-WB-8	FMAC 05.500 FGPC B13342 G		1	3	3	04/01/2019
312966-7H-1	FMAC 05.000 FGPC B14496 G		1	16	16	12/01/2019
312966-EP-5	FMAC 04.500 FGPC B13742 G		1	143	143	04/01/2019
312966-EQ-3	FMAC 05.500 FGPC B13743 G		1	13	13	04/01/2019
312966-GR-9	FMAC 04.500 FGPC B13808 G		1	3	3	04/01/2019
312966-S5-4	FMAC 05.000 FGPC B14140 G		1	1	1	05/01/2019
312966-TJ-3	FMAC 05.000 FGPC B14153 G		1	10	10	05/01/2019
312967-6L-1	FMAC 05.500 FGPC B15375 G		1	10	10	06/01/2019
312967-GE-6	FMAC 05.500 FGPC B14697 G		1	1	1	01/01/2020
312967-MW-9	FMAC 05.000 FGPC B14873 G		1	5	5	05/01/2019
312967-SY-9	FMAC 04.500 FGPC B15035 G		1	0	0	06/01/2019
312967-TX-0	FMAC 05.000 FGPC B15066 G		1	7	7	07/01/2019
312967-V6-6	FMAC 04.000 FGPC B15137 G		1	4	4	06/01/2019
312967-V9-0	FMAC 04.500 FGPC B15140 G		1	3	3	06/01/2019
312967-ZT-2	FMAC 05.000 FGPC B15254 G		1	2	2	06/01/2019
312968-2J-8	FMAC 05.500 FGPC B16177 G		1	2	2	08/01/2019
312968-4F-4	FMAC 05.500 FGPC B16222 G		1	1	1	09/01/2019
312968-4J-6	FMAC 05.500 FGPC B16225 G		1	0	0	08/01/2019
312968-7E-4	FMAC 05.500 FGPC B16293 G		1	83	83	09/01/2019
312968-AW-0	FMAC 05.500 FGPC B15421 G		1	6	6	10/01/2018
312968-BF-6	FMAC 05.500 FGPC B15438 G		1	1	1	06/01/2019
312968-D9-8	FMAC 05.500 FGPC B15528 G		1	2	2	07/01/2019
312968-EA-4	FMAC 05.500 FGPC B15529 G		1	8	8	07/01/2019
312968-PZ-7	FMAC 05.500 FGPC B15840 G		1	3	3	07/01/2019
312968-QQ-6	FMAC 05.000 FGPC B15863 G		1	12	12	04/01/2019
312968-TE-0	FMAC 05.500 FGPC B15949 G		1	0	0	08/01/2019
312968-UR-9	FMAC 05.500 FGPC B15992 G		1	2	2	08/01/2019
312968-V6-4	FMAC 05.500 FGPC B16037 G		1	1	1	08/01/2019
312968-W5-5	FMAC 05.000 FGPC B16068 G		1	5	5	08/01/2019
312968-WQ-9	FMAC 05.500 FGPC B16055 G		1	0	0	09/01/2019
312968-WR-7	FMAC 05.500 FGPC B16056 G		1	2	2	08/01/2019
312968-X9-6	FMAC 05.500 FGPC B16104 G		1	4	4	08/01/2019
312968-YP-9	FMAC 05.500 FGPC B16118 G		1	0	0	08/01/2019
312969-3Y-2	FMAC 05.000 FGPC B17115 G		1	2	2	11/01/2019
312969-5W-4	FMAC 04.500 FGPC B17161 G		1	12	12	11/01/2019
312969-AA-6	FMAC 05.000 FGPC B16301 G		1	15	15	07/01/2019
312969-AZ-1	FMAC 05.500 FGPC B16324 G		1	10	10	09/01/2019
312969-B6-4	FMAC 05.500 FGPC B16361 G		1	1	1	09/01/2019
312969-BM-9	FMAC 05.000 FGPC B16344 G		1	6	6	09/01/2019
312969-C7-1	FMAC 05.500 FGPC B16394 G		1	0	0	09/01/2019
312969-CK-2	FMAC 05.500 FGPC B16374 G		1	32	32	09/01/2019
312969-GQ-5	FMAC 06.000 FGPC B16507 G		1	15	15	09/01/2019
312969-GU-6	FMAC 05.500 FGPC B16511 G		1	1	1	09/01/2019
312969-L7-1	FMAC 05.500 FGPC B16650 G		1	0	0	09/01/2019
312969-LE-6	FMAC 05.000 FGPC B16625 G		1	16	16	09/01/2019
312969-QQ-4	FMAC 05.500 FGPC B16763 G		1	1	1	09/01/2019
312969-XG-8	FMAC 05.000 FGPC B16979 G		1	24	24	10/01/2019
312969-XP-8	FMAC 05.000 FGPC B16986 G		1	11	11	10/01/2019
312969-Z7-6	FMAC 05.500 FGPC B17066 G		1	2	2	09/01/2019
312969-ZK-7	FMAC 05.000 FGPC B17046 G		1	234	234	10/01/2019
312969-ZK-7	FMAC 05.000 FGPC B17046 G		1	46	46	10/01/2019
31296J-DD-5	FMAC 05.000 FGPC A10100 G		1	18	18	04/01/2033
31296J-EG-7	FMAC 05.500 FGPC A10135 G		1	7	7	06/01/2033
31296J-GU-4	FMAC 06.500 FGPC A10211 G		1	2	2	06/01/2033
31296J-GV-2	FMAC 06.500 FGPC A10212 G		1	4	4	06/01/2033
31296J-PV-2	FMAC 06.500 FGPC A10436 G		1	4	4	06/01/2033
31296L-VE-8	FMAC 05.000 FGPC A12413 G		1	14	14	08/01/2033
31296M-7A-1	FMAC 05.500 FGPC A13589 G		1	91	91	09/01/2033
31296M-7A-1	FMAC 05.500 FGPC A13589 G		1	8	8	09/01/2033
31296M-HR-3	FMAC 06.500 FGPC A12940 G		1	217	217	06/01/2033
31296M-JR-1	FMAC 06.500 FGPC A12972 G		1	20	20	09/01/2033
31296N-ET-0	FMAC 06.500 FGPC A13746 G		1	39	39	09/01/2033
31296N-UX-3	FMAC 06.500 FGPC A14198 G		1	275	275	10/01/2033
31296N-ZP-5	FMAC 06.500 FGPC A14350 G		1	164	164	10/01/2033
31296P-6L-1	FMAC 06.500 FGPC A15375 G		1	8	8	11/01/2033
31296P-BU-5	FMAC 06.000 FGPC A14551 G		1	154	154	07/01/2033
31296P-SM-5	FMAC 06.000 FGPC A15024 G		1	1	1	10/01/2033
31296P-VF-6	FMAC 06.500 FGPC A15114 G		1	7	7	10/01/2033
31296Q-D3-1	FMAC 06.500 FGPC A15522 G		1	12	12	11/01/2033
31296Q-PX-2	FMAC 05.500 FGPC A15838 G		1	147	147	12/01/2033
31296Q-TB-6	FMAC 06.500 FGPC A15946 G		1	178	178	11/01/2033

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31296R-G9-3	FMAC 07.000 FGPC A16524 G		1	61	61	12/01/2033
31296R-WQ-7	FMAC 06.000 FGPC A16955 G		1	11	11	12/01/2033
31296S-KN-5	FMAC 07.000 FGPC A17501 G		1	192	192	01/01/2034
31296T-6D-1	FMAC 06.500 FGPC A18968 G		1	813	813	02/01/2034
31296T-YM-0	FMAC 06.000 FGPC A18816 G		1	13	13	02/01/2034
31296U-VL-2	FMAC 06.500 FGPC A19619 G		1	11	11	03/01/2034
31296V-C4-9	FMAC 06.500 FGPC A19991 G		1	27	27	03/01/2034
31296Y-NP-4	FMAC 05.000 FGPC A22198 G		1	56	56	05/01/2034
312970-4W-3	FMAC 05.000 FGPC B18037 G		1	36	36	03/01/2020
312970-4Y-9	FMAC 05.000 FGPC B18039 G		1	29	29	03/01/2020
312970-5N-2	FMAC 05.000 FGPC B18053 G		1	0	0	03/01/2015
312970-B2-1	FMAC 05.500 FGPC B17257 G		1	1	1	11/01/2019
312970-B5-4	FMAC 05.500 FGPC B17260 G		1	4	4	11/01/2019
312970-F6-8	FMAC 05.500 FGPC B17389 G		1	1	1	12/01/2019
312970-FG-6	FMAC 05.500 FGPC B17367 G		1	19	19	12/01/2019
312970-FT-8	FMAC 04.500 FGPC B17378 G		1	0	0	12/01/2019
312970-GP-5	FMAC 05.500 FGPC B17406 G		1	6	6	12/01/2019
312970-HC-3	FMAC 05.000 FGPC B17427 G		1	27	27	12/01/2019
312970-HL-3	FMAC 05.500 FGPC B17435 G		1	4	4	12/01/2019
312970-PH-3	FMAC 05.000 FGPC B17624 G		1	71	71	01/01/2020
312970-T7-1	FMAC 05.000 FGPC B17774 G		1	18	18	02/01/2020
312970-UU-8	FMAC 05.000 FGPC B17795 G		1	6	6	02/01/2020
312971-4G-6	FMAC 05.000 FGPC B18923 G		1	4	4	03/01/2015
312971-4X-9	FMAC 05.500 FGPC B18938 G		1	5	5	03/01/2020
312971-F4-1	FMAC 05.000 FGPC B18287 G		1	15	15	05/01/2020
312971-FR-0	FMAC 04.500 FGPC B18276 G		1	4	4	04/01/2020
312971-FW-9	FMAC 05.000 FGPC B18281 G		1	30	30	05/01/2020
312971-FX-7	FMAC 05.000 FGPC B18282 G		1	43	43	05/01/2020
312971-G4-0	FMAC 05.000 FGPC B18319 G		1	10	10	04/01/2020
312971-MS-0	FMAC 05.000 FGPC B18469 G		1	13	13	05/01/2020
312971-N2-6	FMAC 05.500 FGPC B18509 G		1	1	1	06/01/2020
312971-NR-1	FMAC 05.500 FGPC B18500 G		1	1	1	06/01/2020
312971-UT-9	FMAC 04.000 FGPC B18694 G		1	1	1	01/01/2020
312971-VN-1	FMAC 05.500 FGPC B18721 G		1	30	30	09/01/2019
312971-WS-9	FMAC 05.500 FGPC B18757 G		1	0	0	02/01/2020
312972-6P-2	FMAC 05.000 FGPC B19878 G		1	14	14	09/01/2020
312972-6P-2	FMAC 05.000 FGPC B19878 G		1	52	52	09/01/2020
312972-B9-2	FMAC 04.500 FGPC B19064 G		1	10	10	04/01/2020
312972-C4-2	FMAC 05.500 FGPC B19091 G		1	4	4	04/01/2020
312972-CL-4	FMAC 05.000 FGPC B19075 G		1	8	8	04/01/2020
312972-JU-7	FMAC 05.000 FGPC B19275 G		1	8	8	05/01/2020
312972-NE-8	FMAC 05.500 FGPC B19389 G		1	8	8	05/01/2020
312972-UH-0	FMAC 05.500 FGPC B19597 G		1	1	1	07/01/2020
312972-W5-7	FMAC 05.000 FGPC B19668 G		1	134	134	08/01/2020
312972-WH-8	FMAC 04.500 FGPC B19661 G		1	1	1	08/01/2020
312972-YY-2	FMAC 05.000 FGPC B19727 G		1	42	42	08/01/2020
31297A-6S-8	FMAC 05.500 FGPC A23581 G		1	15	15	06/01/2034
31297A-SY-1	FMAC 05.500 FGPC A23235 G		1	99	99	06/01/2034
31297B-3Y-6	FMAC 06.500 FGPC A24415 G		1	17	17	07/01/2034
31297B-EX-6	FMAC 06.000 FGPC A23750 G		1	0	0	06/01/2034
31297B-ZB-1	FMAC 06.500 FGPC A24338 G		1	9	9	07/01/2034
31297C-2S-8	FMAC 06.500 FGPC A25285 G		1	10	10	08/01/2034
31297C-LM-0	FMAC 06.500 FGPC A24832 G		1	0	0	07/01/2034
31297C-WF-3	FMAC 06.500 FGPC A25146 G		1	46	46	05/01/2034
31297C-X7-0	FMAC 06.500 FGPC A25202 G		1	11	11	05/01/2034
31297D-WX-2	FMAC 06.500 FGPC A26062 G		1	96	96	09/01/2034
31297F-6L-2	FMAC 06.500 FGPC A28075 G		1	11	11	10/01/2034
31297F-PA-5	FMAC 05.000 FGPC A27617 G		1	6	6	10/01/2034
31297F-PS-6	FMAC 06.500 FGPC A27633 G		1	11	11	10/01/2034
31297F-Y2-3	FMAC 06.500 FGPC A27929 G		1	5	5	10/01/2034
31297G-NR-8	FMAC 06.500 FGPC A28500 G		1	33	33	11/01/2034
31297G-SP-7	FMAC 05.000 FGPC A28626 G		1	97	97	11/01/2034
31297H-5G-0	FMAC 05.500 FGPC A29847 G		1	751	751	02/01/2035
31297H-QN-2	FMAC 06.500 FGPC A29461 G		1	10	10	01/01/2035
31297K-5T-5	FMAC 06.500 FGPC A30858 G		1	34	34	01/01/2035
31297L-AZ-3	FMAC 06.500 FGPC A30924 G		1	36	36	01/01/2035
31297M-P5-1	FMAC 06.500 FGPC A32244 G		1	21	21	04/01/2035
31297P-4G-3	FMAC 06.500 FGPC A34423 G		1	13	13	04/01/2035
31297P-CE-9	FMAC 05.500 FGPC A33669 G		1	4	4	03/01/2035
31297P-F2-2	FMAC 05.500 FGPC A33785 G		1	8	8	03/01/2035
31297P-MC-2	FMAC 06.500 FGPC A33955 G		1	9	9	04/01/2035
31297P-Q2-0	FMAC 06.500 FGPC A34073 G		1	29	29	02/01/2035
31297P-UY-5	FMAC 06.500 FGPC A34199 G		1	7	7	04/01/2035
31297P-VD-0	FMAC 06.000 FGPC A34212 G		1	15	15	04/01/2035
31297Q-G6-0	FMAC 06.500 FGPC A34721 G		1	8	8	05/01/2035
31297R-NF-0	FMAC 05.500 FGPC A35790 G		1	38	38	07/01/2035
31297R-PL-5	FMAC 06.500 FGPC A35827 G		1	5	5	06/01/2035
31297S-BQ-7	FMAC 06.000 FGPC A36347 G		1	76	76	08/01/2035
31297S-H6-5	FMAC 06.500 FGPC A36553 G		1	10	10	08/01/2035
31297S-NA-9	FMAC 05.000 FGPC A36685 G		1	3	3	08/01/2035
31297T-KF-9	FMAC 06.500 FGPC A37494 G		1	18	18	09/01/2035
31297U-EU-0	FMAC 05.000 FGPC A38247 G		1	17	17	10/01/2035
31297U-XB-1	FMAC 06.500 FGPC A38774 G		1	15	15	05/01/2035
31297V-3P-1	FMAC 06.500 FGPC A39806 G		1	8	8	11/01/2035
31297V-GX-0	FMAC 05.000 FGPC A39214 G		1	15	15	10/01/2035
31297V-JR-0	FMAC 05.500 FGPC A39272 G		1	39	39	10/01/2035
31297W-BS-4	FMAC 06.500 FGPC A39949 G		1	93	93	11/01/2035
31297X-7A-6	FMAC 08.000 FGPC C40889 G		1	3	3	08/01/2030
31297X-WP-5	FMAC 08.000 FGPC C40654 G		1	0	0	07/01/2030
31297Y-DY-5	FMAC 08.000 FGPC C41019 G		1	1	1	08/01/2030
31297Y-DY-5	FMAC 08.000 FGPC C41019 G		1	0	0	08/01/2030
31297Y-TN-2	FMAC 08.000 FGPC C41457 G		1	3	3	08/01/2030
31298B-PN-5	FMAC 06.000 FGPC C43129 G		1	415	415	03/01/2030
31298C-BK-4	FMAC 07.000 FGPC C43642 G		1	28	28	01/01/2026
31298D-5A-1	FMAC 07.500 FGPC C45341 G		1	5	5	12/01/2030
31298D-6G-7	FMAC 08.000 FGPC C45371 G		1	23	23	12/01/2030
31298D-AT-4	FMAC 08.000 FGPC C44518 G		1	22	22	11/01/2030
31298D-BH-9	FMAC 08.000 FGPC C44540 G		1	6	6	11/01/2030
31298E-GS-8	FMAC 08.000 FGPC C45609 G		1	17	17	12/01/2030
31298E-HV-0	FMAC 08.000 FGPC C45644 G		1	25	25	12/01/2030
31298E-PX-7	FMAC 08.000 FGPC C45838 G		1	4	4	12/01/2030
31298E-U3-7	FMAC 08.000 FGPC C46002 G		1	15	15	12/01/2030
31298E-UU-7	FMAC 08.000 FGPC C45995 G		1	79	79	12/01/2030
31298E-VX-0	FMAC 08.000 FGPC C46030 G		1	14	14	12/01/2030
31298E-X5-9	FMAC 06.000 FGPC C46100 G		1	115	115	08/01/2029
31298E-X6-7	FMAC 06.500 FGPC C46101 G		1	27	27	08/01/2029
31298F-6W-7	FMAC 07.000 FGPC C47185 G		1	7	7	02/01/2031
31298F-JJ-2	FMAC 08.000 FGPC C46565 G		1	15	15	01/01/2031
31298F-Y9-7	FMAC 08.000 FGPC C47036 G		1	1	1	01/01/2031
31298G-EV-8	FMAC 07.000 FGPC C47348 G		1	157	157	01/01/2030
31298L-Y9-4	FMAC 06.500 FGPC C50736 G		1	0	0	04/01/2031
31298R-YA-8	FMAC 07.500 FGPC C55205 G		1	233	233	07/01/2031

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31298U-TV-1	FMAC 07.000 FGPC C57764 G		1	16	16	09/01/2031
31298V-7E-1	FMAC 07.000 FGPC C58993 G		1	8	8	10/01/2031
31298V-JF-5	FMAC 06.500 FGPC C58362 G		1	0	0	09/01/2031
31298V-W6-0	FMAC 07.000 FGPC C58769 G		1	8	8	10/01/2031
31298W-JP-1	FMAC 07.000 FGPC C59270 G		1	29	29	10/01/2031
31298Y-ME-8	FMAC 07.000 FGPC C60357 G		1	37	37	11/01/2031
31298Y-SM-4	FMAC 06.500 FGPC C60524 G		1	0	0	11/01/2031
31300L-KH-7	FMAC FMAR 848396 G		1	82,333	82,333	01/01/2041
31300M-TD-5	FMAC FMAR 849548 G		1	582	582	09/01/2043
31300M-TF-0	FMAC FMAR 849550 G		1	960	960	08/01/2043
31306Y-PN-5	FMAC 02.500 FGPC J21329 G		1	6,038	6,038	12/01/2027
31307E-P5-7	FMAC 02.000 FGPC J25844 G		1	2,315	2,315	09/01/2028
31307F-GM-7	FMAC 03.500 FGPC J26504 G		1	11	11	11/01/2023
31307G-AC-3	FMAC 03.000 FGPC J27203 G		1	130	130	01/01/2024
31307G-JC-4	FMAC 03.000 FGPC J27459 G		1	85	85	02/01/2029
31307G-Q6-9	FMAC 03.500 FGPC J27677 G		1	2	2	03/01/2029
31307J-P5-6	FMAC 02.500 FGPC J29444 G		1	223	223	09/01/2029
31307J-QB-2	FMAC 03.000 FGPC J29450 G		1	18	18	10/01/2029
31307J-QT-3	FMAC 03.000 FGPC J29466 G		1	124	124	10/01/2029
31307J-XV-0	FMAC 03.500 FGPC J29692 G		1	301	301	11/01/2029
31307L-AJ-7	FMAC 02.000 FGPC J30009 G		1	151	151	06/01/2029
31307L-B3-1	FMAC 03.000 FGPC J30058 G		1	95	95	12/01/2029
31307L-GM-4	FMAC 03.500 FGPC J30204 G		1	186	186	12/01/2029
31307L-GS-1	FMAC 03.500 FGPC J30209 G		1	185	185	12/01/2029
3130A1-KY-3	FHLB 2.15 FHLB 20 6X		1	71	71	04/24/2020
31312N-EU-7	FMAC 03.750 FGPC B32847 G		1	123	123	06/01/2041
31312N-EW-3	FMAC 03.490 FGPC B32849 G		1	96	96	10/01/2041
31322Y-U5-8	FMAC 02.500 FGPC T65104 G		1	59	59	11/01/2042
31322Y-UB-5	FMAC 03.500 FGPC T65078 G		1	4	4	03/01/2042
31322Y-V3-2	FMAC 03.000 FGPC T65134 G		1	122	122	06/01/2043
31322Y-VB-4	FMAC 03.500 FGPC T65110 G		1	56	56	10/01/2042
31322Y-XM-8	FMAC 03.500 FGPC T65184 G		1	233	233	12/01/2043
31326F-PU-6	FMAC FMAR 2B1335 G		1	2,160	2,160	04/01/2043
31326H-4U-5	FMAC FMAR 2B3535 G		1	14,432	14,432	12/01/2044
31326H-K3-7	FMAC FMAR 2B3014 G		1	3,995	3,995	08/01/2044
31326H-LT-9	FMAC FMAR 2B3038 G		1	39,379	39,379	08/01/2044
31326H-N4-2	FMAC FMAR 2B3111 G		1	7,864	7,864	09/01/2044
31326J-BX-7	FMAC FMAR 2B3654 G		1	2,642	2,642	01/01/2045
3132FC-BR-5	FMAC 05.500 FGPC Z40048 G		1	151	151	08/01/2038
3132FC-BZ-7	FMAC 06.000 FGPC Z40056 G		1	36	36	09/01/2036
3132FE-A3-5	FMAC 04.000 FGPC Z50026 G		1	6	6	10/01/2018
3132G0-VC-1	FMAC 02.500 FGPC U70611 G		1	108	108	08/01/2028
3132G5-A7-4	FMAC 03.000 FGPC U79029 G		1	294	294	11/01/2028
3132GD-3X-8	FMAC 06.000 FGPC Q00814 G		1	21	21	05/01/2041
3132GD-3Z-3	FMAC 04.500 FGPC Q00816 G		1	14	14	05/01/2041
3132GD-UZ-3	FMAC 05.500 FGPC Q00600 G		1	2,400	2,400	05/01/2041
3132GD-YC-0	FMAC 04.500 FGPC Q00707 G		1	5	5	05/01/2041
3132GD-Z4-7	FMAC 05.000 FGPC Q00763 G		1	58	58	05/01/2041
3132GE-FV-7	FMAC 04.500 FGPC Q01080 G		1	1,376	1,376	06/01/2041
3132GE-HQ-6	FMAC 05.000 FGPC Q01139 G		1	47	47	06/01/2041
3132GE-VB-3	FMAC 04.500 FGPC Q01510 G		1	67	67	06/01/2041
3132GF-2H-9	FMAC 04.500 FGPC Q02576 G		1	6	6	08/01/2041
3132GF-4Z-7	FMAC 04.500 FGPC Q02640 G		1	10	10	08/01/2041
3132GF-5X-1	FMAC 04.500 FGPC Q02662 G		1	35	35	08/01/2041
3132GF-5Z-6	FMAC 04.500 FGPC Q02664 G		1	5	5	08/01/2041
3132GF-C7-0	FMAC 04.500 FGPC Q01894 G		1	0	0	07/01/2041
3132GF-E4-5	FMAC 04.500 FGPC Q01955 G		1	3	3	07/01/2041
3132GF-LD-7	FMAC 05.000 FGPC Q02124 G		1	952	952	07/01/2041
3132GF-UL-9	FMAC 04.500 FGPC Q02387 G		1	42	42	08/01/2041
3132GG-BP-9	FMAC 04.500 FGPC Q02746 G		1	2	2	08/01/2041
3132GJ-CX-5	FMAC 04.500 FGPC Q03086 G		1	57	57	09/01/2041
3132GJ-FH-7	FMAC 04.500 FGPC Q03168 G		1	5	5	09/01/2041
3132GJ-VY-2	FMAC 04.000 FGPC Q03631 G		1	2	2	09/01/2036
3132GK-F4-3	FMAC 03.500 FGPC Q04087 G		1	197	197	10/01/2041
3132GK-QK-5	FMAC 03.500 FGPC Q04358 G		1	223	223	11/01/2041
3132GK-R6-5	FMAC 05.000 FGPC Q04409 G		1	9	9	11/01/2041
3132GK-ZN-9	FMAC 03.500 FGPC Q04649 G		1	95	95	11/01/2041
3132GK-ZU-3	FMAC 04.000 FGPC Q04655 G		1	5	5	11/01/2041
3132GL-FB-5	FMAC 04.000 FGPC Q04962 G		1	180	180	12/01/2041
3132GL-KV-5	FMAC 03.500 FGPC Q05108 G		1	7,176	7,176	11/01/2041
3132GM-G5-5	FMAC 04.000 FGPC Q05920 G		1	64	64	01/01/2042
3132GM-JV-5	FMAC 03.500 FGPC Q05976 G		1	1	1	02/01/2042
3132GR-K7-5	FMAC 04.000 FGPC Q06318 G		1	44	44	02/01/2042
3132GS-TW-9	FMAC 03.500 FGPC Q07465 G		1	88	88	04/01/2042
3132GT-SD-0	FMAC 05.000 FGPC Q08316 G		1	151	151	05/01/2042
3132GU-DN-1	FMAC 04.500 FGPC Q08809 G		1	448	448	05/01/2042
3132GU-EK-6	FMAC 04.000 FGPC Q08838 G		1	0	0	06/01/2042
3132GU-KK-9	FMAC 03.500 FGPC Q08998 G		1	748	748	06/01/2042
3132H3-KC-6	FMAC 04.000 FGPC U90291 G		1	18	18	10/01/2042
3132H3-S5-3	FMAC 03.500 FGPC U90540 G		1	168	168	12/01/2042
3132H3-UW-1	FMAC 03.500 FGPC U90597 G		1	134	134	12/01/2042
3132H3-Z7-1	FMAC 03.500 FGPC U90766 G		1	256	256	03/01/2043
3132H5-EQ-7	FMAC 03.500 FGPC U95142 G		1	223	223	06/01/2043
3132H9-XD-7	FMAC 03.500 FGPC U41026 G		1	126	126	09/01/2028
3132HB-XZ-3	FMAC 04.000 FGPC U91696 G		1	18	18	07/01/2043
3132HD-BG-5	FMAC 04.500 FGPC U92839 G		1	124	124	12/01/2044
3132HL-XR-9	FMAC 03.500 FGPC Q10688 G		1	36	36	09/01/2042
3132HM-FG-1	FMAC 03.500 FGPC Q11067 G		1	33	33	09/01/2042
3132HM-K7-5	FMAC 03.500 FGPC Q11218 G		1	71	71	09/01/2042
3132HN-WE-5	FMAC 03.000 FGPC Q12445 G		1	2	2	11/01/2042
3132HQ-MW-9	FMAC 03.000 FGPC Q13973 G		1	119	119	12/01/2042
3132HR-FY-1	FMAC 02.500 FGPC Q14683 G		1	127	127	01/01/2043
3132HS-F5-2	FMAC 03.000 FGPC U50788 G		1	1,444	1,444	08/01/2033
3132HX-PJ-0	FMAC 03.000 FGPC U62425 G		1	2,432	2,432	04/01/2043
3132HX-Q5-9	FMAC 03.500 FGPC U62476 G		1	18	18	04/01/2043
3132HX-QR-1	FMAC 03.000 FGPC U62464 G		1	15,358	15,358	04/01/2043
3132HX-RQ-2	FMAC 03.000 FGPC U62495 G		1	3,272	3,272	04/01/2043
3132HX-S2-4	FMAC 03.000 FGPC U62537 G		1	801	801	04/01/2043
3132J6-HQ-0	FMAC 03.000 FGPC Q15238 G		1	5,377	5,377	01/01/2043
3132J7-YK-2	FMAC 03.000 FGPC Q16613 G		1	154	154	03/01/2043
3132J7-YR-7	FMAC 03.500 FGPC Q16619 G		1	79	79	03/01/2043
3132J7-ZJ-4	FMAC 03.500 FGPC Q16644 G		1	3	3	03/01/2043
3132J8-KH-2	FMAC 03.000 FGPC Q17095 G		1	223	223	04/01/2043
3132J8-TA-8	FMAC 04.000 FGPC Q17344 G		1	20,886	20,886	04/01/2043
3132JA-SX-4	FMAC 03.500 FGPC Q19133 G		1	39	39	06/01/2043
3132JB-QF-3	FMAC 04.000 FGPC Q19953 G		1	196	196	07/01/2043
3132JC-CB-5	FMAC 03.000 FGPC U65115 G		1	3,655	3,655	04/01/2043
3132JC-DN-8	FMAC 03.000 FGPC U65158 G		1	6,641	6,641	08/01/2043
3132JM-T2-5	FMAC 03.000 FGPC Q20569 G		1	0	0	08/01/2043
3132JN-VA-2	FMAC 04.500 FGPC Q21509 G		1	20	20	09/01/2043
3132JN-VG-9	FMAC 04.500 FGPC Q21515 G		1	10	10	09/01/2043
3132JN-YY-7	FMAC 04.500 FGPC Q21627 G		1	18,549	18,549	09/01/2043

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3132JN-YY-7	FMAC 04.500 FGPC Q21627 G		1	6	6	09/01/2043
3132JP-AS-1	FMAC 04.500 FGPC Q21817 G		1	185	185	09/01/2043
3132JP-AT-9	FMAC 04.500 FGPC Q21818 G		1	239	239	09/01/2043
3132JP-AU-6	FMAC 04.500 FGPC Q21819 G		1	3,007	3,007	09/01/2043
3132JQ-BX-7	FMAC 03.500 FGPC Q22754 G		1	179	179	11/01/2043
3132JQ-EV-8	FMAC 04.500 FGPC Q22848 G		1	260	260	11/01/2043
3132JR-AF-5	FMAC 03.000 FGPC U62706 G		1	6,604	6,604	05/01/2043
3132JR-F4-5	FMAC 03.000 FGPC U62887 G		1	8,967	8,967	06/01/2043
3132JR-GV-4	FMAC 03.000 FGPC U62912 G		1	2,440	2,440	06/01/2043
3132JR-J5-8	FMAC 03.000 FGPC U62984 G		1	6,391	6,391	07/01/2043
3132JR-NU-8	FMAC 03.000 FGPC U63103 G		1	4,785	4,785	07/01/2043
3132JR-QH-4	FMAC 03.000 FGPC U63156 G		1	4,888	4,888	08/01/2043
3132JR-T3-2	FMAC 03.000 FGPC U63270 G		1	3,544	3,544	09/01/2043
3132KE-J5-5	FMAC 02.000 FGPC V60284 G		1	9	9	09/01/2028
3132KE-XU-4	FMAC 02.000 FGPC V60691 G		1	17	17	12/01/2029
3132L5-3M-3	FMAC 06.000 FGPC V80804 G		1	4	4	01/01/2039
3132L5-7B-3	FMAC 05.500 FGPC V80890 G		1	9	9	12/01/2039
3132L5-AB-9	FMAC 02.500 FGPC V80002 G		1	19	19	04/01/2043
3132L5-L9-2	FMAC 03.000 FGPC V80352 G		1	9,361	9,361	09/01/2043
3132L5-ST-1	FMAC 04.500 FGPC V80530 G		1	3	3	10/01/2043
3132L5-U8-4	FMAC 04.500 FGPC V80607 G		1	566	566	10/01/2043
3132L5-UN-1	FMAC 04.500 FGPC V80589 G		1	6	6	10/01/2043
3132M3-HJ-9	FMAC 04.500 FGPC Q23233 G		1	12	12	11/01/2043
3132M3-K3-0	FMAC 04.500 FGPC Q23314 G		1	3	3	12/01/2043
3132M3-KK-2	FMAC 04.500 FGPC Q23298 G		1	11	11	11/01/2043
3132M3-MY-0	FMAC 04.500 FGPC Q23375 G		1	12	12	11/01/2043
3132M3-QN-0	FMAC 04.500 FGPC Q23461 G		1	3	3	11/01/2043
3132M4-CP-8	FMAC 04.500 FGPC Q23978 G		1	10	10	01/01/2044
3132M4-Q5-7	FMAC 04.500 FGPC Q24376 G		1	79	79	01/01/2044
3132M4-SF-3	FMAC 04.500 FGPC Q24418 G		1	6	6	01/01/2044
3132M4-UG-8	FMAC 04.500 FGPC Q24483 G		1	21	21	01/01/2044
3132M4-YQ-2	FMAC 04.500 FGPC Q24619 G		1	11	11	02/01/2044
3132M5-4P-4	FMAC 04.500 FGPC Q25630 G		1	2,209	2,209	03/01/2044
3132M5-C7-5	FMAC 04.500 FGPC Q24894 G		1	3	3	02/01/2044
3132M5-H5-4	FMAC 04.500 FGPC Q25052 G		1	6	6	03/01/2044
3132M5-J2-9	FMAC 04.000 FGPC Q25081 G		1	114	114	03/01/2044
3132M5-U5-9	FMAC 04.500 FGPC Q25404 G		1	3	3	03/01/2044
3132M5-VZ-2	FMAC 04.500 FGPC Q25432 G		1	10	10	03/01/2044
3132M6-3W-8	FMAC 04.500 FGPC Q26513 G		1	10	10	06/01/2044
3132M6-CY-4	FMAC 04.000 FGPC Q25787 G		1	100	100	04/01/2044
3132M6-EW-6	FMAC 04.500 FGPC Q25849 G		1	6	6	04/01/2044
3132M6-HT-0	FMAC 04.000 FGPC Q25942 G		1	102	102	04/01/2044
3132M6-U9-9	FMAC 04.500 FGPC Q26308 G		1	218	218	05/01/2044
3132M7-A3-2	FMAC 04.500 FGPC Q26626 G		1	181	181	06/01/2044
3132M7-UJ-5	FMAC 04.000 FGPC Q27185 G		1	246,300	246,300	07/01/2044
3132M8-RY-4	FMAC 04.500 FGPC Q28003 G		1	1,476	1,476	08/01/2044
3132M8-SW-7	FMAC 04.500 FGPC Q28033 G		1	173	173	08/01/2044
3132M9-5P-5	FMAC 04.500 FGPC Q29254 G		1	92	92	10/01/2044
3132M9-B2-9	FMAC 03.500 FGPC Q28457 G		1	209	209	09/01/2044
3132M9-B2-9	FMAC 03.500 FGPC Q28457 G		1	3	3	09/01/2044
3132M9-JR-6	FMAC 04.000 FGPC Q28672 G		1	162	162	09/01/2044
3132M9-KK-9	FMAC 04.000 FGPC Q28698 G		1	280	280	09/01/2044
3132M9-KL-7	FMAC 04.500 FGPC Q28699 G		1	7	7	09/01/2044
3132M9-KM-5	FMAC 04.500 FGPC Q28700 G		1	130	130	09/01/2044
3132M9-KN-3	FMAC 04.500 FGPC Q28701 G		1	292	292	09/01/2044
3132M9-KP-8	FMAC 04.500 FGPC Q28702 G		1	116	116	09/01/2044
3132M9-KS-2	FMAC 04.500 FGPC Q28705 G		1	2	2	09/01/2044
3132M9-ZM-9	FMAC 03.500 FGPC Q29148 G		1	254	254	10/01/2044
3132MA-KN-0	FMAC 04.000 FGPC Q29601 G		1	175	175	11/01/2044
3132MA-KP-5	FMAC 04.000 FGPC Q29602 G		1	228	228	11/01/2044
3132MA-KV-2	FMAC 04.500 FGPC Q29608 G		1	116	116	11/01/2044
3132MA-M9-9	FMAC 03.500 FGPC Q29684 G		1	14,470	14,470	11/01/2044
3132MA-SX-0	FMAC 04.000 FGPC Q29834 G		1	8,357	8,357	11/01/2044
3132MA-UR-0	FMAC 03.500 FGPC Q29892 G		1	3,432	3,432	11/01/2044
3132MA-WK-3	FMAC 04.500 FGPC Q29950 G		1	259	259	11/01/2044
3132MP-KE-7	FMAC 04.500 FGPC U63993 G		1	110	110	04/01/2044
3132QL-CP-6	FMAC 04.500 FGPC Q30077 G		1	273	273	12/01/2044
3132QL-CQ-4	FMAC 04.500 FGPC Q30078 G		1	178	178	12/01/2044
3132QL-CR-2	FMAC 04.500 FGPC Q30079 G		1	153	153	12/01/2044
3132QL-GD-9	FMAC 04.000 FGPC Q30195 G		1	219	219	12/01/2044
3132QL-L5-0	FMAC 03.500 FGPC Q30347 G		1	10,390	10,390	12/01/2044
3132QL-NA-7	FMAC 03.500 FGPC Q30384 G		1	11,036	11,036	12/01/2044
3132QL-NE-9	FMAC 03.500 FGPC Q30388 G		1	9,806	9,806	12/01/2044
3132QL-QR-7	FMAC 03.500 FGPC Q30463 G		1	9,617	9,617	12/01/2044
3132QL-QW-6	FMAC 03.500 FGPC Q30468 G		1	9,898	9,898	12/01/2044
3132QL-RH-8	FMAC 03.000 FGPC Q30487 G		1	247	247	12/01/2044
3132QL-V2-6	FMAC 04.000 FGPC Q30632 G		1	10,190	10,190	01/01/2045
3132QL-V4-2	FMAC 04.000 FGPC Q30634 G		1	5,884	5,884	01/01/2045
3132QL-W4-1	FMAC 04.000 FGPC Q30666 G		1	123	123	01/01/2045
3132QL-W6-6	FMAC 04.000 FGPC Q30668 G		1	227	227	01/01/2045
3132QL-XM-0	FMAC 04.000 FGPC Q30683 G		1	8,157	8,157	01/01/2045
31335G-DQ-5	FMAC 06.500 FGPC C80111 G		1	0	0	02/01/2024
31335G-MT-9	FMAC 06.500 FGPC C80370 G		1	43	43	12/01/2025
31335G-NC-5	FMAC 06.500 FGPC C80387 G		1	1	1	04/01/2026
31335G-NP-6	FMAC 06.500 FGPC C80398 G		1	0	0	05/01/2026
31335H-2N-2	FMAC 03.500 FGPC C90781 G		1	3	3	10/01/2023
31335H-3N-1	FMAC 05.500 FGPC C90805 G		1	16	16	03/01/2024
31335H-3R-2	FMAC 06.500 FGPC C90808 G		1	2	2	01/01/2024
31335H-4R-1	FMAC 05.500 FGPC C90832 G		1	12	12	05/01/2024
31335H-4W-0	FMAC 05.500 FGPC C90837 G		1	244	244	06/01/2024
31335H-4W-0	FMAC 05.500 FGPC C90837 G		1	29	29	06/01/2024
31335H-5G-4	FMAC 06.000 FGPC C90847 G		1	7	7	08/01/2024
31335H-5H-2	FMAC 03.500 FGPC C90848 G		1	6	6	05/01/2024
31335H-5N-9	FMAC 05.000 FGPC C90853 G		1	34	34	09/01/2024
31335H-5T-6	FMAC 05.000 FGPC C90858 G		1	6	6	10/01/2024
31335H-5U-3	FMAC 05.500 FGPC C90859 G		1	16	16	10/01/2024
31335H-6H-1	FMAC 05.500 FGPC C90872 G		1	35	35	12/01/2024
31335H-6H-1	FMAC 05.500 FGPC C90872 G		1	8	8	12/01/2024
31335H-6K-4	FMAC 04.500 FGPC C90874 G		1	47	47	11/01/2024
31335H-6U-2	FMAC 05.500 FGPC C90883 G		1	71	71	02/01/2025
31335H-7E-7	FMAC 05.500 FGPC C90893 G		1	6	6	04/01/2025
31335H-7L-1	FMAC 05.500 FGPC C90899 G		1	40	40	05/01/2025
31335H-FZ-1	FMAC 07.000 FGPC C90184 G		1	1	1	08/01/2017
31335H-GH-0	FMAC 06.500 FGPC C90200 G		1	0	0	12/01/2017
31335H-GP-2	FMAC 06.500 FGPC C90206 G		1	2	2	02/01/2018
31335H-GU-1	FMAC 06.500 FGPC C90211 G		1	7	7	04/01/2018
31335H-H3-0	FMAC 06.500 FGPC C90250 G		1	1	1	02/01/2019
31335H-HF-3	FMAC 06.500 FGPC C90230 G		1	55	55	09/01/2018
31335H-HL-0	FMAC 06.500 FGPC C90235 G		1	78	78	10/01/2018
31335H-HL-0	FMAC 06.500 FGPC C90235 G		1	2	2	10/01/2018
31335H-HN-6	FMAC 06.500 FGPC C90237 G		1	9	9	11/01/2018
31335H-JA-2	FMAC 06.500 FGPC C90257 G		1	1	1	04/01/2019

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31335H-JB-0	FMAC 05.500 FGPC C90258 G		1	0	0	02/01/2019
31335H-JJ-3	FMAC 06.500 FGPC C90265 G		1	1	1	06/01/2019
31335H-JP-9	FMAC 07.500 FGPC C90270 G		1	1	1	03/01/2019
31335H-JV-6	FMAC 07.500 FGPC C90276 G		1	0	0	03/01/2019
31335H-KT-9	FMAC 07.000 FGPC C90306 G		1	9	9	12/01/2019
31335H-KX-0	FMAC 07.500 FGPC C90310 G		1	2	2	10/01/2019
31335H-M7-5	FMAC 08.000 FGPC C90382 G		1	1	1	11/01/2020
31335H-MR-1	FMAC 08.000 FGPC C90368 G		1	4	4	10/01/2020
31335H-P2-3	FMAC 06.000 FGPC C90441 G		1	70	70	05/01/2021
31335H-P3-1	FMAC 06.500 FGPC C90442 G		1	1	1	05/01/2021
31335H-PE-7	FMAC 06.500 FGPC C90421 G		1	0	0	02/01/2021
31335H-PN-7	FMAC 06.500 FGPC C90429 G		1	0	0	03/01/2021
31335H-PX-5	FMAC 06.500 FGPC C90438 G		1	3	3	04/01/2021
31335H-Q2-2	FMAC 06.500 FGPC C90473 G		1	11	11	08/01/2021
31335H-Q2-2	FMAC 06.500 FGPC C90473 G		1	1	1	08/01/2021
31335H-Q4-8	FMAC 06.000 FGPC C90475 G		1	23	23	08/01/2021
31335H-QJ-5	FMAC 06.500 FGPC C90457 G		1	2	2	07/01/2021
31335H-SP-9	FMAC 05.500 FGPC C90526 G		1	4	4	02/01/2022
31335H-TT-0	FMAC 06.000 FGPC C90562 G		1	50	50	07/01/2022
31335H-UE-1	FMAC 05.500 FGPC C90581 G		1	6	6	08/01/2022
31335H-UF-8	FMAC 05.500 FGPC C90582 G		1	2	2	09/01/2022
31335H-UG-6	FMAC 06.000 FGPC C90583 G		1	30	30	10/01/2022
31335H-UM-3	FMAC 05.500 FGPC C90588 G		1	24	24	11/01/2022
31335H-UM-3	FMAC 05.500 FGPC C90588 G		1	4	4	11/01/2022
31335H-UQ-4	FMAC 05.000 FGPC C90591 G		1	105	105	09/01/2022
31335H-UY-7	FMAC 05.000 FGPC C90599 G		1	126	126	12/01/2022
31335H-UZ-4	FMAC 06.000 FGPC C90600 G		1	506	506	12/01/2022
31335H-WE-9	FMAC 05.500 FGPC C90645 G		1	7	7	03/01/2023
31335H-X4-0	FMAC 05.000 FGPC C90699 G		1	0	0	08/01/2023
31335H-XC-2	FMAC 05.000 FGPC C90675 G		1	68	68	05/01/2023
31335H-XJ-7	FMAC 04.500 FGPC C90681 G		1	4	4	04/01/2023
31335H-XR-9	FMAC 04.500 FGPC C90688 G		1	3	3	06/01/2023
31335H-XU-2	FMAC 05.500 FGPC C90691 G		1	95	95	07/01/2023
31335H-Y5-6	FMAC 05.500 FGPC C90732 G		1	14	14	11/01/2023
31335H-YB-3	FMAC 05.000 FGPC C90706 G		1	1	1	09/01/2023
31335H-YQ-0	FMAC 05.000 FGPC C90719 G		1	42	42	10/01/2023
31335H-Z7-1	FMAC 05.500 FGPC C90766 G		1	1	1	12/01/2023
31335H-ZK-2	FMAC 06.000 FGPC C90746 G		1	13	13	11/01/2023
31335Y-QF-6	FMAC 05.600 FGPC U30454 G		1	669	669	08/01/2037
31335Y-TL-0	FMAC 05.600 FGPC U30555 G		1	193	193	09/01/2037
31335Y-Z9-0	FMAC 06.100 FGPC U30768 G		1	113	113	01/01/2038
31336S-D4-7	FMAC FMAR 1B0523 G		1	497	497	10/01/2032
31336W-AD-1	FMAC 05.500 FGPC G11805 G		1	4	4	12/01/2019
31336W-AJ-8	FMAC 05.500 FGPC G11810 G		1	2	2	12/01/2020
31336W-AU-3	FMAC 05.500 FGPC G11820 G		1	6	6	12/01/2020
31336W-BD-0	FMAC 05.500 FGPC G11837 G		1	55	55	11/01/2020
31336W-BS-7	FMAC 05.500 FGPC G11850 G		1	173	173	07/01/2020
31336W-BT-5	FMAC 05.500 FGPC G11851 G		1	18	18	01/01/2021
31336W-CQ-0	FMAC 05.000 FGPC G11880 G		1	14	14	12/01/2020
31336W-CT-4	FMAC 05.500 FGPC G11883 G		1	50	50	01/01/2021
31336W-CY-3	FMAC 05.000 FGPC G11888 G		1	7	7	05/01/2020
31336W-DC-0	FMAC 05.500 FGPC G11900 G		1	12	12	02/01/2021
3133ED-NA-6	FCSB FCFR 01LI P 17/03		1	15,128	15,128	03/13/2017
3133ED-P3-0	FCSB FCFR 01LI Q 17/03		1	11,965	11,965	03/24/2017
3133EE-EQ-9	FCSB 2.58 FCOR 15-21 EN		1	6,250	6,250	12/09/2021
31356L-3R-7	FMAC 08.500 FGPC D58008 G		1	0	0	12/01/2024
31356L-6J-2	FMAC 08.500 FGPC D58073 G		1	0	0	12/01/2024
31356L-MC-9	FMAC 08.500 FGPC D57555 G		1	0	0	11/01/2024
31359M-FJ-7	FNMA 7.125 FNSM BB 01/30		1	4,397	4,397	01/15/2030
31360C-WY-4	FNMA FNMS 11.000 CL002463		1	0	0	09/01/2015
31360G-4D-2	FNMA FNMS 12.000 GL006220		1	1	1	10/01/2015
313614-3T-4	FNMA FNMS 10.000 CL050310		1	0	0	05/01/2020
313614-4H-9	FNMA FNMS 10.500 CL050324		1	0	0	06/01/2020
313614-7E-3	FNMA FNMS 10.000 CL050393		1	0	0	01/01/2021
313614-X6-1	FNMA FNMS 10.500 CL050201		1	0	0	06/01/2019
313614-XF-1	FNMA FNMS 10.500 CL050178		1	0	0	02/01/2019
313615-LE-4	FNMA FNMS 07.000 CL050725		1	6	6	04/01/2023
313615-UR-5	FNMA FNMS 06.500 CL050992		1	0	0	03/01/2024
31362T-L3-5	FNMA FNMS 10.000 CL070546		1	0	0	04/01/2020
31362T-N9-0	FNMA FNMS 10.500 CL070616		1	0	0	09/01/2020
31363E-3W-3	FNMA FNMS 10.000 CL087213		1	0	0	01/01/2019
31363W-KG-9	FNMA FNMS 08.500 GN100294		1	201	201	01/15/2027
31365D-JA-4	FNMA FNMS 09.500 CL124557		1	0	0	07/01/2022
31365D-RC-1	FNMA FNMS 10.500 CL124783		1	0	0	12/01/2016
31365D-RR-8	FNMA FNMS 10.500 CL124796		1	0	0	04/01/2022
31365D-VN-2	FNMA FNMS 06.500 CL124921		1	2	2	07/01/2023
31365D-W3-5	FNMA FNMS 06.500 CL124966		1	1	1	08/01/2023
31368H-KA-0	FNMA FNMS 07.000 CL190289		1	7	7	11/01/2027
31368H-KV-4	FNMA FNMS 07.500 CL190308		1	18	18	09/01/2030
31368H-KX-0	FNMA FNMS 07.000 CL190310		1	0	0	12/01/2030
31368H-L3-5	FNMA FNMS 05.500 CL190346		1	30	30	12/01/2033
31368H-L4-3	FNMA FNMS 05.000 CL190347		1	60	60	01/01/2034
31368H-LW-1	FNMA FNMS 05.000 CI190341		1	5	5	09/01/2018
31368H-M5-9	FNMA FNMS 06.500 CL190380		1	10,034	10,034	07/01/2037
31368H-MQ-3	FNMA FNMS 05.500 CL190367		1	193	193	01/01/2036
31368H-MT-7	FNMA FNMS 06.000 CL190370		1	0	0	06/01/2036
31368H-NG-4	FNMA FNMS 06.000 CL190391		1	11	11	09/01/2038
31368H-NM-1	FNMA FNMS 04.500 CL190396		1	1	1	06/01/2039
31368H-NV-1	FNMA FNMS 04.500 CL190404		1	0	0	05/01/2040
31369K-JT-3	FNMA FNMS 07.000 CL212774		1	4	4	07/01/2023
3136G0-T4-3	FNMA 1.37 FNNT A 15-20		1	85,480	85,480	04/17/2020
3136G1-MG-1	FNMA 1.30 FNNT C 14-19		1	41,146	41,146	05/29/2019
31370Q-LC-1	FNMA FNMS 06.500 CL238023		1	1	1	10/01/2023
31370R-3Q-8	FNMA FNMS 06.500 CL239407		1	1	1	10/01/2023
31370R-7B-7	FNMA FNMS 06.500 CL239490		1	0	0	12/01/2023
31370Y-BG-6	FNMA FNMS 06.500 CL244939		1	1	1	11/01/2023
31371A-VA-8	FNMA FNMS 06.500 CL246409		1	2	2	11/01/2023
31371E-RG-2	FNMA FNMS 06.500 CL249887		1	0	0	11/01/2023
31371E-U5-2	FNMA FNMS 06.500 CL250004		1	4	4	04/01/2024
31371E-WV-3	FNMA FNMS 07.500 CL250060		1	0	0	06/01/2024
31371F-BW-1	FNMA FNMS 06.500 CL250353		1	1	1	09/01/2025
31371F-EE-8	FNMA FNMS 07.500 CL250433		1	1	1	01/01/2026
31371F-GU-0	FNMA FNMS 06.500 CL250511		1	0	0	03/01/2026
31371F-J4-5	FNMA FNMS 07.000 CT250583		1	0	0	04/01/2016
31371F-TA-0	FNMA FNMS 06.500 CL250845		1	1	1	11/01/2026
31371F-TH-5	FNMA FNMS 06.500 CL250852		1	1	1	01/01/2027
31371G-2S-8	FNMA FNMS 06.500 CL251985		1	6	6	10/01/2028
31371G-7E-4	FNMA FNMS 06.500 CL252093		1	1	1	11/01/2028
31371G-7F-1	FNMA FNMS 07.000 CL252094		1	22	22	11/01/2028
31371G-7F-1	FNMA FNMS 07.000 CL252094		1	1	1	11/01/2028
31371G-KL-3	FNMA FNMS 07.000 CL251499		1	5	5	02/01/2028
31371G-KV-1	FNMA FNMS 06.500 CT251508		1	1	1	01/01/2018

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31371G-RM-4	FNMA FNMS 06.500 CT251692		1	0	0	04/01/2018
31371G-TH-3	FNMA FNMS 06.500 CL251752		1	1	1	06/01/2028
31371G-XT-2	FNMA FNMS 06.500 CT251890		1	5	5	08/01/2018
31371G-YG-9	FNMA FNMS 06.000 CT251911		1	38	38	08/01/2018
31371G-Z2-9	FNMA FNMS 06.500 CT251961		1	31	31	09/01/2018
31371H-2D-9	FNMA FNMS 06.500 CL252872		1	2	2	11/01/2029
31371H-2E-7	FNMA FNMS 07.000 CL252873		1	522	522	11/01/2029
31371H-6Q-6	FNMA FNMS 07.000 CT252979		1	255	255	12/01/2019
31371H-AC-2	FNMA FNMS 06.000 CT252103		1	109	109	11/01/2018
31371H-AC-2	FNMA FNMS 06.000 CT252103		1	0	0	11/01/2018
31371H-AD-0	FNMA FNMS 06.500 CT252104		1	1	1	11/01/2018
31371H-B7-2	FNMA FNMS 06.500 CL252162		1	0	0	12/01/2028
31371H-B8-0	FNMA FNMS 07.000 CL252163		1	2	2	12/01/2028
31371H-CE-6	FNMA FNMS 06.000 CT252169		1	143	143	12/01/2018
31371H-CE-6	FNMA FNMS 06.000 CT252169		1	1	1	12/01/2018
31371H-DK-1	FNMA FNMS 06.000 CT252206		1	4	4	01/01/2019
31371H-DL-9	FNMA FNMS 06.500 CT252207		1	1	1	01/01/2019
31371H-DN-5	FNMA FNMS 06.000 CT252209		1	85	85	02/01/2019
31371H-DR-6	FNMA FNMS 06.500 CL252212		1	7	7	01/01/2029
31371H-E5-3	FNMA FNMS 07.000 CL252256		1	4	4	02/01/2029
31371H-GL-6	FNMA FNMS 06.500 CL252303		1	3	3	11/01/2021
31371H-HS-0	FNMA FNMS 06.500 CL252341		1	2	2	03/01/2029
31371H-HT-8	FNMA FNMS 06.500 CL252342		1	2	2	04/01/2029
31371H-LT-3	FNMA FNMS 06.000 CL252438		1	4	4	05/01/2029
31371H-LW-6	FNMA FNMS 06.000 CT252441		1	1	1	05/01/2019
31371H-PX-0	FNMA FNMS 07.000 CT252538		1	0	0	05/01/2019
31371H-QY-7	FNMA FNMS 07.000 CL252571		1	10	10	07/01/2029
31371H-VC-9	FNMA FNMS 07.000 CT252711		1	1	1	09/01/2019
31371H-VE-5	FNMA FNMS 08.000 CL252713		1	6	6	08/01/2029
31371H-VH-8	FNMA FNMS 07.000 CL252716		1	1	1	09/01/2029
31371H-VJ-4	FNMA FNMS 07.500 CL252717		1	62	62	09/01/2029
31371H-VJ-4	FNMA FNMS 07.500 CL252717		1	0	0	09/01/2029
31371J-3K-8	FNMA FNMS 06.500 CT253802		1	0	0	05/01/2021
31371J-5A-8	FNMA FNMS 06.500 CL253841		1	1	1	06/01/2031
31371J-5G-5	FNMA FNMS 06.000 CT253847		1	2	2	05/01/2021
31371J-5J-9	FNMA FNMS 07.000 CT253849		1	20	20	06/01/2021
31371J-5J-9	FNMA FNMS 07.000 CT253849		1	1	1	06/01/2021
31371J-AU-8	FNMA FNMS 08.000 CT253019		1	1	1	11/01/2019
31371J-GS-7	FNMA FNMS 08.000 CT253209		1	1	1	02/01/2020
31371J-KE-3	FNMA FNMS 08.000 CT253293		1	1	1	03/01/2020
31371J-L3-6	FNMA FNMS 07.500 CL253346		1	20	20	06/01/2030
31371J-L5-1	FNMA FNMS 08.500 CL253348		1	8	8	06/01/2030
31371J-MD-3	FNMA FNMS 08.000 CL253356		1	0	0	07/01/2030
31371J-ND-2	FNMA FNMS 08.000 CI253388		1	1	1	07/01/2015
31371J-NG-5	FNMA FNMS 08.000 CI253391		1	0	0	08/01/2015
31371J-NG-5	FNMA FNMS 08.000 CI253391		1	0	0	08/01/2015
31371J-NK-6	FNMA FNMS 08.000 CT253394		1	0	0	07/01/2020
31371J-PR-9	FNMA FNMS 08.000 CI253432		1	0	0	09/01/2015
31371J-PV-0	FNMA FNMS 07.500 CL253436		1	0	0	09/01/2030
31371J-SB-1	FNMA FNMS 07.000 CL253514		1	2	2	11/01/2030
31371J-TB-0	FNMA FNMS 07.500 CL253546		1	0	0	12/01/2030
31371J-W8-3	FNMA FNMS 08.500 CL253671		1	10	10	01/01/2031
31371J-X2-5	FNMA FNMS 08.000 CT253697		1	0	0	02/01/2021
31371J-YD-0	FNMA FNMS 06.500 CT253708		1	4	4	03/01/2021
31371J-YE-8	FNMA FNMS 07.000 CT253709		1	20	20	03/01/2021
31371K-2Q-3	FNMA FNMS 04.500 CI254683		1	17	17	03/01/2018
31371K-2W-0	FNMA FNMS 06.000 CT254689		1	99	99	03/01/2023
31371K-2W-0	FNMA FNMS 06.000 CT254689		1	0	0	03/01/2023
31371K-4C-2	FNMA FNMS 04.500 CI254719		1	20	20	04/01/2018
31371K-4D-0	FNMA FNMS 04.500 CI254720		1	113	113	05/01/2018
31371K-4E-8	FNMA FNMS 05.000 CI254721		1	7	7	05/01/2018
31371K-4G-3	FNMA FNMS 05.500 CT254723		1	56	56	05/01/2023
31371K-4S-7	FNMA FNMS 05.000 CT254733		1	56	56	04/01/2023
31371K-4Y-4	FNMA FNMS 06.000 CT254739		1	7	7	04/01/2023
31371K-5X-5	FNMA FNMS 05.000 CT254762		1	0	0	05/01/2023
31371K-5Y-3	FNMA FNMS 06.000 CT254763		1	3	3	05/01/2023
31371K-7J-4	FNMA FNMS 05.000 CT254797		1	2	2	06/01/2023
31371K-7L-9	FNMA FNMS 05.000 CT254799		1	9	9	07/01/2023
31371K-A6-8	FNMA FNMS 07.500 CL253929		1	43	43	08/01/2031
31371K-AG-6	FNMA FNMS 07.000 CL253907		1	0	0	07/01/2031
31371K-D8-1	FNMA FNMS 08.000 G0254027		1	8	8	01/01/2031
31371K-DE-8	FNMA FNMS 07.000 CT254001		1	5	5	09/01/2021
31371K-DG-3	FNMA FNMS 06.000 CI254003		1	3	3	10/01/2016
31371K-DM-0	FNMA FNMS 07.000 CL254008		1	918	918	10/01/2031
31371K-DM-0	FNMA FNMS 07.000 CL254008		1	1	1	10/01/2031
31371K-EJ-6	FNMA FNMS 05.500 CI254037		1	33	33	10/01/2016
31371K-EU-1	FNMA FNMS 06.000 CI254047		1	21	21	11/01/2016
31371K-F2-2	FNMA FNMS 06.000 CT254085		1	1	1	11/01/2021
31371K-F5-5	FNMA FNMS 05.500 CI254088		1	4	4	12/01/2016
31371K-HP-9	FNMA FNMS 06.000 CT254138		1	0	0	12/01/2021
31371K-HZ-7	FNMA FNMS 07.000 CL254148		1	0	0	01/01/2032
31371K-JY-8	FNMA FNMS 06.000 CT254179		1	2	2	01/01/2022
31371K-KC-4	FNMA FNMS 06.500 CT254191		1	111	111	01/01/2022
31371K-KC-4	FNMA FNMS 06.500 CT254191		1	5	5	01/01/2022
31371K-KE-0	FNMA FNMS 06.000 CT254193		1	2	2	02/01/2022
31371K-KG-5	FNMA FNMS 05.500 CI254195		1	1	1	02/01/2017
31371K-KL-4	FNMA FNMS 06.500 CL254199		1	1	1	02/01/2032
31371K-L5-8	FNMA FNMS 06.500 K2254248		1	6	6	02/01/2032
31371K-LL-3	FNMA FNMS 06.000 CT254231		1	17	17	03/01/2022
31371K-LU-3	FNMA FNMS 06.500 CL254239		1	2	2	03/01/2032
31371K-MH-1	FNMA FNMS 06.000 CI254260		1	5	5	04/01/2017
31371K-ML-2	FNMA FNMS 06.500 CL254263		1	1	1	04/01/2032
31371K-N4-9	FNMA FNMS 06.500 CL254311		1	1	1	05/01/2032
31371K-N5-6	FNMA FNMS 07.000 CL254312		1	0	0	05/01/2032
31371K-NZ-0	FNMA FNMS 06.500 CI254308		1	229	229	05/01/2017
31371K-P3-9	FNMA FNMS 06.000 CI254342		1	5	5	06/01/2017
31371K-P7-0	FNMA FNMS 06.500 CL254346		1	0	0	06/01/2032
31371K-P8-8	FNMA FNMS 07.000 CL254347		1	63	63	06/01/2032
31371K-Q2-0	FNMA FNMS 06.500 CI254373		1	42	42	07/01/2017
31371K-Q3-8	FNMA FNMS 06.000 CT254374		1	279	279	06/01/2022
31371K-Q4-6	FNMA FNMS 06.500 CT254375		1	2	2	07/01/2022
31371K-Q8-7	FNMA FNMS 07.000 CL254379		1	0	0	07/01/2032
31371K-R2-9	FNMA FNMS 06.000 CL254405		1	0	0	08/01/2032
31371K-R4-5	FNMA FNMS 07.000 CL254407		1	18	18	08/01/2032
31371K-RG-8	FNMA FNMS 07.000 CT254387		1	16	16	06/01/2022
31371K-RX-1	FNMA FNMS 05.500 CI254402		1	10	10	08/01/2017
31371K-S5-1	FNMA FNMS 06.000 CT254440		1	2	2	08/01/2022
31371K-S7-7	FNMA FNMS 05.500 CI254442		1	34	34	09/01/2017
31371K-T4-3	FNMA FNMS 06.000 CT254471		1	3	3	09/01/2022
31371K-T6-8	FNMA FNMS 05.500 CI254473		1	1	1	10/01/2017
31371K-TJ-0	FNMA FNMS 07.000 CT254453		1	6	6	07/01/2022
31371K-UK-5	FNMA FNMS 05.000 CI254486		1	0	0	09/01/2017

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SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31371K-VB-4	FNMA FNMS 05.000 CI254510		1	0	0	11/01/2017
31371K-VD-0	FNMA FNMS 06.000 CI254512		1	1	1	11/01/2017
31371K-VE-8	FNMA FNMS 06.000 CT254513		1	540	540	10/01/2022
31371K-VJ-7	FNMA FNMS 07.000 CL254517		1	0	0	11/01/2032
31371K-WD-9	FNMA FNMS 06.000 CT254544		1	2	2	11/01/2022
31371K-WE-7	FNMA FNMS 05.000 CI254545		1	91	91	12/01/2017
31371K-WE-7	FNMA FNMS 05.000 CI254545		1	8	8	12/01/2017
31371K-WG-2	FNMA FNMS 06.000 CI254547		1	1	1	12/01/2017
31371K-WX-5	FNMA FNMS 07.000 CL254562		1	2	2	10/01/2032
31371K-XR-7	FNMA FNMS 06.000 CT254588		1	2	2	12/01/2022
31371K-XT-3	FNMA FNMS 05.000 CI254590		1	3	3	01/01/2018
31371K-Y4-7	FNMA FNMS 05.000 CI254631		1	28	28	02/01/2018
31371K-Y8-8	FNMA FNMS 06.000 CT254635		1	551	551	02/01/2023
31371K-ZH-7	FNMA FNMS 05.000 CT254644		1	144	144	01/01/2023
31371L-2Q-1	FNMA FNMS 05.500 CI255583		1	0	0	01/01/2020
31371L-2R-9	FNMA FNMS 05.000 CI255584		1	32	32	02/01/2020
31371L-4H-9	FNMA FNMS 05.500 CI255624		1	4	4	02/01/2020
31371L-4L-0	FNMA FNMS 05.000 CT255627		1	0	0	02/01/2025
31371L-6M-6	FNMA FNMS 05.500 CN255676		1	0	0	03/01/2015
31371L-7B-9	FNMA FNMS 04.500 CN255690		1	0	0	03/01/2015
31371L-7M-5	FNMA FNMS 05.000 CI255700		1	38	38	05/01/2020
31371L-A6-6	FNMA FNMS 05.500 CL254829		1	41	41	08/01/2033
31371L-AA-7	FNMA FNMS 06.000 CT254801		1	6	6	07/01/2023
31371L-BA-6	FNMA FNMS 04.500 CI254833		1	5	5	08/01/2018
31371L-BP-3	FNMA FNMS 04.500 CT254846		1	37	37	07/01/2023
31371L-C7-2	FNMA FNMS 06.000 CT254894		1	212	212	08/01/2023
31371L-CA-5	FNMA FNMS 04.500 CI254865		1	2	2	09/01/2018
31371L-CB-3	FNMA FNMS 05.000 CI254866		1	7	7	09/01/2018
31371L-DH-9	FNMA FNMS 05.500 CL254904		1	38	38	10/01/2033
31371L-DM-8	FNMA FNMS 05.000 CT254908		1	35	35	09/01/2023
31371L-DQ-9	FNMA FNMS 05.000 CT254911		1	53	53	10/01/2023
31371L-DU-0	FNMA FNMS 04.500 CT254915		1	3	3	09/01/2023
31371L-DW-6	FNMA FNMS 05.500 CI254917		1	6	6	09/01/2018
31371L-E2-1	FNMA FNMS 05.000 CI254953		1	9	9	11/01/2018
31371L-E3-9	FNMA FNMS 04.500 CT254954		1	9	9	10/01/2023
31371L-EX-3	FNMA FNMS 05.500 CL254950		1	2	2	11/01/2033
31371L-F4-6	FNMA FNMS 05.000 CI254987		1	11	11	12/01/2018
31371L-GG-8	FNMA FNMS 06.000 CT254999		1	7	7	11/01/2023
31371L-H5-1	FNMA FNMS 04.000 CT255052		1	29	29	11/01/2023
31371L-HE-2	FNMA FNMS 05.000 CT255029		1	2	2	12/01/2023
31371L-HG-7	FNMA FNMS 04.500 CI255031		1	16	16	12/01/2018
31371L-HW-2	FNMA FNMS 06.000 CT255045		1	162	162	12/01/2023
31371L-HW-2	FNMA FNMS 06.000 CT255045		1	8	8	12/01/2023
31371L-JL-4	FNMA FNMS 05.000 CT255067		1	31	31	01/01/2024
31371L-JW-0	FNMA FNMS 05.000 CI255077		1	2	2	01/01/2019
31371L-JY-6	FNMA FNMS 05.000 CI255079		1	12	12	02/01/2019
31371L-K2-4	FNMA FNMS 05.000 CT255113		1	241	241	02/01/2024
31371L-K3-2	FNMA FNMS 05.000 CT255114		1	42	42	03/01/2024
31371L-M2-2	FNMA FNMS 05.000 CI255177		1	12	12	04/01/2019
31371L-MG-1	FNMA FNMS 05.500 CI255159		1	1	1	03/01/2019
31371L-MT-3	FNMA FNMS 05.000 CT255170		1	130	130	04/01/2024
31371L-MZ-9	FNMA FNMS 04.500 CI255176		1	6	6	04/01/2019
31371L-N9-6	FNMA FNMS 05.000 CI255216		1	8	8	05/01/2019
31371L-PK-9	FNMA FNMS 05.000 CT255226		1	486	486	05/01/2024
31371L-Q2-8	FNMA FNMS 04.500 CI255273		1	3	3	06/01/2019
31371L-Q3-6	FNMA FNMS 05.000 CI255274		1	72	72	06/01/2019
31371L-S7-5	FNMA FNMS 06.000 CT255342		1	8	8	07/01/2024
31371L-SD-2	FNMA FNMS 05.000 CI255316		1	91	91	07/01/2019
31371L-SG-5	FNMA FNMS 05.000 CI255319		1	194	194	08/01/2019
31371L-TN-9	FNMA FNMS 05.500 CI255357		1	114	114	08/01/2019
31371L-TN-9	FNMA FNMS 05.500 CI255357		1	0	0	08/01/2019
31371L-TY-5	FNMA FNMS 04.000 CT255367		1	2	2	06/01/2024
31371L-VB-2	FNMA FNMS 06.500 CL255410		1	31	31	09/01/2034
31371L-VJ-5	FNMA FNMS 06.000 CT255417		1	27	27	09/01/2024
31371L-W3-9	FNMA FNMS 06.000 CT255466		1	42	42	10/01/2024
31371L-WP-0	FNMA FNMS 05.500 CI255454		1	32	32	11/01/2019
31371L-WV-7	FNMA FNMS 06.500 CL255460		1	10	10	11/01/2034
31371L-ZM-4	FNMA FNMS 05.000 CI255548		1	46	46	01/01/2020
31371L-ZN-2	FNMA FNMS 05.000 CT255549		1	119	119	12/01/2024
31371L-ZY-8	FNMA FNMS 05.500 CI255559		1	0	0	12/01/2019
31371M-2P-1	FNMA FNMS 06.500 CN256482		1	2	2	10/01/2016
31371M-4C-8	FNMA FNMS 05.500 CI256519		1	37	37	12/01/2021
31371M-4P-9	FNMA FNMS 05.500 NP256530		1	228	228	12/01/2036
31371M-4Q-7	FNMA FNMS 07.000 NP256531		1	27	27	12/01/2036
31371M-4S-3	FNMA FNMS 05.500 CN256533		1	7	7	11/01/2016
31371M-5J-2	FNMA FNMS 06.500 CN256549		1	0	0	11/01/2016
31371M-5V-5	FNMA FNMS 06.000 CN256560		1	31	31	01/01/2017
31371M-6C-6	FNMA FNMS 07.000 CL256567		1	1	1	01/01/2037
31371M-6G-7	FNMA FNMS 06.500 CT256571		1	4	4	12/01/2026
31371M-6H-5	FNMA FNMS 07.500 CL256572		1	62	62	01/01/2037
31371M-6M-4	FNMA FNMS 05.500 NP256576		1	13	13	01/01/2037
31371M-7A-9	FNMA FNMS 07.000 CT256589		1	2	2	12/01/2026
31371M-7M-3	FNMA FNMS 05.500 CT256600		1	87	87	02/01/2027
31371M-B9-7	FNMA FNMS 06.000 CN255764		1	0	0	05/01/2015
31371M-BB-2	FNMA FNMS 04.500 CI255734		1	3	3	05/01/2020
31371M-BT-3	FNMA FNMS 04.000 CN255750		1	7	7	05/01/2015
31371M-C6-2	FNMA FNMS 05.000 CN255793		1	23	23	06/01/2015
31371M-CZ-8	FNMA FNMS 05.500 CN255788		1	3	3	06/01/2015
31371M-DM-6	FNMA FNMS 05.000 CT255808		1	5	5	07/01/2025
31371M-DT-1	FNMA FNMS 05.500 CL255814		1	540	540	08/01/2035
31371M-EC-7	FNMA FNMS 05.000 CN255831		1	3	3	07/01/2015
31371M-EN-3	FNMA FNMS 05.000 CI255841		1	36	36	09/01/2020
31371M-F9-3	FNMA FNMS 05.000 CT255892		1	0	0	09/01/2025
31371M-FG-7	FNMA FNMS 04.500 CN255867		1	1	1	08/01/2015
31371M-GA-9	FNMA FNMS 05.500 CT255893		1	203	203	09/01/2025
31371M-H7-5	FNMA FNMS 05.500 CI255954		1	3	3	10/01/2020
31371M-HL-4	FNMA FNMS 05.000 CT255935		1	29	29	11/01/2025
31371M-HN-0	FNMA FNMS 05.000 CI255937		1	2	2	11/01/2020
31371M-HP-5	FNMA FNMS 04.500 CN255938		1	9	9	11/01/2015
31371M-JP-3	FNMA FNMS 06.000 CT255970		1	6	6	10/01/2025
31371M-KE-6	FNMA FNMS 06.000 CN255993		1	1	1	10/01/2015
31371M-KN-6	FNMA FNMS 06.000 CT256001		1	0	0	11/01/2025
31371M-L2-1	FNMA FNMS 05.000 CT256045		1	28	28	12/01/2025
31371M-LB-1	FNMA FNMS 05.500 CL256022		1	0	0	12/01/2035
31371M-LL-9	FNMA FNMS 06.000 CT256031		1	5	5	12/01/2025
31371M-LY-1	FNMA FNMS 04.500 CN256043		1	1	1	11/01/2015
31371M-LZ-8	FNMA FNMS 05.000 CN256044		1	2	2	12/01/2015
31371M-M4-6	FNMA FNMS 06.500 CL256079		1	3	3	01/01/2036
31371M-M5-3	FNMA FNMS 07.000 CL256080		1	43	43	01/01/2036
31371M-M9-5	FNMA FNMS 04.500 CN256084		1	2	2	01/01/2016
31371M-ML-8	FNMA FNMS 05.000 CN256063		1	12	12	01/01/2016
31371M-N9-4	FNMA FNMS 06.000 CT256116		1	94	94	02/01/2026

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31371M-N9-4	FNMA FNMS 06.000 CT256116		1	1	1	02/01/2026
31371M-NX-1	FNMA FNMS 05.000 ON256106		1	4	4	02/01/2016
31371M-R7-4	FNMA FNMS 06.000 C1256210		1	6	6	04/01/2021
31371M-R9-0	FNMA FNMS 05.000 CT256212		1	3	3	04/01/2026
31371M-RF-6	FNMA FNMS 06.000 ON256186		1	0	0	03/01/2016
31371M-RT-6	FNMA FNMS 05.500 CT256198		1	124	124	04/01/2026
31371M-RV-1	FNMA FNMS 05.500 C1256200		1	18	18	04/01/2021
31371M-S2-4	FNMA FNMS 05.000 ON256237		1	4	4	04/01/2016
31371M-SA-6	FNMA FNMS 06.000 CT256213		1	110	110	04/01/2026
31371M-ST-5	FNMA FNMS 06.000 ON256230		1	0	0	04/01/2016
31371M-TC-1	FNMA FNMS 06.000 CT256247		1	8	8	05/01/2026
31371M-TJ-6	FNMA FNMS 05.000 CT256253		1	222	222	05/01/2026
31371M-VH-7	FNMA FNMS 06.500 ON256316		1	3	3	05/01/2016
31371M-WL-7	FNMA FNMS 06.000 CT256351		1	2	2	08/01/2026
31371M-XN-2	FNMA FNMS 06.000 ON256385		1	160	160	08/01/2016
31371M-Y8-4	FNMA FNMS 06.500 ON256435		1	5	5	08/01/2016
31371N-2A-2	FNMA FNMS 05.500 ON257369		1	130	130	09/01/2018
31371N-2C-8	FNMA FNMS 05.000 CT257371		1	197	197	09/01/2028
31371N-2K-0	FNMA FNMS 05.000 ON257378		1	43	43	09/01/2018
31371N-2Z-7	FNMA FNMS 07.500 CL257392		1	7	7	08/01/2038
31371N-3V-5	FNMA FNMS 06.000 C1257412		1	58	58	10/01/2023
31371N-4M-4	FNMA FNMS 05.000 ON257428		1	17	17	10/01/2018
31371N-4P-7	FNMA FNMS 05.500 ON257430		1	13	13	10/01/2018
31371N-6S-9	FNMA FNMS 05.000 ON257481		1	74	74	11/01/2018
31371N-AA-3	FNMA FNMS 06.000 CT256601		1	7	7	02/01/2027
31371N-AB-1	FNMA FNMS 05.000 C1256602		1	5	5	02/01/2022
31371N-B5-3	FNMA FNMS 08.000 CL256660		1	2	2	03/01/2037
31371N-BP-9	FNMA FNMS 05.500 ON256646		1	26	26	03/01/2017
31371N-CM-5	FNMA FNMS 05.500 CT256676		1	19	19	04/01/2027
31371N-CS-2	FNMA FNMS 05.000 ON256681		1	2	2	04/01/2017
31371N-DE-2	FNMA FNMS 08.000 CL256701		1	0	0	04/01/2037
31371N-DK-8	FNMA FNMS 07.000 CT256706		1	3	3	03/01/2027
31371N-DY-8	FNMA FNMS 05.500 ON256719		1	3	3	05/01/2017
31371N-E4-3	FNMA FNMS 05.000 ON256755		1	3	3	06/01/2017
31371N-E4-3	FNMA FNMS 05.000 ON256755		1	0	0	06/01/2017
31371N-EV-3	FNMA FNMS 05.500 CL256748		1	38	38	06/01/2037
31371N-EY-7	FNMA FNMS 05.500 CT256751		1	504	504	06/01/2027
31371N-GD-1	FNMA FNMS 06.500 ON256796		1	0	0	05/01/2017
31371N-GJ-8	FNMA FNMS 06.500 CL256801		1	17	17	07/01/2037
31371N-GL-3	FNMA FNMS 06.000 CT256803		1	2	2	07/01/2027
31371N-GP-4	FNMA FNMS 05.000 ON256806		1	1	1	07/01/2017
31371N-GQ-2	FNMA FNMS 05.500 ON256807		1	26	26	07/01/2017
31371N-GU-3	FNMA FNMS 07.000 CL256811		1	2	2	07/01/2037
31371N-H8-1	FNMA FNMS 05.500 CT256855		1	841	841	08/01/2027
31371N-JK-2	FNMA FNMS 05.000 CT256866		1	1,108	1,108	08/01/2027
31371N-JM-8	FNMA FNMS 07.000 CT256868		1	4	4	08/01/2027
31371N-JR-7	FNMA FNMS 04.500 ON256872		1	8	8	07/01/2017
31371N-K4-6	FNMA FNMS 07.000 CT256915		1	5	5	08/01/2027
31371N-K9-5	FNMA FNMS 05.000 ON256920		1	5	5	09/01/2017
31371N-KA-2	FNMA FNMS 05.500 ON256889		1	2	2	09/01/2017
31371N-KX-2	FNMA FNMS 06.500 C1256910		1	8	8	09/01/2022
31371N-KY-0	FNMA FNMS 06.000 ON256911		1	26	26	09/01/2017
31371N-L2-9	FNMA FNMS 06.000 ON256945		1	1	1	10/01/2017
31371N-LG-8	FNMA FNMS 05.500 CT256927		1	0	0	10/01/2027
31371N-NE-1	FNMA FNMS 06.500 ON256989		1	12	12	10/01/2017
31371N-NT-8	FNMA FNMS 04.500 ON257002		1	8	8	10/01/2017
31371N-NX-9	FNMA FNMS 05.500 CT257006		1	5	5	12/01/2027
31371N-P3-3	FNMA FNMS 06.500 CL257042		1	0	0	01/01/2038
31371N-PC-3	FNMA FNMS 05.000 CT257019		1	54	54	11/01/2027
31371N-PM-1	FNMA FNMS 06.000 ON257028		1	10	10	12/01/2017
31371N-Q8-1	FNMA FNMS 05.500 C1257079		1	7	7	01/01/2023
31371N-QN-8	FNMA FNMS 05.000 C1257061		1	1	1	01/01/2023
31371N-QU-2	FNMA FNMS 05.000 ON257067		1	17	17	01/01/2018
31371N-QY-4	FNMA FNMS 06.000 NO257071		1	96	96	12/01/2037
31371N-RD-9	FNMA FNMS 06.000 ON257084		1	24	24	01/01/2018
31371N-RF-4	FNMA FNMS 06.500 ON257086		1	0	0	12/01/2017
31371N-RU-1	FNMA FNMS 05.000 ON257099		1	13	13	02/01/2018
31371N-S2-2	FNMA FNMS 07.000 CL257137		1	3	3	03/01/2038
31371N-SP-1	FNMA FNMS 06.000 CT257126		1	4	4	03/01/2028
31371N-TE-5	FNMA FNMS 05.000 ON257149		1	38	38	03/01/2018
31371N-TF-2	FNMA FNMS 05.500 ON257150		1	22	22	03/01/2018
31371N-TU-9	FNMA FNMS 05.000 CT257163		1	105	105	04/01/2028
31371N-UC-7	FNMA FNMS 04.500 CT257179		1	50	50	04/01/2028
31371N-UM-5	FNMA FNMS 04.500 ON257188		1	37	37	04/01/2018
31371N-UV-5	FNMA FNMS 05.500 C1257196		1	180	180	05/01/2023
31371N-UX-1	FNMA FNMS 07.000 CL257198		1	54	54	05/01/2038
31371N-V2-8	FNMA FNMS 04.500 C1257233		1	1	1	06/01/2023
31371N-V3-6	FNMA FNMS 05.000 C1257234		1	2	2	06/01/2023
31371N-V9-3	FNMA FNMS 04.500 ON257240		1	5	5	06/01/2018
31371N-VM-4	FNMA FNMS 05.000 C1257220		1	12	12	05/01/2023
31371N-VP-7	FNMA FNMS 06.000 ON257222		1	1	1	04/01/2018
31371N-WE-1	FNMA FNMS 05.000 ON257245		1	12	12	06/01/2018
31371N-WE-1	FNMA FNMS 05.000 ON257245		1	4	4	06/01/2018
31371N-WL-5	FNMA FNMS 06.000 ON257251		1	23	23	06/01/2018
31371N-XT-7	FNMA FNMS 04.500 ON257290		1	72	72	07/01/2018
31371N-XU-4	FNMA FNMS 05.000 ON257291		1	15	15	07/01/2018
31371N-XY-6	FNMA FNMS 06.000 CT257295		1	3	3	07/01/2028
31371N-Y2-5	FNMA FNMS 05.000 ON257329		1	15	15	08/01/2018
31371N-ZE-8	FNMA FNMS 06.000 C1257341		1	3	3	08/01/2023
31371N-ZR-9	FNMA FNMS 06.000 ON257352		1	42	42	07/01/2018
31371P-AB-6	FNMA FNMS 05.500 C1257502		1	0	0	12/01/2023
31371P-AJ-9	FNMA FNMS 06.500 ON257509		1	3	3	11/01/2018
31371P-BD-1	FNMA FNMS 05.000 CT257536		1	724	724	01/01/2029
31371P-BJ-8	FNMA FNMS 05.000 ON257541		1	19	19	01/01/2019
31371P-KD-1	FNMA FNMS 06.000 CL257792		1	12	12	08/01/2037
31371P-NM-8	FNMA FNMS 06.000 CL257896		1	13	13	02/01/2038
31371Q-D6-2	FNMA FNMS 05.500 CL258525		1	631	631	10/01/2035
31371Q-H8-4	FNMA FNMS 05.500 CL258655		1	558	558	03/01/2036
31371Q-M8-8	FNMA FNMS 06.000 CL258783		1	19	19	07/01/2036
31371Q-QT-8	FNMA FNMS 06.000 CL258866		1	35	35	10/01/2036
31371T-5Y-4	FNMA FNMS 06.500 CL261963		1	0	0	12/01/2023
31371T-VT-6	FNMA FNMS 06.000 CL261726		1	0	0	12/01/2023
31371T-XQ-0	FNMA FNMS 06.500 CL261787		1	0	0	12/01/2023
31372C-2G-2	FNMA FNMS 06.500 CL269075		1	0	0	01/01/2024
31372C-MK-1	FNMA FNMS 06.500 CL268662		1	0	0	04/01/2024
31373T-2K-5	FNMA FNMS 07.000 CL303278		1	4	4	01/01/2025
31373T-T8-3	FNMA FNMS 06.500 CL303075		1	7	7	11/01/2024
31373U-K2-2	FNMA FNMS 06.500 CL303713		1	0	0	02/01/2026
31373U-PE-1	FNMA FNMS 06.500 CT303821		1	0	0	03/01/2016
31373U-QH-3	FNMA FNMS 07.000 CL303856		1	2	2	04/01/2026
31373U-RE-9	FNMA FNMS 07.500 CL303885		1	10	10	05/01/2026
31373U-SA-6	FNMA FNMS 07.000 CL303913		1	812	812	05/01/2026

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31374C-LX-2	FNMA FNMS 07.000 ZL310042		1	88	88	01/01/2037
31374C-M7-8	FNMA FNMS 06.500 ZL310082		1	5	5	10/01/2038
31374C-N3-6	FNMA FNMS 06.000 ZL310110		1	4	4	11/01/2039
31374C-N4-4	FNMA FNMS 04.500 ZI310111		1	125	125	05/01/2024
31374C-N5-1	FNMA FNMS 04.500 ZI310112		1	1	1	06/01/2019
31374C-NN-2	FNMA FNMS 05.000 ZI310097		1	45	45	10/01/2020
31374C-PL-4	FNMA FNMS 03.000 ZI310127		1	247	247	12/01/2027
31374C-PX-8	FNMA FNMS 05.000 ZL310138		1	0	0	06/01/2040
31374F-X2-0	FNMA FNMS 06.500 CL313097		1	1	1	05/01/2026
31374G-SY-4	FNMA FNMS 07.500 CL313835		1	73	73	11/01/2027
31374G-U3-9	FNMA FNMS 09.000 CL313902		1	3	3	11/01/2025
31374G-WG-8	FNMA FNMS 07.000 CL313947		1	9	9	01/01/2028
31374G-WQ-6	FNMA FNMS 08.000 CT313955		1	0	0	12/01/2017
31374S-4N-8	FNMA FNMS 06.000 CT323129		1	0	0	05/01/2018
31374S-4R-9	FNMA FNMS 07.000 CT323132		1	0	0	05/01/2018
31374T-2L-2	FNMA FNMS 06.500 CL323979		1	36	36	04/01/2029
31374T-C2-3	FNMA FNMS 06.000 CT323289		1	3	3	09/01/2018
31374T-E4-7	FNMA FNMS 06.500 CL323355		1	5	5	11/01/2028
31374T-LX-5	FNMA FNMS 07.000 CL323542		1	99	99	02/01/2029
31374T-NU-9	FNMA FNMS 06.500 CT323603		1	37	37	03/01/2019
31374T-V4-8	FNMA FNMS 06.500 CL323835		1	17	17	05/01/2029
31374T-YD-5	FNMA FNMS 06.000 CL323908		1	2	2	09/01/2029
31374T-YW-3	FNMA FNMS 06.000 CL323925		1	3	3	09/01/2029
31375A-JC-4	FNMA FNMS 07.000 CT328859		1	0	0	01/01/2016
31375A-QR-3	FNMA FNMS 06.500 CL329064		1	1	1	01/01/2026
31375A-XH-7	FNMA FNMS 07.000 CL329280		1	0	0	11/01/2025
31375D-CH-4	FNMA FNMS 06.500 CL331372		1	6	6	11/01/2025
31375D-NR-0	FNMA FNMS 06.500 CL331700		1	0	0	02/01/2026
31375D-NS-8	FNMA FNMS 06.500 CL331701		1	0	0	02/01/2026
31375E-VS-7	FNMA FNMS 06.500 CL332825		1	6	6	07/01/2024
31375J-AN-0	FNMA FNMS 06.500 CL335813		1	0	0	02/01/2026
31375K-GZ-4	FNMA FNMS 06.500 CL336916		1	0	0	02/01/2026
31375L-H5-7	FNMA FNMS 06.500 CL337852		1	0	0	03/01/2026
31375L-Y4-1	FNMA FNMS 06.500 CL338331		1	1	1	04/01/2026
31375M-HG-1	FNMA FNMS 06.500 CL338731		1	0	0	03/01/2026
31375N-KF-7	FNMA FNMS 06.500 CL339694		1	1	1	05/01/2026
31375N-PX-3	FNMA FNMS 06.500 CL339838		1	0	0	03/01/2026
31375Q-6D-1	FNMA FNMS 07.000 CL342068		1	4	4	04/01/2026
31375Q-6V-1	FNMA FNMS 06.500 CL342084		1	1	1	04/01/2026
31375Q-QP-2	FNMA FNMS 07.000 CL341662		1	0	0	03/01/2023
31375Q-XK-5	FNMA FNMS 06.500 CL341882		1	0	0	04/01/2026
31375Q-XW-9	FNMA FNMS 07.000 CT341893		1	0	0	04/01/2016
31375R-PV-8	FNMA FNMS 06.500 CL342536		1	0	0	04/01/2026
31375T-KK-3	FNMA FNMS 06.500 CL344198		1	1	1	05/01/2026
31375T-W3-8	FNMA FNMS 06.500 CL344566		1	0	0	04/01/2026
31376C-KJ-2	FNMA FNMS 07.000 CL351397		1	256	256	03/01/2026
31376J-5L-9	FNMA FNMS 05.500 CI357351		1	3	3	02/01/2018
31376J-6E-4	FNMA FNMS 05.000 CI357369		1	2	2	03/01/2018
31376J-7E-3	FNMA FNMS 05.000 CI357393		1	2	2	06/01/2018
31376J-X2-0	FNMA FNMS 05.000 CI357197		1	1	1	02/01/2017
31376K-AP-1	FNMA FNMS 04.000 CI357414		1	7	7	07/01/2018
31376K-AQ-9	FNMA FNMS 04.500 CL357415		1	0	0	08/01/2033
31376K-AT-3	FNMA FNMS 04.000 CI357418		1	2	2	08/01/2018
31376K-C6-1	FNMA FNMS 05.000 CI357493		1	1	1	02/01/2019
31376K-CA-2	FNMA FNMS 05.000 CI357465		1	5	5	12/01/2018
31376K-CN-4	FNMA FNMS 05.000 CI357477		1	75	75	01/01/2019
31376K-CN-4	FNMA FNMS 05.000 CI357477		1	2	2	01/01/2019
31376K-H6-6	FNMA FNMS 05.500 CI357653		1	15	15	11/01/2019
31376K-JC-1	FNMA FNMS 05.000 CI357659		1	9	9	12/01/2019
31376K-KF-2	FNMA FNMS 05.000 CI357694		1	1	1	01/01/2020
31376K-LA-2	FNMA FNMS 05.000 CI357721		1	13	13	03/01/2020
31376K-LX-2	FNMA FNMS 05.000 CI357742		1	7	7	04/01/2020
31376K-NT-9	FNMA FNMS 05.500 CI357802		1	201	201	06/01/2020
31376K-NT-9	FNMA FNMS 05.500 CI357802		1	34	34	06/01/2020
31376K-QB-5	FNMA FNMS 05.500 CL357850		1	53	53	07/01/2035
31376K-QY-5	FNMA FNMS 05.000 CN357871		1	1	1	07/01/2015
31376P-PY-5	FNMA FNMS 07.500 CT361439		1	0	0	10/01/2016
31376T-A7-2	FNMA FNMS 07.000 CL364630		1	38	38	12/01/2026
31376T-DD-6	FNMA FNMS 07.000 CL364700		1	3	3	07/01/2022
31376W-H7-8	FNMA FNMS 06.500 CL367554		1	2	2	12/01/2026
31377D-KW-0	FNMA FNMS 06.500 CL373909		1	3	3	05/01/2026
31377H-H3-9	FNMA FNMS 08.500 CL377450		1	0	0	04/01/2027
31377T-RJ-7	FNMA FNMS 05.690 ML386689		1	231	231	01/01/2029
31378G-3F-8	FNMA FNMS 07.000 CT398698		1	7	7	10/01/2017
31378J-CR-6	FNMA FNMS 07.000 CL399780		1	1	1	05/01/2028
31378J-GT-8	FNMA FNMS 07.000 CL399910		1	0	0	12/01/2027
31378J-N9-4	FNMA FNMS 06.090 CL400116		1	224	224	07/01/2027
31378U-ST-0	FNMA FNMS 06.500 CL409230		1	0	0	01/01/2028
31378Y-EL-4	FNMA FNMS 06.000 CL412439		1	558	558	01/01/2028
31378Y-M9-2	FNMA FNMS 07.000 CL412684		1	1	1	03/01/2028
31379A-7G-4	FNMA FNMS 07.000 CL414095		1	1	1	02/01/2028
31379B-MS-9	FNMA FNMS 07.000 CL414469		1	1	1	02/01/2028
31379D-4A-4	FNMA FNMS 04.500 CL416717		1	503	503	01/01/2028
31379E-R5-8	FNMA FNMS 06.500 CL417308		1	0	0	03/01/2028
31379E-ZM-2	FNMA FNMS 06.500 CL417548		1	0	0	03/01/2028
31379F-GZ-1	FNMA FNMS 06.500 CL417916		1	0	0	03/01/2028
31379F-PC-2	FNMA FNMS 07.000 CL418119		1	1	1	03/01/2028
31379J-UR-5	FNMA FNMS 05.950 CL420992		1	208	208	04/01/2028
31379K-SP-9	FNMA FNMS 07.000 CL421826		1	2	2	04/01/2028
31379P-Q4-7	FNMA FNMS 07.500 CL425375		1	0	0	05/01/2028
31379P-R3-8	FNMA FNMS 07.000 CL425406		1	104	104	04/01/2028
31379R-D6-2	FNMA FNMS 07.500 GL426825		1	14	14	03/01/2023
31379T-4F-8	FNMA FNMS 07.000 CL429322		1	8	8	05/01/2028
31379X-CD-5	FNMA FNMS 07.000 CL432168		1	1	1	07/01/2028
31379Y-V9-1	FNMA FNMS 07.000 CL433640		1	0	0	10/01/2028
31380A-RU-8	FNMA FNMS 06.500 CL434399		1	0	0	06/01/2028
31380A-YE-6	FNMA FNMS 07.000 CL434609		1	1	1	07/01/2028
31380B-DY-3	FNMA FNMS 06.500 CL434919		1	0	0	07/01/2028
31380B-GU-8	FNMA FNMS 06.500 CL435011		1	2	2	09/01/2028
31380D-FW-1	FNMA FNMS 07.000 CL436781		1	2	2	12/01/2024
31380D-V3-7	FNMA FNMS 06.500 CT437234		1	0	0	08/01/2018
31380E-MN-1	FNMA FNMS 06.500 CL437865		1	0	0	09/01/2028
31380H-SW-8	FNMA FNMS 06.500 CT440733		1	1	1	12/01/2018
31380J-2G-7	FNMA FNMS 05.950 CL441875		1	261	261	08/01/2028
31380J-WP-4	FNMA FNMS 07.000 CL441754		1	0	0	09/01/2028
31380L-SM-1	FNMA FNMS 06.500 CL443424		1	1	1	11/01/2028
31380N-HR-8	FNMA FNMS 06.500 CL444940		1	1	1	09/01/2028
31380N-NF-7	FNMA FNMS 06.500 CL445090		1	1	1	12/01/2028
31380P-X6-1	FNMA FNMS 06.000 CL446301		1	56	56	08/01/2025
31380Q-5K-9	FNMA FNMS 06.500 CL447350		1	1	1	11/01/2028
31380R-FQ-3	FNMA FNMS 07.000 CL447575		1	1	1	11/01/2028
31380R-SU-0	FNMA FNMS 06.500 CL447931		1	1	1	10/01/2028

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31380R-SV-8	FNMA FNMS 07.000 CL447932		1	11	11	11/01/2028
31380R-SZ-9	FNMA FNMS 06.500 CL447936		1	0	0	11/01/2028
31380S-2F-9	FNMA FNMS 07.000 CL449074		1	52	52	11/01/2028
31380S-TF-0	FNMA FNMS 07.000 CL448850		1	5	5	11/01/2028
31380U-GC-6	FNMA FNMS 06.000 CL450295		1	58	58	12/01/2028
31380U-GC-6	FNMA FNMS 06.000 CL450295		1	2	2	12/01/2028
31380V-7F-7	FNMA FNMS 06.500 CL451894		1	4	4	11/01/2028
31380V-7H-3	FNMA FNMS 06.500 CL451896		1	1	1	11/01/2028
31380V-D3-7	FNMA FNMS 06.500 CL451122		1	9	9	11/01/2028
31380W-7K-4	FNMA FNMS 06.000 CL452798		1	2	2	01/01/2029
31380W-D7-6	FNMA FNMS 06.500 CL452026		1	4	4	11/01/2028
31380W-D8-4	FNMA FNMS 07.000 CL452027		1	9	9	11/01/2028
31380W-MY-7	FNMA FNMS 05.500 RE452275		1	0	0	01/01/2029
31380X-DZ-2	FNMA FNMS 06.000 CL452920		1	2	2	12/01/2028
31380X-GG-1	FNMA FNMS 06.000 CT452999		1	4	4	12/01/2018
31381A-EQ-0	FNMA FNMS 06.000 CL454743		1	0	0	12/01/2028
31381C-VT-1	FNMA FNMS 06.500 CL457026		1	0	0	01/01/2029
31381C-Z3-4	FNMA FNMS 06.500 CL457162		1	5	5	04/01/2029
31381D-K4-6	FNMA FNMS 07.000 CL457615		1	8	8	01/01/2029
31381D-K4-6	FNMA FNMS 07.000 CL457615		1	2	2	01/01/2029
31381D-PE-9	FNMA FNMS 06.500 CL457721		1	2	2	01/01/2029
31381E-6H-1	FNMA FNMS 06.500 CL459072		1	1	1	01/01/2029
31381F-MX-5	FNMA FNMS 06.000 CL459474		1	178	178	02/01/2029
31381F-MY-3	FNMA FNMS 05.400 CL459475		1	545	545	02/01/2029
31381F-W5-5	FNMA FNMS 06.500 CL459768		1	0	0	04/01/2029
31381Q-AY-2	FNMA FNAR XX.XXX HX467223		1	3,450	3,450	02/01/2018
31382D-DJ-0	FNMA FNMS 06.500 CL479005		1	1	1	04/01/2029
31382E-BU-5	FNMA FNMS 06.500 CL479851		1	0	0	02/01/2029
31382E-HU-9	FNMA FNMS 06.500 CL480043		1	2	2	01/01/2029
31382F-4J-5	FNMA FNMS 06.500 CL481525		1	0	0	01/01/2029
31382F-5Z-8	FNMA FNMS 07.000 CL481564		1	148	148	01/01/2029
31382F-J4-2	FNMA FNMS 06.500 CL480983		1	2	2	01/01/2029
31382F-NJ-4	FNMA FNMS 06.000 CL481093		1	2	2	02/01/2029
31382F-QL-6	FNMA FNMS 07.000 CL481159		1	0	0	01/01/2029
31382F-SX-8	FNMA FNMS 06.500 CL481234		1	1	1	03/01/2029
31382G-6H-5	FNMA FNMS 06.500 CL482472		1	1	1	01/01/2029
31382H-NX-9	FNMA FNMS 06.500 CT482906		1	1	1	03/01/2019
31382H-YF-6	FNMA FNMS 05.490 CA483210		1	16	16	12/01/2028
31382K-QE-1	FNMA FNMS 06.500 CL484753		1	0	0	03/01/2029
31382K-TP-3	FNMA FNMS 07.000 CL484858		1	1	1	05/01/2029
31382K-W2-0	FNMA FNMS 06.500 CL484965		1	1	1	06/01/2029
31382L-3Z-7	FNMA FNMS 07.000 CL486016		1	5	5	03/01/2029
31382L-GB-6	FNMA FNMS 06.500 CL485394		1	0	0	03/01/2029
31382M-M3-5	FNMA FNMS 07.000 CL486478		1	0	0	02/01/2029
31382M-VW-1	FNMA FNMS 06.500 CL486729		1	3	3	03/01/2029
31382P-QB-1	FNMA FNMS 07.000 CL487966		1	1	1	03/01/2029
31382P-NM-5	FNMA FNMS 07.000 CL488296		1	31	31	02/01/2029
31382P-PX-9	FNMA FNMS 06.000 CL488338		1	1	1	03/01/2029
31382R-NY-5	FNMA FNMS 06.500 CL490107		1	0	0	03/01/2029
31382S-AB-7	FNMA FNMS 07.000 CL490602		1	25	25	03/01/2029
31382S-HE-4	FNMA FNMS 06.500 CL490829		1	0	0	05/01/2029
31382S-QT-1	FNMA FNMS 07.000 CL491066		1	0	0	10/01/2028
31382S-UJ-8	FNMA FNMS 07.000 CL491185		1	45	45	03/01/2029
31382T-TQ-2	FNMA FNMS 06.500 CL492059		1	1	1	04/01/2029
31382U-MR-4	FNMA FNMS 06.500 CL492768		1	0	0	06/01/2029
31382V-A7-9	FNMA FNMS 06.500 CL493330		1	0	0	04/01/2029
31382W-PZ-9	FNMA FNMS 07.000 CL494640		1	1	1	05/01/2029
31382W-ZD-7	FNMA FNMS 05.400 CL494940		1	150	150	03/01/2029
31382X-W8-9	FNMA FNMS 06.500 CL495771		1	3	3	09/01/2029
31382Y-BK-3	FNMA FNMS 06.500 CL496042		1	3	3	04/01/2029
31382Y-U5-5	FNMA FNMS 06.500 CL496604		1	1	1	01/01/2029
31383B-WA-1	FNMA FNMS 06.500 CL498441		1	0	0	08/01/2029
31383C-UF-0	FNMA FNMS 07.000 CL499282		1	0	0	08/01/2029
31383D-S6-1	FNMA FNMS 06.500 CL500141		1	2	2	06/01/2029
31383H-A3-8	FNMA FNMS 06.500 CL503226		1	0	0	07/01/2029
31383H-WQ-3	FNMA FNMS 06.500 CL503855		1	1	1	06/01/2029
31383J-XB-1	FNMA FNMS 08.000 CT504774		1	4	4	10/01/2019
31383K-W3-7	FNMA FNMS 07.000 CL505666		1	0	0	07/01/2029
31383L-LF-0	FNMA FNMS 06.500 CL506226		1	4	4	10/01/2023
31383M-LM-3	FNMA FNMS 06.500 CL507132		1	0	0	07/01/2029
31383M-NF-6	FNMA FNMS 06.500 CL507190		1	0	0	07/01/2029
31383Q-U6-9	FNMA FNMS 07.000 CL510105		1	0	0	08/01/2029
31383T-LP-1	FNMA FNMS 07.500 CL512534		1	140	140	09/01/2029
31383U-MA-0	FNMA FNMS 06.000 CL513453		1	246	246	08/01/2029
31383U-TF-2	FNMA FNMS 06.500 CL513650		1	0	0	09/01/2029
31383V-BE-2	FNMA FNMS 07.500 CL514037		1	0	0	10/01/2029
31383V-RY-1	FNMA FNMS 06.500 CL514503		1	1	1	11/01/2029
31383X-PA-1	FNMA FNMS 08.500 CT516217		1	124	124	08/01/2019
31383X-Q3-6	FNMA FNMS 07.000 CL516274		1	0	0	11/01/2029
31384A-FZ-6	FNMA FNMS 07.000 CL517784		1	1	1	12/01/2029
31384C-V2-7	FNMA FNMS 07.500 CL520033		1	98	98	10/01/2029
31384D-EX-6	FNMA FNMS 06.100 CL520450		1	187	187	10/01/2029
31384D-MN-9	FNMA FNMS 05.400 CL520665		1	201	201	11/01/2029
31384E-EX-4	FNMA FNMS 05.400 CL521350		1	308	308	10/01/2029
31384G-4N-2	FNMA FNMS 08.000 CT523829		1	0	0	11/01/2019
31384K-HS-8	FNMA FNMS 07.000 CL525941		1	52	52	01/01/2030
31384K-MK-9	FNMA FNMS 07.500 CL526062		1	1	1	12/01/2029
31384K-XV-3	FNMA FNMS 07.500 CL526392		1	0	0	01/01/2030
31384L-BN-3	FNMA FNMS 07.500 CL526645		1	25	25	12/01/2029
31384N-WJ-5	FNMA FNMS 07.500 CL529049		1	0	0	03/01/2030
31384P-RB-3	FNMA FNMS 05.400 CL529782		1	165	165	12/01/2029
31384Q-N6-6	FNMA FNMS 06.100 CL530613		1	520	520	02/01/2030
31384S-EJ-4	FNMA FNMS 06.500 CI532137		1	0	0	02/01/2015
31384V-3E-0	FNMA FNMS 06.500 CL535497		1	0	0	08/01/2030
31384V-4N-9	FNMA FNMS 07.500 CL535529		1	0	0	10/01/2030
31384V-M7-4	FNMA FNMS 06.500 CL535082		1	2	2	06/01/2029
31384V-NL-2	FNMA FNMS 08.000 CL535095		1	20	20	01/01/2030
31384V-P4-8	FNMA FNMS 07.500 CL535143		1	0	0	02/01/2030
31384V-QF-2	FNMA FNMS 07.000 CL535154		1	1	1	01/01/2030
31384V-RE-4	FNMA FNMS 07.000 CL535185		1	7	7	03/01/2030
31384V-RM-6	FNMA FNMS 07.500 CI535192		1	0	0	02/01/2015
31384V-RQ-7	FNMA FNMS 07.000 CL535195		1	0	0	03/01/2030
31384V-RW-4	FNMA FNMS 07.500 CI535201		1	0	0	03/01/2015
31384V-XE-7	FNMA FNMS 08.000 CI535377		1	0	0	06/01/2015
31384V-ZZ-8	FNMA FNMS 08.000 CI535460		1	0	0	09/01/2015
31384W-A8-3	FNMA FNMS 07.000 CI535631		1	0	0	12/01/2015
31384W-AH-3	FNMA FNMS 09.500 CL535608		1	2	2	04/01/2030
31384W-B9-0	FNMA FNMS 07.000 CL535664		1	0	0	01/01/2031
31384W-EA-4	FNMA FNMS 06.500 CI535729		1	2	2	02/01/2016
31384W-G9-5	FNMA FNMS 07.000 CL535824		1	0	0	04/01/2031
31384W-J8-4	FNMA FNMS 06.500 CL535887		1	1	1	04/01/2031
31384W-JK-7	FNMA FNMS 06.000 CI535866		1	0	0	04/01/2016

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31384W-KA-7	FNMA FNMS 06.500 CL535889		1	1	1	04/01/2031
31384W-KZ-2	FNMA FNMS 06.500 CL535912		1	0	0	05/01/2031
31384W-NM-8	FNMA FNMS 07.500 CL535996		1	30	30	06/01/2031
31384Y-A9-7	FNMA FNMS 07.500 CL537432		1	55	55	05/01/2030
31384Y-BQ-8	FNMA FNMS 07.500 CI537447		1	0	0	05/01/2015
31384Y-N6-9	FNMA FNMS 07.500 CL537813		1	0	0	06/01/2030
31385A-G5-0	FNMA FNMS 05.400 CL538520		1	799	799	04/01/2030
31385A-YC-5	FNMA FNMS 06.100 CL539007		1	557	557	04/01/2030
31385C-MG-5	FNMA FNMS 08.000 CL540459		1	4	4	11/01/2030
31385G-5P-5	FNMA FNMS 07.000 CL544554		1	1	1	09/01/2029
31385G-F3-3	FNMA FNMS 06.375 CL543886		1	104	104	06/01/2030
31385G-MK-7	FNMA FNMS 05.950 CL544062		1	149	149	01/01/2030
31385H-5J-7	FNMA FNMS 06.500 CI545449		1	27	27	02/01/2017
31385H-5J-7	FNMA FNMS 06.500 CI545449		1	0	0	02/01/2017
31385H-6T-4	FNMA FNMS 07.000 CL545482		1	0	0	03/01/2032
31385H-UU-4	FNMA FNMS 07.000 CL545195		1	86	86	09/01/2031
31385H-VT-6	FNMA FNMS 07.000 CI545226		1	95	95	09/01/2016
31385H-WM-0	FNMA FNMS 05.500 CI545252		1	40	40	10/01/2016
31385H-XF-4	FNMA FNMS 07.500 CL545278		1	31	31	11/01/2031
31385H-XT-4	FNMA FNMS 07.500 CI545290		1	0	0	10/01/2016
31385H-Y6-3	FNMA FNMS 06.500 CL545333		1	0	0	12/01/2031
31385H-YN-6	FNMA FNMS 05.500 CI545317		1	45	45	11/01/2016
31385J-AN-8	FNMA FNMS 07.000 CL545513		1	853	853	02/01/2032
31385J-BZ-0	FNMA FNMS 07.000 CL545556		1	8	8	04/01/2032
31385J-D2-1	FNMA FNMS 06.500 CI545621		1	66	66	05/01/2017
31385J-D3-9	FNMA FNMS 07.500 CI545622		1	0	0	04/01/2017
31385J-D3-9	FNMA FNMS 07.500 CI545622		1	0	0	04/01/2017
31385J-DJ-4	FNMA FNMS 07.000 CL545605		1	0	0	05/01/2032
31385J-EJ-3	FNMA FNMS 05.000 CI545637		1	0	0	04/01/2017
31385J-H9-2	FNMA FNMS 07.000 CL545756		1	7	7	06/01/2032
31385J-JA-7	FNMA FNMS 07.000 CL545757		1	2	2	06/01/2032
31385J-K3-1	FNMA FNMS 06.500 CL545814		1	0	0	08/01/2032
31385J-K4-9	FNMA FNMS 07.000 CL545815		1	3	3	07/01/2032
31385J-M7-0	FNMA FNMS 07.000 CL545882		1	0	0	05/01/2032
31385J-MR-6	FNMA FNMS 07.000 CL545868		1	11	11	08/01/2032
31385J-NG-9	FNMA FNMS 06.500 CL545891		1	2	2	07/01/2032
31385J-NP-9	FNMA FNMS 05.500 CI545898		1	13	13	09/01/2017
31385J-NR-5	FNMA FNMS 05.500 CI545900		1	20	20	07/01/2017
31385J-NS-3	FNMA FNMS 05.000 CI545901		1	0	0	09/01/2017
31385J-QZ-4	FNMA FNMS 06.000 CI545972		1	2	2	10/01/2017
31385J-RP-5	FNMA FNMS 07.000 CL545994		1	1	1	10/01/2032
31385J-RR-1	FNMA FNMS 07.000 CL545996		1	11	11	08/01/2032
31385N-3F-4	FNMA FNMS 07.500 CL548098		1	61	61	08/01/2030
31385N-GV-5	FNMA FNMS 08.000 CL547512		1	6	6	08/01/2030
31385N-RE-1	FNMA FNMS 07.000 CL547785		1	2	2	09/01/2030
31385N-ZA-0	FNMA FNMS 07.500 CL548037		1	0	0	08/01/2030
31385Q-2X-9	FNMA FNMS 08.000 CL549890		1	8	8	09/01/2030
31385R-6K-1	FNMA FNMS 07.500 CI550874		1	3	3	10/01/2015
31385R-N8-9	FNMA FNMS 07.000 CI550415		1	4	4	11/01/2015
31385S-FW-3	FNMA FNMS 08.000 CL551081		1	4	4	02/01/2031
31385U-JX-2	FNMA FNMS 07.000 CL552978		1	546	546	12/01/2022
31385W-2D-0	FNMA FNMS 06.000 CL555272		1	65	65	03/01/2033
31385W-2S-7	FNMA FNMS 06.000 CL555285		1	87	87	03/01/2033
31385W-2T-5	FNMA FNMS 06.000 CI555286		1	11	11	01/01/2018
31385W-5T-2	FNMA FNMS 06.000 CI555358		1	1	1	12/01/2017
31385W-5Y-1	FNMA FNMS 05.000 CI555363		1	3	3	04/01/2018
31385W-6V-6	FNMA FNMS 05.500 CI555384		1	11	11	04/01/2018
31385W-7A-1	FNMA FNMS 05.500 CI555389		1	3	3	04/01/2018
31385W-B8-1	FNMA FNMS 06.375 CL554563		1	258	258	09/01/2030
31385W-RZ-4	FNMA FNMS 06.000 CI555004		1	0	0	06/01/2017
31385W-UR-8	FNMA FNMS 05.000 CI555092		1	6	6	12/01/2017
31385W-XA-2	FNMA FNMS 07.000 CL555173		1	1,906	1,906	11/01/2032
31385W-XK-0	FNMA FNMS 06.000 CI555182		1	3	3	01/01/2018
31385W-YH-6	FNMA FNMS 07.000 CL555212		1	2	2	10/01/2032
31385W-YX-1	FNMA FNMS 05.500 CI555226		1	231	231	02/01/2018
31385X-AD-9	FNMA FNMS 06.500 CL555404		1	1	1	03/01/2033
31385X-BD-8	FNMA FNMS 06.000 CL555436		1	290	290	05/01/2033
31385X-C9-6	FNMA FNMS 05.500 CI555496		1	7	7	05/01/2018
31385X-CA-3	FNMA FNMS 05.000 CI555465		1	1	1	03/01/2018
31385X-CX-3	FNMA FNMS 05.500 CI555486		1	3	3	12/01/2017
31385X-DU-8	FNMA FNMS 06.500 CI555515		1	2	2	12/01/2017
31385X-ES-2	FNMA FNMS 05.000 CI555545		1	2	2	06/01/2018
31385X-EU-7	FNMA FNMS 04.500 CI555547		1	5	5	05/01/2018
31385X-EW-3	FNMA FNMS 05.000 CI555549		1	16	16	06/01/2018
31385X-EW-3	FNMA FNMS 05.000 CI555549		1	290	290	06/01/2018
31385X-F3-6	FNMA FNMS 05.000 CI555586		1	9	9	06/01/2018
31385X-FL-6	FNMA FNMS 06.500 CL555571		1	7	7	03/01/2033
31385X-G6-8	FNMA FNMS 05.000 CI555621		1	17	17	07/01/2018
31385X-GL-5	FNMA FNMS 06.000 CI555603		1	1	1	05/01/2018
31385X-GP-6	FNMA FNMS 04.000 CI555606		1	32	32	07/01/2018
31385X-HV-2	FNMA FNMS 07.000 CT555644		1	1	1	07/01/2022
31385X-L7-0	FNMA FNMS 05.000 CI555750		1	5	5	09/01/2018
31385X-N9-4	FNMA FNMS 06.500 CI555816		1	0	0	04/01/2018
31385X-Q7-5	FNMA FNMS 06.000 CI555878		1	7	7	03/01/2018
31385X-SG-3	FNMA FNMS 05.500 CI555919		1	3	3	10/01/2018
31385X-TR-8	FNMA FNMS 06.500 CI555960		1	2	2	03/01/2018
31385X-UL-9	FNMA FNMS 07.000 CL555987		1	10	10	10/01/2033
31386A-CG-9	FNMA FNMS 06.500 CL557271		1	26	26	03/01/2031
31386C-KK-7	FNMA FNMS 07.500 CL559298		1	0	0	11/01/2030
31386E-AE-8	FNMA FNMS 08.000 CI560805		1	0	0	10/01/2015
31386E-JC-3	FNMA FNMS 06.500 CI561059		1	0	0	01/01/2016
31386F-6E-0	FNMA FNMS 07.000 CL562569		1	3	3	02/01/2031
31386F-BK-0	FNMA FNMS 07.500 CL561742		1	29	29	12/01/2030
31386F-J8-9	FNMA FNMS 06.900 CL561987		1	266	266	10/01/2030
31386F-UH-3	FNMA FNMS 07.000 CL562297		1	0	0	01/01/2031
31386G-DQ-3	FNMA FNMS 07.500 CL562711		1	53	53	02/01/2031
31386G-F6-5	FNMA FNMS 06.500 CI562789		1	0	0	03/01/2016
31386G-RS-4	FNMA FNMS 06.500 CL563097		1	0	0	09/01/2030
31386H-6X-4	FNMA FNMS 07.500 CL564386		1	43	43	12/01/2030
31386H-K7-5	FNMA FNMS 06.500 CI563818		1	0	0	02/01/2016
31386H-KB-6	FNMA FNMS 06.500 CI563790		1	0	0	01/01/2016
31386L-HK-1	FNMA FNMS 06.500 CI566434		1	0	0	01/01/2016
31386L-SE-3	FNMA FNMS 07.000 CL566717		1	1	1	01/01/2031
31386L-T8-5	FNMA FNMS 07.000 CL566775		1	0	0	03/01/2031
31386M-3S-7	FNMA FNMS 07.500 CL567909		1	15	15	02/01/2031
31386M-AF-7	FNMA FNMS 07.000 CL567106		1	1	1	12/01/2030
31386M-TE-0	FNMA FNMS 08.000 CL567649		1	4	4	02/01/2031
31386M-ZB-9	FNMA FNMS 06.500 CL567838		1	4	4	10/01/2030
31386N-CA-4	FNMA FNMS 06.500 CL568065		1	0	0	06/01/2031
31386N-SJ-8	FNMA FNMS 06.500 CI568521		1	1	1	01/01/2016
31386N-SQ-2	FNMA FNMS 06.500 CI568527		1	1	1	01/01/2016
31386N-XN-3	FNMA FNMS 06.500 CI568685		1	0	0	01/01/2016

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31386P-M4-2	FNMA FNMS 06.500 CI569279		1	1	1	04/01/2016
31386S-Y8-4	FNMA FNMS 08.000 CL572335		1	265	265	03/01/2031
31386T-KF-1	FNMA FNMS 07.000 CI572794		1	0	0	03/01/2016
31386T-T7-0	FNMA FNMS 07.500 CL573074		1	146	146	03/01/2031
31386X-BF-2	FNMA FNMS 07.000 CL576138		1	57	57	09/01/2031
31386X-LU-8	FNMA FNMS 06.000 CI576439		1	11	11	04/01/2016
31387B-KT-9	FNMA FNMS 06.000 CI579106		1	0	0	05/01/2016
31387B-TD-5	FNMA FNMS 06.375 CL579348		1	98	98	02/01/2031
31387B-TE-3	FNMA FNMS 06.900 CL579349		1	190	190	03/01/2031
31387C-M3-2	FNMA FNMS 07.000 CL580078		1	0	0	09/01/2031
31387C-Q6-1	FNMA FNMS 06.000 CI580177		1	3	3	10/01/2016
31387C-SW-2	FNMA FNMS 06.500 CL580233		1	3	3	08/01/2031
31387D-G6-0	FNMA FNMS 06.500 CL580821		1	0	0	05/01/2031
31387D-UT-4	FNMA FNMS 06.500 CL581194		1	1	1	05/01/2031
31387E-EK-9	FNMA FNMS 07.000 CL581638		1	0	0	06/01/2031
31387F-FZ-2	FNMA FNMS 06.500 CL582584		1	1	1	06/01/2031
31387F-JP-0	FNMA FNMS 06.500 CL582670		1	1	1	06/01/2031
31387F-N2-6	FNMA FNMS 08.500 CL582809		1	3	3	04/01/2031
31387G-P6-3	FNMA FNMS 06.000 CI583745		1	23	23	06/01/2016
31387J-SA-5	FNMA FNMS 06.500 CL585613		1	1	1	05/01/2031
31387L-5A-5	FNMA FNMS 06.500 CL587741		1	0	0	05/01/2031
31387N-LD-7	FNMA FNMS 07.000 CL589024		1	5	5	07/01/2031
31387N-LX-3	FNMA FNMS 07.000 CL589042		1	2	2	08/01/2031
31387N-T4-9	FNMA FNMS 06.500 CL589271		1	0	0	06/01/2031
31387N-WV-5	FNMA FNMS 07.000 CL589360		1	9	9	06/01/2031
31387P-BF-8	FNMA FNMS 07.090 CA589638		1	3	3	04/01/2031
31387Q-JH-4	FNMA FNMS 06.500 CL590764		1	0	0	07/01/2031
31387Q-NQ-9	FNMA FNMS 07.000 CL590899		1	0	0	07/01/2031
31387R-6K-9	FNMA FNMS 06.500 CL592274		1	0	0	06/01/2031
31387R-CN-6	FNMA FNMS 06.375 CL591477		1	252	252	07/01/2031
31387S-AE-6	FNMA FNMS 06.000 CT592305		1	69	69	06/01/2021
31387S-YT-7	FNMA FNMS 07.000 CL593022		1	0	0	09/01/2031
31387T-S9-6	FNMA FNMS 07.500 CL593744		1	787	787	10/01/2024
31387V-3E-7	FNMA FNMS 07.000 CL595797		1	222	222	09/01/2031
31387V-3F-4	FNMA FNMS 07.000 CL595798		1	309	309	09/01/2031
31387V-P5-2	FNMA FNMS 06.500 CL595444		1	0	0	09/01/2031
31387V-S9-1	FNMA FNMS 07.500 CL595544		1	39	39	04/01/2031
31387W-J3-2	FNMA FNMS 07.000 CL596182		1	4	4	09/01/2031
31387W-MS-3	FNMA FNMS 07.000 CL596269		1	2	2	08/01/2031
31387X-RW-7	FNMA FNMS 07.500 CL597301		1	117	117	09/01/2031
31387Y-AB-9	FNMA FNMS 07.000 CL597702		1	0	0	10/01/2031
31388C-5D-8	FNMA FNMS 05.500 CI601244		1	0	0	11/01/2016
31388C-FY-1	FNMA FNMS 07.000 CL600583		1	1	1	08/01/2031
31388D-2L-1	FNMA FNMS 05.500 CI602079		1	1	1	09/01/2016
31388D-GU-6	FNMA FNMS 06.000 CI601511		1	49	49	08/01/2016
31388E-FY-7	FNMA FNMS 06.500 CI602383		1	12	12	08/01/2016
31388E-PP-5	FNMA FNMS 07.000 CL602630		1	1	1	10/01/2031
31388G-CG-4	FNMA FNMS 06.000 CL604071		1	2	2	09/01/2031
31388H-AR-0	FNMA FNMS 06.000 CL604916		1	54	54	10/01/2032
31388J-2Z-7	FNMA FNMS 06.200 CL606592		1	540	540	08/01/2031
31388J-W8-4	FNMA FNMS 07.500 CL606471		1	0	0	09/01/2031
31388J-ZR-9	FNMA FNMS 07.000 CL606552		1	2	2	09/01/2031
31388K-2H-4	FNMA FNMS 06.500 CL607476		1	1	1	11/01/2031
31388K-6M-9	FNMA FNMS 07.000 CL607576		1	0	0	11/01/2031
31388M-WD-6	FNMA FNMS 07.500 CL609144		1	507	507	03/01/2031
31388M-X8-6	FNMA FNMS 07.000 CL609203		1	4	4	09/01/2031
31388N-FZ-4	FNMA FNMS 06.000 CL609584		1	5	5	11/01/2031
31388N-WD-4	FNMA FNMS 07.000 CL610044		1	1	1	10/01/2031
31388N-XL-5	FNMA FNMS 06.500 CL610083		1	0	0	11/01/2031
31388P-FA-4	FNMA FNMS 08.500 CL610461		1	781	781	05/01/2031
31388P-FB-2	FNMA FNMS 09.000 CL610462		1	1,196	1,196	03/01/2031
31388U-QA-1	FNMA FNMS 05.000 CI615249		1	1	1	11/01/2016
31388V-E6-1	FNMA FNMS 05.500 CI615857		1	1	1	02/01/2017
31388V-EQ-7	FNMA FNMS 05.500 CI615843		1	1	1	07/01/2019
31388W-5N-2	FNMA FNMS 07.000 CL617453		1	0	0	01/01/2032
31388W-FZ-4	FNMA FNMS 06.200 CL616784		1	302	302	09/01/2031
31388X-3Z-5	FNMA FNMS 06.500 CL618316		1	0	0	12/01/2031
31388X-CC-6	FNMA FNMS 05.000 CI617567		1	6	6	01/01/2017
31388Y-2Y-7	FNMA FNMS 06.500 CI619191		1	0	0	12/01/2015
31388Y-CL-4	FNMA FNMS 05.500 CI618475		1	7	7	12/01/2016
31388Y-FL-1	FNMA FNMS 07.000 CL618571		1	10	10	09/01/2031
31388Y-FM-9	FNMA FNMS 07.000 CL618572		1	1	1	09/01/2031
31388Y-WW-8	FNMA FNMS 06.000 CI619061		1	4	4	03/01/2017
31388Y-XY-3	FNMA FNMS 06.500 CL619095		1	2	2	05/01/2032
31389B-GM-7	FNMA FNMS 06.000 CL620404		1	0	0	01/01/2032
31389B-JW-2	FNMA FNMS 07.000 CL620477		1	0	0	01/01/2032
31389C-A3-3	FNMA FNMS 05.000 CI621126		1	4	4	01/01/2017
31389C-NR-6	FNMA FNMS 06.500 CL621500		1	2	2	02/01/2032
31389C-PB-9	FNMA FNMS 06.500 CL621518		1	2	2	02/01/2032
31389C-RC-5	FNMA FNMS 06.500 CL621583		1	1	1	12/01/2031
31389C-TW-9	FNMA FNMS 06.500 CL621665		1	1	1	02/01/2032
31389D-E8-6	FNMA FNMS 06.500 CL622159		1	3	3	01/01/2032
31389D-QQ-3	FNMA FNMS 05.500 CI622463		1	13	13	12/01/2016
31389E-A9-6	FNMA FNMS 05.500 CI622932		1	1	1	02/01/2017
31389F-PK-2	FNMA FNMS 05.000 CI624226		1	2	2	01/01/2017
31389F-RT-1	FNMA FNMS 06.000 CI624298		1	37	37	02/01/2017
31389G-2V-1	FNMA FNMS 07.000 CL625488		1	0	0	02/01/2032
31389G-MN-7	FNMA FNMS 05.000 CI625065		1	8	8	01/01/2017
31389G-RE-2	FNMA FNMS 06.500 CL625185		1	0	0	02/01/2032
31389H-NJ-3	FNMA FNMS 05.000 CI625993		1	2	2	01/01/2017
31389J-KJ-2	FNMA FNMS 06.000 CI626797		1	12	12	04/01/2017
31389J-VY-7	FNMA FNMS 07.000 CL627131		1	3	3	03/01/2032
31389J-WF-7	FNMA FNMS 07.000 CL627146		1	1	1	04/01/2032
31389K-4B-4	FNMA FNMS 06.000 CI628218		1	143	143	03/01/2017
31389K-SZ-5	FNMA FNMS 06.000 CI627936		1	3	3	02/01/2017
31389L-MN-6	FNMA FNMS 07.000 CL628665		1	2	2	03/01/2032
31389L-VN-6	FNMA FNMS 06.200 CL628921		1	171	171	10/01/2031
31389M-CQ-8	FNMA FNMS 06.500 CL629279		1	0	0	02/01/2032
31389M-DT-1	FNMA FNMS 06.500 CL629314		1	2	2	02/01/2032
31389M-P8-4	FNMA FNMS 06.500 CL629647		1	1	1	02/01/2032
31389M-YK-7	FNMA FNMS 06.500 CL629914		1	7	7	01/01/2033
31389N-4F-9	FNMA FNMS 05.000 CI630922		1	6	6	02/01/2017
31389N-7D-1	FNMA FNMS 07.000 CL630992		1	18	18	09/01/2031
31389N-KB-0	FNMA FNMS 06.500 CL630390		1	0	0	03/01/2032
31389N-RU-1	FNMA FNMS 07.000 CL630599		1	3	3	05/01/2032
31389P-AC-4	FNMA FNMS 07.000 CL631003		1	12	12	03/01/2032
31389P-KA-7	FNMA FNMS 05.000 CI631289		1	25	25	02/01/2017
31389P-LC-2	FNMA FNMS 05.500 CI631323		1	21	21	02/01/2017
31389P-LE-8	FNMA FNMS 05.000 CI631325		1	26	26	02/01/2017
31389P-LH-1	FNMA FNMS 05.500 CI631328		1	1	1	02/01/2017
31389P-N8-9	FNMA FNMS 06.500 CL631415		1	0	0	02/01/2032
31389P-SY-7	FNMA FNMS 06.500 CL631535		1	7	7	03/01/2032

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31389Q-QX-9	FNMA FNMS 06.000 CI632370		1	1	1	06/01/2017
31389Q-RX-8	FNMA FNMS 05.000 CI632402		1	2	2	11/01/2017
31389Q-RZ-3	FNMA FNMS 05.000 CI632404		1	4	4	12/01/2017
31389R-3U-8	FNMA FNMS 07.000 CL633611		1	0	0	04/01/2032
31389R-7J-9	FNMA FNMS 07.000 CL633697		1	184	184	06/01/2031
31389R-JT-4	FNMA FNMS 05.000 CI633074		1	36	36	03/01/2017
31389R-ZH-2	FNMA FNMS 07.000 CL633544		1	4	4	07/01/2032
31389S-GY-4	FNMA FNMS 05.500 CI633915		1	0	0	03/01/2017
31389S-UT-9	FNMA FNMS 07.000 CL634294		1	1	1	03/01/2032
31389T-DT-6	FNMA FNMS 06.000 CI634714		1	1	1	06/01/2017
31389T-P3-0	FNMA FNMS 07.000 CL635042		1	3	3	06/01/2032
31389T-Q8-8	FNMA FNMS 06.500 CL635079		1	1	1	05/01/2032
31389T-S2-9	FNMA FNMS 06.000 CI635137		1	1	1	06/01/2017
31389T-UF-7	FNMA FNMS 05.500 CI635182		1	11	11	08/01/2017
31389U-FK-0	FNMA FNMS 06.500 CL635670		1	1	1	04/01/2032
31389U-HE-2	FNMA FNMS 07.000 CL635729		1	47	47	03/01/2032
31389U-SS-9	FNMA FNMS 06.500 CL636029		1	0	0	04/01/2032
31389V-2W-6	FNMA FNMS 06.000 CI637189		1	116	116	07/01/2017
31389V-5M-5	FNMA FNMS 07.000 CL637252		1	0	0	05/01/2032
31389V-FH-5	FNMA FNMS 07.000 CL636568		1	0	0	04/01/2032
31389V-KJ-5	FNMA FNMS 06.000 CL636697		1	253	253	05/01/2032
31389V-P8-4	FNMA FNMS 07.000 CL636847		1	1	1	03/01/2032
31389V-Q5-9	FNMA FNMS 07.000 CL636876		1	0	0	04/01/2032
31389V-RX-7	FNMA FNMS 07.000 CL636902		1	0	0	05/01/2032
31389V-UR-6	FNMA FNMS 07.000 CL636992		1	5	5	07/01/2032
31389W-6A-8	FNMA FNMS 06.000 CI638165		1	1	1	04/01/2017
31389W-DE-2	FNMA FNMS 07.000 CL637401		1	9	9	07/01/2032
31389X-5R-0	FNMA FNMS 06.000 CI639056		1	12	12	05/01/2017
31389X-6U-2	FNMA FNMS 07.000 CL639083		1	1	1	05/01/2032
31389X-BC-6	FNMA FNMS 06.000 CI638235		1	4	4	05/01/2017
31389X-RX-3	FNMA FNMS 07.000 CL638702		1	0	0	04/01/2032
31389Y-3F-6	FNMA FNMS 05.000 CI639898		1	16	16	10/01/2017
31389Y-6X-4	FNMA FNMS 05.500 CI639986		1	9	9	10/01/2017
31389Y-AF-8	FNMA FNMS 07.000 CL639106		1	1	1	07/01/2032
31389Y-KE-0	FNMA FNMS 07.000 CL639393		1	0	0	06/01/2032
31389Y-MV-0	FNMA FNMS 06.000 CI639472		1	0	0	06/01/2017
3138A1-B3-4	FNMA FNMS 04.500 CLAH0057		1	23	23	02/01/2041
3138A1-L9-0	FNMA FNMS 04.500 CLAH0351		1	81	81	02/01/2041
3138A2-3Q-0	FNMA FNMS 04.500 CLAH1706		1	8	8	03/01/2041
3138A2-7M-5	FNMA FNMS 03.500 CLAH1799		1	40	40	12/01/2040
3138A2-CF-4	FNMA FNMS 03.500 CIAH0969		1	13	13	12/01/2025
3138A2-CK-3	FNMA FNMS 04.000 CIAH0973		1	32	32	12/01/2025
3138A2-FJ-3	FNMA FNMS 04.000 CIAH1068		1	7	7	12/01/2025
3138A2-JL-4	FNMA FNMS 04.500 CLAH1166		1	4	4	12/01/2040
3138A2-VL-0	FNMA FNMS 03.500 CIAH1518		1	90	90	12/01/2025
3138A2-Y7-8	FNMA FNMS 04.500 CLAH1633		1	8	8	03/01/2041
3138A3-AH-0	FNMA FNMS 04.500 CLAH1807		1	8	8	12/01/2040
3138A3-DJ-3	FNMA FNMS 04.000 CIAH1904		1	10	10	03/01/2026
3138A3-L4-7	FNMA FNMS 04.000 CIAH2146		1	68	68	02/01/2026
3138A3-SA-6	FNMA FNMS 05.000 CLAH2312		1	274	274	01/01/2041
3138A3-WY-9	FNMA FNMS 04.500 CLAH2462		1	2	2	03/01/2041
3138A4-BS-3	FNMA FNMS 04.500 CLAH2748		1	36	36	03/01/2041
3138A4-PH-2	FNMA FNMS 04.500 CLAH3123		1	59	59	02/01/2041
3138A4-PY-5	FNMA FNMS 04.500 CLAH3138		1	34	34	02/01/2041
3138A4-XB-6	FNMA FNMS 05.000 CLAH3373		1	161	161	01/01/2041
3138A4-Y5-8	FNMA FNMS 03.500 CIAH3431		1	58	58	01/01/2026
3138A5-4F-6	FNMA FNMS 04.500 CLAH4421		1	68	68	01/01/2041
3138A5-AY-8	FNMA FNMS 04.000 CIAH3622		1	7	7	01/01/2026
3138A5-CF-7	FNMA FNMS 04.000 CIAH3669		1	258	258	02/01/2026
3138A5-RN-4	FNMA FNMS 04.000 CIAH4092		1	3	3	02/01/2026
3138A5-V2-5	FNMA FNMS 04.500 CLAH4232		1	150	150	03/01/2041
3138A5-VU-3	FNMA FNMS 04.500 CLAH4226		1	39	39	03/01/2041
3138A5-W5-7	FNMA FNMS 04.500 CLAH4267		1	95	95	04/01/2041
3138A5-WG-3	FNMA FNMS 04.500 CLAH4246		1	127	127	04/01/2041
3138A5-WY-4	FNMA FNMS 04.500 CLAH4262		1	76	76	04/01/2041
3138A6-CK-4	FNMA FNMS 04.500 CLAH4573		1	56	56	03/01/2041
3138A6-E4-8	FNMA FNMS 04.000 CIAH4654		1	88	88	02/01/2026
3138A6-GD-6	FNMA FNMS 04.500 CLAH4695		1	156	156	03/01/2041
3138A6-HE-3	FNMA FNMS 04.500 CLAH4728		1	23	23	01/01/2041
3138A6-TG-5	FNMA FNMS 04.000 CIAH5050		1	32	32	03/01/2026
3138A7-4R-6	FNMA FNMS 04.500 CLAH6231		1	0	0	03/01/2041
3138A7-BE-7	FNMA FNMS 04.500 CLAH5436		1	188	188	04/01/2041
3138A7-FZ-6	FNMA FNMS 04.500 CLAH5583		1	43	43	02/01/2041
3138A7-G6-9	FNMA FNMS 04.000 CIAH5620		1	44	44	02/01/2026
3138A7-HY-7	FNMA FNMS 03.500 CLAH5646		1	74	74	02/01/2041
3138A7-U7-1	FNMA FNMS 04.500 CLAH6005		1	17	17	02/01/2041
3138A7-WN-4	FNMA FNMS 04.500 CLAH6052		1	11	11	02/01/2041
3138A7-Z4-3	FNMA FNMS 04.500 CLAH6162		1	39	39	07/01/2041
3138A8-2H-8	FNMA FNMS 04.500 CLAH7075		1	217	217	05/01/2041
3138A8-BC-9	FNMA FNMS 04.500 CLAH6334		1	5	5	02/01/2041
3138A8-BH-8	FNMA FNMS 04.500 CLAH6339		1	74	74	04/01/2041
3138A8-ED-4	FNMA FNMS 04.000 CIAH6431		1	720	720	02/01/2026
3138A8-HF-6	FNMA FNMS 04.500 CLAH6529		1	24	24	02/01/2041
3138A8-RD-0	FNMA FNMS 04.000 CLAH6783		1	1	1	03/01/2041
3138A8-SR-8	FNMA FNMS 04.000 CIAH6827		1	15	15	03/01/2026
3138A8-UJ-3	FNMA FNMS 04.500 CLAH6884		1	10	10	03/01/2041
3138A8-UT-1	FNMA FNMS 04.500 CLAH6893		1	16	16	03/01/2041
3138A8-UW-4	FNMA FNMS 04.500 CLAH6896		1	22	22	03/01/2041
3138A8-VE-3	FNMA FNMS 04.500 CLAH6912		1	85	85	04/01/2041
3138A9-6R-0	FNMA FNMS 04.500 CLAH8079		1	108	108	06/01/2041
3138A9-7C-2	FNMA FNMS 04.500 CLAH8090		1	3	3	06/01/2041
3138A9-7M-0	FNMA FNMS 03.000 CIAH8099		1	62	62	03/01/2026
3138A9-U8-5	FNMA FNMS 04.500 CLAH7806		1	92	92	03/01/2041
3138A9-UG-7	FNMA FNMS 04.500 CLAH7782		1	4	4	04/01/2041
3138A9-YF-5	FNMA FNMS 04.500 CLAH7909		1	45	45	07/01/2041
3138AA-2V-2	FNMA FNMS 04.500 CLAH8887		1	66	66	04/01/2041
3138AA-6S-5	FNMA FNMS 04.000 CIAH8980		1	2	2	04/01/2026
3138AA-B5-9	FNMA FNMS 04.000 CIAH8159		1	139	139	04/01/2026
3138AA-CD-1	FNMA FNMS 04.000 CIAH8167		1	178	178	04/01/2026
3138AA-GM-7	FNMA FNMS 04.500 CLAH8303		1	136	136	04/01/2041
3138AA-HZ-7	FNMA FNMS 04.500 CLAH8347		1	79	79	03/01/2041
3138AA-LE-9	FNMA FNMS 04.500 CLAH8424		1	1	1	04/01/2041
3138AA-M2-4	FNMA FNMS 04.500 CLAH8476		1	132	132	03/01/2041
3138AA-MF-5	FNMA FNMS 05.000 CLAH8457		1	19,393	19,393	04/01/2041
3138AA-NK-3	FNMA FNMS 04.500 CLAH8493		1	15	15	03/01/2041
3138AA-S9-3	FNMA FNMS 04.500 CLAH8643		1	98	98	04/01/2041
3138AA-WP-2	FNMA FNMS 04.500 CLAH8753		1	153	153	03/01/2041
3138AB-A3-3	FNMA FNMS 04.000 CIAH9025		1	219	219	03/01/2026
3138AB-BY-4	FNMA FNMS 04.500 CLAH9054		1	214	214	04/01/2041
3138AB-DE-6	FNMA FNMS 04.500 CLAH9100		1	56	56	03/01/2041
3138AB-FY-0	FNMA FNMS 04.500 CLAH9182		1	161	161	05/01/2041
3138AB-KC-2	FNMA FNMS 04.000 CKAH9290		1	29	29	04/01/2041

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3138AB-KT-5	FNMA FNMS 04.500 CLAH9305		1	100	100	04/01/2041
3138AB-YE-3	FNMA FNMS 04.500 CLAH9708		1	43	43	04/01/2041
3138AB-YM-5	FNMA FNMS 05.000 CLAH9715		1	40	40	04/01/2041
3138AC-AU-1	FNMA FNMS 04.500 CLAH9918		1	1	1	04/01/2041
3138AC-B8-9	FNMA FNMS 04.500 CLAH9962		1	119	119	04/01/2041
3138AC-BQ-9	FNMA FNMS 04.500 CLAH9946		1	1	1	05/01/2041
3138AD-4B-8	FNMA FNMS 05.000 CLA10817		1	1	1	08/01/2041
3138AD-7K-5	FNMA FNMS 04.500 CLA10897		1	86	86	04/01/2041
3138AD-AK-1	FNMA FNMS 04.500 CLA10009		1	135	135	06/01/2041
3138AD-EZ-4	FNMA FNMS 04.500 CLA10151		1	47	47	04/01/2041
3138AD-GC-3	FNMA FNMS 04.500 CLA10194		1	63	63	04/01/2041
3138AD-J8-9	FNMA FNMS 04.500 CLA10286		1	174	174	05/01/2041
3138AD-JU-0	FNMA FNMS 04.500 CLA10274		1	93	93	05/01/2041
3138AD-KC-8	FNMA FNMS 04.500 CLA10290		1	54	54	05/01/2041
3138AD-KL-8	FNMA FNMS 04.500 CLA10298		1	68	68	06/01/2041
3138AD-N8-4	FNMA FNMS 04.500 CLA10414		1	57	57	05/01/2041
3138AD-NY-7	FNMA FNMS 04.500 CLA10406		1	63	63	05/01/2041
3138AD-R7-2	FNMA FNMS 05.000 CLA10509		1	702	702	04/01/2041
3138AD-SK-2	FNMA FNMS 05.500 CLA10521		1	12	12	04/01/2041
3138AD-VN-2	FNMA FNMS 04.500 CLA10620		1	1	1	05/01/2041
3138AD-W2-7	FNMA FNMS 05.000 CLA10664		1	3	3	04/01/2041
3138AD-XL-4	FNMA FNMS 04.500 CLA10682		1	2	2	05/01/2041
3138AD-YV-1	FNMA FNMS 04.000 CIA10723		1	8	8	04/01/2026
3138AD-ZF-5	FNMA FNMS 04.500 CLA10741		1	208	208	05/01/2041
3138AD-ZW-8	FNMA FNMS 04.500 CLA10756		1	219	219	06/01/2041
3138AD-ZX-6	FNMA FNMS 04.500 CLA10757		1	41	41	06/01/2041
3138AE-4L-4	FNMA FNMS 04.500 CLA11726		1	83	83	05/01/2041
3138AE-4V-2	FNMA FNMS 05.000 CLA11735		1	272	272	07/01/2041
3138AE-CV-3	FNMA FNMS 04.500 CLA10983		1	85	85	05/01/2041
3138AE-EK-5	FNMA FNMS 04.500 CLA11037		1	33	33	08/01/2040
3138AE-EZ-2	FNMA FNMS 04.000 CIA11051		1	188	188	06/01/2026
3138AE-HC-0	FNMA FNMS 04.500 CLA11126		1	46	46	05/01/2041
3138AE-KD-4	FNMA FNMS 04.500 CLA11191		1	0	0	04/01/2041
3138AE-MZ-3	FNMA FNMS 04.500 CLA11275		1	60	60	05/01/2041
3138AE-QS-5	FNMA FNMS 04.500 CLA11364		1	170	170	05/01/2041
3138AE-Z3-0	FNMA FNMS 04.500 CLA11661		1	121	121	04/01/2041
3138AE-ZH-9	FNMA FNMS 04.500 CLA11643		1	71	71	07/01/2041
3138AF-3T-5	FNMA FNMS 04.500 CLA12609		1	92	92	03/01/2034
3138AF-4A-5	FNMA FNMS 04.500 CLA12616		1	97	97	05/01/2041
3138AF-4L-1	FNMA FNMS 04.500 CLA12626		1	204	204	06/01/2041
3138AF-BX-7	FNMA FNMS 04.000 CLA11853		1	0	0	05/01/2041
3138AF-EA-4	FNMA FNMS 04.500 CIA11928		1	173	173	04/01/2026
3138AF-FB-1	FNMA FNMS 04.500 CLA11961		1	24	24	05/01/2041
3138AF-FK-1	FNMA FNMS 04.500 CLA11969		1	21	21	05/01/2041
3138AF-GF-1	FNMA FNMS 04.500 CLA11997		1	103	103	04/01/2041
3138AF-KH-2	FNMA FNMS 04.000 CIA12095		1	5	5	05/01/2026
3138AF-R8-5	FNMA FNMS 04.500 CLA12310		1	32	32	05/01/2041
3138AF-T2-6	FNMA FNMS 04.500 CIA12368		1	222	222	06/01/2026
3138AF-VB-3	FNMA FNMS 04.500 CLA12409		1	100	100	05/01/2041
3138AF-XZ-8	FNMA FNMS 04.000 CIA12495		1	13	13	05/01/2026
3138AG-6L-7	FNMA FNMS 05.000 CLA13574		1	5	5	06/01/2041
3138AG-6Q-6	FNMA FNMS 04.000 CIA13578		1	15	15	06/01/2026
3138AG-GF-9	FNMA FNMS 04.500 CLA12897		1	92	92	05/01/2041
3138AG-KN-7	FNMA FNMS 04.000 CIA13000		1	24	24	06/01/2026
3138AG-P9-3	FNMA FNMS 04.500 CLA13147		1	117	117	05/01/2041
3138AG-QQ-4	FNMA FNMS 04.000 CIA13162		1	4	4	05/01/2026
3138AG-V7-0	FNMA FNMS 04.000 CIA13337		1	52	52	06/01/2026
3138AH-BQ-8	FNMA FNMS 04.500 CLA13646		1	133	133	06/01/2036
3138AH-BX-3	FNMA FNMS 04.500 CLA13653		1	165	165	05/01/2041
3138AH-GU-4	FNMA FNMS 04.500 CLA13810		1	48	48	06/01/2041
3138AH-JT-4	FNMA FNMS 04.500 CLA13873		1	142	142	06/01/2041
3138AH-JW-7	FNMA FNMS 04.500 CLA13876		1	59	59	07/01/2041
3138AH-S3-1	FNMA FNMS 04.500 CLA14137		1	34	34	06/01/2041
3138AH-VD-5	FNMA FNMS 04.500 CLA14211		1	63	63	06/01/2041
3138AJ-BU-5	FNMA FNMS 04.000 CIA14550		1	1	1	07/01/2026
3138AJ-SB-9	FNMA FNMS 04.500 CLA15013		1	55	55	06/01/2041
3138AJ-UU-4	FNMA FNMS 04.500 CLA15094		1	138	138	08/01/2041
3138AK-EL-9	FNMA FNMS 04.000 CIA15538		1	11	11	05/01/2026
3138AK-F5-3	FNMA FNMS 05.000 CLA15587		1	1	1	07/01/2041
3138AK-PT-0	FNMA FNMS 04.500 CLA15833		1	69	69	08/01/2041
3138AK-QW-2	FNMA FNMS 04.500 CLA15868		1	15	15	07/01/2041
3138AK-VY-2	FNMA FNMS 05.000 CLA16030		1	1	1	07/01/2041
3138AK-XR-5	FNMA FNMS 04.500 CLA16087		1	269	269	06/01/2041
3138AL-3A-3	FNMA FNMS 04.500 CLA17092		1	57	57	06/01/2041
3138AL-7A-9	FNMA FNMS 04.500 CLA17188		1	50	50	07/01/2041
3138AL-HQ-3	FNMA FNMS 04.000 CIA16538		1	5	5	07/01/2026
3138AL-HY-6	FNMA FNMS 04.500 CTA16546		1	17	17	07/01/2031
3138AL-JD-0	FNMA FNMS 04.500 CLA16559		1	54	54	07/01/2041
3138AM-3G-8	FNMA FNMS 04.000 CLA17998		1	2	2	08/01/2041
3138AM-DE-2	FNMA FNMS 04.500 CLA17300		1	72	72	08/01/2041
3138AM-HP-3	FNMA FNMS 04.500 CLA17437		1	1	1	07/01/2041
3138AM-HS-7	FNMA FNMS 04.500 CLA17440		1	238	238	07/01/2041
3138AM-SM-8	FNMA FNMS 03.500 CIA17723		1	6,058	6,058	08/01/2026
3138AM-UJ-2	FNMA FNMS 04.500 CLA17784		1	1	1	07/01/2041
3138AM-YQ-2	FNMA FNMS 04.500 CLA17918		1	89	89	08/01/2041
3138AN-2G-7	FNMA FNMS 04.500 CLA18874		1	228	228	06/01/2041
3138AN-DY-6	FNMA FNMS 04.000 CLA18218		1	0	0	08/01/2041
3138AN-NY-5	FNMA FNMS 04.000 CIA18506		1	28	28	08/01/2026
3138AN-QD-8	FNMA FNMS 04.000 CLA18551		1	2,781	2,781	11/01/2041
3138AN-UF-8	FNMA FNMS 04.500 CLA18681		1	106	106	09/01/2041
3138AN-VC-4	FNMA FNMS 04.500 CLA18710		1	116	116	08/01/2041
3138AN-XJ-7	FNMA FNMS 04.500 CLA18780		1	89	89	10/01/2041
3138AN-ZE-6	FNMA FNMS 04.500 CLA18840		1	103	103	08/01/2041
3138AP-5D-6	FNMA FNMS 04.500 CLA19843		1	2	2	09/01/2041
3138AP-AF-5	FNMA FNMS 04.500 CLA19005		1	79	79	08/01/2041
3138AP-FF-0	FNMA FNMS 04.000 CLA19165		1	10,468	10,468	11/01/2039
3138AP-LZ-9	FNMA FNMS 04.500 CLA19343		1	1,119	1,119	08/01/2041
3138AP-QY-7	FNMA FNMS 04.500 CLA19470		1	95	95	08/01/2041
3138AP-SP-4	FNMA FNMS 04.500 CLA19525		1	30	30	07/01/2041
3138AP-ZL-5	FNMA FNMS 04.500 CLA19746		1	250	250	08/01/2041
3138AP-ZN-1	FNMA FNMS 04.500 CLA19748		1	0	0	08/01/2041
3138AR-H7-2	FNMA FNMS 04.000 CLAJ0253		1	1	1	09/01/2041
3138AS-2J-0	FNMA FNMS 04.500 CLAJ1676		1	49	49	09/01/2041
3138AS-4T-6	FNMA FNMS 04.500 CLAJ1733		1	205	205	09/01/2041
3138AS-6D-9	FNMA FNMS 04.500 CLAJ1767		1	46	46	06/01/2041
3138AS-BW-1	FNMA FNMS 04.500 CLAJ0952		1	167	167	09/01/2041
3138AS-N8-1	FNMA FNMS 04.500 CLAJ1314		1	127	127	09/01/2041
3138AS-QN-5	FNMA FNMS 04.500 CLAJ1360		1	90	90	08/01/2041
3138AS-S7-8	FNMA FNMS 03.500 CIAJ1441		1	99	99	09/01/2026
3138AS-TY-8	FNMA FNMS 04.500 CLAJ1466		1	46	46	10/01/2041
3138AT-2P-4	FNMA FNMS 05.000 CLAJ2581		1	99	99	03/01/2042
3138AT-Z6-0	FNMA FNMS 04.500 CLAJ2564		1	84	84	12/01/2041

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3138AU-C4-7	FNMA FNMS 04.500 CLAJ2790		1	2	2	10/01/2041
3138AU-FZ-5	FNMA FNMS 04.500 CLAJ2883		1	89	89	09/01/2041
3138AU-LL-9	FNMA FNMS 03.500 CIAJ3030		1	117	117	09/01/2026
3138AU-P4-3	FNMA FNMS 04.500 CLAJ3142		1	1	1	10/01/2041
3138AV-DY-8	FNMA FNMS 04.000 CLAJ3718		1	0	0	10/01/2041
3138AV-FY-6	FNMA FNMS 04.000 CLAJ3782		1	1	1	11/01/2041
3138AV-PA-7	FNMA FNMS 04.000 CLAJ4016		1	0	0	10/01/2041
3138AV-PZ-2	FNMA FNMS 04.000 CKAJ4039		1	187	187	10/01/2041
3138AV-QC-2	FNMA FNMS 04.000 CLAJ4050		1	0	0	10/01/2041
3138AV-QE-8	FNMA FNMS 04.000 CLAJ4052		1	1	1	10/01/2041
3138AW-2W-2	FNMA FNMS 03.500 CKAJ5288		1	14,642	14,642	11/01/2041
3138AW-3H-4	FNMA FNMS 04.000 CLAJ5299		1	0	0	11/01/2041
3138AW-3J-0	FNMA FNMS 04.000 CLAJ5300		1	4	4	11/01/2041
3138AW-3K-7	FNMA FNMS 04.000 CLAJ5301		1	1	1	11/01/2041
3138AW-4W-0	FNMA FNMS 03.000 CIAJ5336		1	127	127	11/01/2026
3138AW-6X-6	FNMA FNMS 04.000 CLAJ5385		1	0	0	11/01/2041
3138AW-B3-6	FNMA FNMS 04.000 CLAJ4557		1	1	1	11/01/2041
3138AW-HC-0	FNMA FNMS 04.000 CLAJ4726		1	1	1	12/01/2041
3138AW-NK-5	FNMA FNMS 03.500 CLAJ4893		1	0	0	01/01/2042
3138AW-RQ-8	FNMA FNMS 04.500 CLAJ4994		1	61	61	11/01/2041
3138AX-4C-2	FNMA FNMS 04.500 CLAJ6218		1	108	108	01/01/2042
3138AX-BA-8	FNMA FNMS 05.000 CLAJ5432		1	6,055	6,055	11/01/2041
3138AX-H3-8	FNMA FNMS 04.500 CLAJ5649		1	122	122	11/01/2041
3138AX-KS-9	FNMA FNMS 04.000 CLAJ5704		1	212	212	12/01/2041
3138AX-R3-7	FNMA FNMS 04.500 CLAJ5905		1	6	6	11/01/2041
3138AX-R7-8	FNMA FNMS 04.500 CLAJ5909		1	65	65	11/01/2041
3138AX-T9-2	FNMA FNMS 04.500 CLAJ5975		1	65	65	12/01/2036
3138AX-XU-0	FNMA FNMS 04.500 CLAJ6090		1	102	102	12/01/2041
3138AX-Z9-5	FNMA FNMS 04.000 CLAJ6167		1	0	0	12/01/2041
3138E0-6D-6	FNMA FNMS 04.000 CLAJ8067		1	0	0	12/01/2041
3138E0-RS-0	FNMA FNMS 04.500 CLAJ7696		1	1	1	12/01/2041
3138E0-Z4-4	FNMA FNMS 03.000 CNAJ7962		1	34	34	11/01/2021
3138E1-DH-7	FNMA FNMS 04.500 CLAJ8203		1	34	34	01/01/2042
3138E1-DU-8	FNMA FNMS 04.500 CLAJ8214		1	122	122	01/01/2042
3138E1-E8-6	FNMA FNMS 04.500 CLAJ8258		1	62	62	01/01/2042
3138E1-HX-8	FNMA FNMS 04.000 CLAJ8345		1	0	0	12/01/2041
3138E1-KK-2	FNMA FNMS 04.500 CTAJ8397		1	133	133	01/01/2032
3138E1-M9-5	FNMA FNMS 04.500 CLAJ8483		1	51	51	12/01/2041
3138E1-XJ-1	FNMA FNMS 04.500 CLAJ8780		1	100	100	12/01/2041
3138E2-DT-9	FNMA FNMS 03.500 CIAJ9113		1	112	112	02/01/2027
3138E2-L7-8	FNMA FNMS 02.500 CIAJ9349		1	159	159	01/01/2027
3138E2-QC-2	FNMA FNMS 04.500 CTAJ9450		1	220	220	01/01/2032
3138E2-QP-3	FNMA FNMS 04.500 CTAJ9461		1	120	120	12/01/2031
3138E4-NJ-6	FNMA FNMS 04.500 CLAK0392		1	172	172	02/01/2042
3138E5-7H-5	FNMA FNMS 03.500 CLAK1795		1	32,296	32,296	01/01/2042
3138E5-QK-7	FNMA FNMS 03.000 CNAK1357		1	22	22	02/01/2022
3138E6-ML-7	FNMA FNMS 04.500 CLAK2162		1	99	99	03/01/2042
3138E6-VD-5	FNMA FNMS 04.000 CLAK2411		1	64	64	02/01/2042
3138E7-TT-1	FNMA FNMS 03.000 CIAK3261		1	45,751	45,751	02/01/2027
3138E8-2B-7	FNMA FNMS 03.500 CLAK4369		1	0	0	03/01/2042
3138E8-CG-5	FNMA FNMS 04.000 CLAK3670		1	0	0	12/01/2041
3138E8-F2-3	FNMA FNMS 04.500 CLAK3784		1	158	158	03/01/2042
3138E8-P9-7	FNMA FNMS 03.000 CIAK4047		1	101	101	02/01/2027
3138E8-S2-9	FNMA FNMS 02.500 CIAK4136		1	6,027	6,027	08/01/2027
3138E9-FB-1	FNMA FNMS 04.500 CLAK4661		1	326	326	03/01/2042
3138E9-L3-2	FNMA FNMS 03.000 CIAK4845		1	111	111	04/01/2027
3138EA-KK-2	FNMA FNMS 03.500 CLAK5697		1	0	0	03/01/2042
3138EA-Z8-3	FNMA FNMS 04.500 CLAK6166		1	22	22	03/01/2042
3138EB-P5-8	FNMA FNMS 04.000 CLAK6743		1	1	1	03/01/2042
3138EB-RE-7	FNMA FNMS 03.000 CIAK6784		1	271	271	03/01/2027
3138EB-S7-1	FNMA FNMS 04.500 CLAK6841		1	112	112	03/01/2042
3138EC-EA-7	FNMA FNMS 04.000 CLAK7328		1	217	217	03/01/2037
3138ED-5H-0	FNMA FNMS 03.000 CIAK8947		1	141	141	04/01/2027
3138ED-DV-0	FNMA FNMS 04.500 CLAK8215		1	92	92	04/01/2042
3138ED-SL-6	FNMA FNMS 05.000 CLAK8622		1	29	29	04/01/2042
3138EE-GL-7	FNMA FNMS 02.500 CIAK9202		1	97	97	05/01/2027
3138EE-P7-8	FNMA FNMS 04.000 CLAK9445		1	0	0	03/01/2042
3138EF-B4-7	FNMA FNMS 04.500 CLAK9958		1	133	133	04/01/2042
3138EG-3G-7	FNMA FNMS 04.500 CLAL0798		1	133	133	10/01/2040
3138EG-3S-1	FNMA FNMS 06.500 CLAL0808		1	14	14	05/01/2040
3138EG-4G-6	FNMA FNMS 04.500 CLAL0822		1	10	10	10/01/2041
3138EG-5M-2	FNMA FNMS 06.000 CLAL0851		1	4	4	10/01/2040
3138EG-6F-6	FNMA FNMS 04.500 CTAL0869		1	18	18	06/01/2029
3138EG-AC-8	FNMA FNMS 05.000 CIAL0002		1	11	11	12/01/2020
3138EG-AP-9	FNMA FNMS 06.000 CLAL0013		1	1	1	04/01/2040
3138EG-B2-9	FNMA FNMS 05.500 CIAL0056		1	77	77	01/01/2021
3138EG-B4-5	FNMA FNMS 05.000 CIAL0058		1	3	3	01/01/2018
3138EG-B7-8	FNMA FNMS 07.000 CLAL0061		1	66	66	04/01/2035
3138EG-BY-9	FNMA FNMS 04.500 CLAL0054		1	4	4	02/01/2041
3138EG-C5-1	FNMA FNMS 05.000 CTAL0091		1	19	19	07/01/2027
3138EG-CD-4	FNMA FNMS 04.000 CIAL0067		1	5	5	11/01/2025
3138EG-CF-9	FNMA FNMS 05.000 CLAL0069		1	11	11	11/01/2040
3138EG-CT-9	FNMA FNMS 05.000 CLAL0081		1	19	19	08/01/2040
3138EG-DE-1	FNMA FNMS 06.000 CLAL0100		1	9,513	9,513	10/01/2039
3138EG-FA-7	FNMA FNMS 04.500 CLAL0160		1	2	2	05/01/2041
3138EG-HV-9	FNMA FNMS 04.000 CIAL0243		1	7	7	01/01/2026
3138EG-KN-3	FNMA FNMS 04.500 CIAL0300		1	28	28	06/01/2026
3138EG-KQ-6	FNMA FNMS 05.000 CIAL0302		1	2	2	04/01/2024
3138EG-KT-0	FNMA FNMS 05.000 CIAL0305		1	9	9	09/01/2025
3138EG-N2-6	FNMA FNMS 05.500 CIAL0408		1	70	70	10/01/2021
3138EG-N2-6	FNMA FNMS 05.500 CIAL0408		1	86	86	10/01/2021
3138EG-NK-6	FNMA FNMS 04.500 CLAL0393		1	2	2	06/01/2041
3138EG-NR-1	FNMA FNMS 06.000 CIAL0399		1	14	14	08/01/2024
3138EG-RT-3	FNMA FNMS 05.000 CIAL0497		1	94	94	11/01/2024
3138EG-SG-0	FNMA FNMS 04.000 CIAL0518		1	124	124	06/01/2026
3138EG-SR-6	FNMA FNMS 05.000 CLAL0527		1	16	16	02/01/2038
3138EG-T7-9	FNMA FNMS 03.500 CIAL0573		1	77	77	08/01/2026
3138EG-W2-6	FNMA FNMS 05.000 CIAL0664		1	29	29	11/01/2024
3138EG-WS-9	FNMA FNMS 05.000 CIAL0656		1	14	14	12/01/2024
3138EG-YR-9	FNMA FNMS 06.000 CLAL0719		1	102	102	10/01/2039
3138EG-ZQ-0	FNMA FNMS 06.000 CTAL0750		1	2	2	02/01/2026
3138EG-ZR-8	FNMA FNMS 05.500 CIAL0751		1	82	82	12/01/2024
3138EH-2R-2	FNMA FNMS 04.500 CLAL1683		1	9,597	9,597	11/01/2041
3138EH-3J-9	FNMA FNMS 04.000 CLAL1700		1	0	0	09/01/2041
3138EH-3N-0	FNMA FNMS 06.500 CLAL1704		1	53	53	05/01/2040
3138EH-3P-5	FNMA FNMS 04.500 CLAL1705		1	47	47	08/01/2041
3138EH-BD-3	FNMA FNMS 04.000 CLAL0935		1	0	0	05/01/2041
3138EH-G7-1	FNMA FNMS 03.500 CIAL1121		1	1	1	12/01/2026
3138EH-GN-6	FNMA FNMS 05.500 CLAL1104		1	74	74	02/01/2038
3138EH-JU-7	FNMA FNMS 04.000 CIAL1174		1	193	193	11/01/2026
3138EH-JW-3	FNMA FNMS 06.500 CLAL1176		1	44	44	10/01/2039
3138EH-KA-9	FNMA FNMS 04.000 CIAL1188		1	65	65	09/01/2026

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3138EH-MK-5	FNMA FNMS 06.000 CIAL1261		1	2	2	08/01/2024
3138EH-N2-4	FNMA FNMS 06.500 CLAL1308		1	1	1	05/01/2039
3138EH-PD-8	FNMA FNMS 04.500 CLAL1319		1	27	27	10/01/2041
3138EH-Q4-7	FNMA FNMS 05.000 CIAL1374		1	24	24	09/01/2025
3138EH-Q8-8	FNMA FNMS 06.000 CIAL1378		1	143	143	05/01/2024
3138EH-SY-9	FNMA FNAR XX.XXX LBAL1434		1	443	443	01/01/2042
3138EH-T3-6	FNMA FNMS 07.000 CLAL1469		1	5	5	02/01/2039
3138EH-YC-0	FNMA FNMS 05.000 CLAL1606		1	15	15	04/01/2042
3138EJ-3T-3	FNMA FNMS 02.500 CIAL2609		1	168	168	11/01/2027
3138EJ-4B-1	FNMA FNMS 06.000 CLAL2617		1	4	4	10/01/2040
3138EJ-4P-0	FNMA FNMS 05.000 CLAL2629		1	22	22	06/01/2039
3138EJ-6K-9	FNMA FNMS 04.000 CLAL2673		1	292	292	10/01/2042
3138EJ-6V-5	FNMA FNMS 04.000 CIAL2683		1	138	138	09/01/2026
3138EJ-6W-3	FNMA FNMS 06.500 CLAL2684		1	1	1	02/01/2039
3138EJ-AV-0	FNMA FNMS 03.500 CLAL1819		1	61	61	05/01/2042
3138EJ-B3-1	FNMA FNMS 05.500 CIAL1857		1	29	29	06/01/2024
3138EJ-BY-3	FNMA FNMS 06.000 CIAL1854		1	9	9	05/01/2024
3138EJ-EN-4	FNMA FNMS 06.000 CLAL1940		1	235	235	10/01/2039
3138EJ-EW-4	FNMA FNMS 04.000 CLAL1948		1	1	1	01/01/2042
3138EJ-EX-2	FNMA FNMS 04.000 CLAL1949		1	2	2	06/01/2042
3138EJ-JM-1	FNMA FNMS 04.500 CLAL2067		1	7,341	7,341	01/01/2041
3138EJ-K8-0	FNMA FNMS 04.000 CLAL2118		1	0	0	05/01/2042
3138EJ-KC-1	FNMA FNMS 04.000 CIAL2090		1	29	29	08/01/2026
3138EJ-PE-2	FNMA FNMS 06.000 CIAL2220		1	4	4	05/01/2024
3138EJ-Q8-4	FNMA FNMS 06.000 CLAL2278		1	2	2	05/01/2041
3138EJ-QV-3	FNMA FNMS 05.000 CIAL2267		1	1	1	06/01/2026
3138EK-2N-4	FNMA FNMS 06.000 CLAL3480		1	8	8	07/01/2040
3138EK-3G-8	FNMA FNMS 03.500 CLAL3498		1	3	3	05/01/2043
3138EK-4D-4	FNMA FNMS 04.500 CLAL3519		1	2	2	11/01/2041
3138EK-A7-0	FNMA FNMS 03.000 CIAL2729		1	24	24	12/01/2027
3138EK-B7-9	FNMA FNMS 05.500 CIAL2761		1	33	33	05/01/2025
3138EK-FR-1	FNMA FNMS 05.000 CLAL2875		1	2	2	11/01/2039
3138EK-HC-2	FNMA FNMS 05.000 CIAL2926		1	40	40	09/01/2025
3138EK-KU-8	FNMA FNMS 05.000 CLAL3006		1	1	1	07/01/2037
3138EK-M8-5	FNMA FNMS 06.000 CKAL3082		1	747	747	04/01/2040
3138EK-MB-8	FNMA FNMS 08.000 CLAL3053		1	50	50	10/01/2030
3138EK-RK-3	FNMA FNMS 05.500 CIAL3189		1	19	19	09/01/2025
3138EK-RT-4	FNMA FNMS 05.000 CIAL3197		1	58	58	06/01/2026
3138EK-T6-2	FNMA FNMS 05.000 CTAL3272		1	19	19	02/01/2025
3138EK-UP-8	FNMA FNMS 05.000 CIAL3289		1	23	23	03/01/2025
3138EK-W3-5	FNMA FNMS 06.000 CLAL3365		1	8	8	05/01/2041
3138EK-YV-1	FNMA FNMS 05.000 CLAL3423		1	7	7	05/01/2040
3138EK-YW-9	FNMA FNMS 04.000 CLAL3424		1	0	0	01/01/2043
3138EL-3N-1	FNMA FNMS 06.000 CTAL4404		1	249	249	09/01/2029
3138EL-4N-0	FNMA FNMS 06.000 CLAL4428		1	15	15	03/01/2038
3138EL-6J-7	FNMA FNMS 04.000 CLAL4472		1	281	281	11/01/2043
3138EL-BK-8	FNMA FNMS 05.500 CIAL3641		1	27	27	05/01/2025
3138EL-BK-8	FNMA FNMS 05.500 CIAL3641		1	107	107	05/01/2025
3138EL-C6-8	FNMA FNMS 04.000 CLAL3692		1	488	488	05/01/2043
3138EL-M9-1	FNMA FNMS 06.500 CLAL3983		1	2	2	03/01/2039
3138EL-P4-9	FNMA FNMS 02.000 CIAL4042		1	21	21	08/01/2028
3138EL-P7-2	FNMA FNMS 04.500 GLAL4045		1	108	108	06/01/2042
3138EL-UZ-4	FNMA FNMS 03.500 CIAL4199		1	1	1	10/01/2028
3138EL-VC-4	FNMA FNMS 05.500 CIAL4210		1	11	11	09/01/2025
3138EL-WF-6	FNMA FNMS 03.500 CIAL4245		1	6,403	6,403	09/01/2028
3138EM-6F-3	FNMA FNMS 04.500 CLAL5369		1	69	69	05/01/2044
3138EM-DE-8	FNMA FNMS 05.000 CIAL4600		1	62	62	09/01/2025
3138EM-H6-1	FNMA FNMS 03.000 CLAL4752		1	11,649	11,649	06/01/2043
3138EM-NV-9	FNMA FNMS 05.500 CIAL4903		1	59	59	09/01/2025
3138EM-Q6-1	FNMA FNMS 05.500 CLAL4976		1	91	91	09/01/2041
3138EM-QB-0	FNMA FNMS 05.000 CLAL4949		1	2	2	01/01/2039
3138EM-T8-4	FNMA FNMS 02.500 CIAL5074		1	106	106	12/01/2028
3138EM-VH-1	FNMA FNAR XX.XXX LBAL5115		1	10,571	10,571	09/01/2043
3138EM-VM-0	FNMA FNMS 04.000 CTAL5119		1	46	46	04/01/2034
3138EM-VR-9	FNMA FNMS 04.000 CLAL5123		1	118	118	07/01/2043
3138EM-ZS-3	FNMA FNMS 05.000 CIAL5252		1	10	10	04/01/2019
3138EN-B2-4	FNMA FNMS 05.500 CNAL5456		1	31	31	10/01/2018
3138EN-BG-3	FNMA FNMS 04.000 CLAL5438		1	93	93	01/01/2043
3138EN-BV-0	FNMA FNMS 05.000 CIAL5451		1	2	2	09/01/2022
3138EN-BX-6	FNMA FNMS 04.000 CNAL5453		1	4	4	05/01/2023
3138EN-C5-6	FNMA FNMS 04.000 CTAL5491		1	47	47	06/01/2034
3138EN-CV-9	FNMA FNMS 04.000 CIAL5483		1	318	318	08/01/2027
3138EN-DV-8	FNMA FNMS 04.000 CIAL5515		1	86	86	02/01/2027
3138EN-E7-0	FNMA FNMS 05.000 CIAL5557		1	2	2	09/01/2025
3138EN-ER-6	FNMA FNMS 04.500 CLAL5543		1	222	222	06/01/2044
3138EN-EV-7	FNMA FNMS 05.500 CIAL5547		1	139	139	07/01/2024
3138EN-G2-9	FNMA FNMS 05.500 CLAL5616		1	287	287	09/01/2041
3138EN-G5-2	FNMA FNMS 05.500 CIAL5619		1	5	5	10/01/2017
3138EN-GK-9	FNMA FNMS 04.000 CLAL5601		1	13,040	13,040	08/01/2044
3138EN-GV-5	FNMA FNMS 04.000 CLAL5611		1	9,362	9,362	08/01/2044
3138EN-KF-5	FNMA FNMS 04.500 CLAL5693		1	11,070	11,070	08/01/2044
3138EN-LY-3	FNMA FNMS 03.500 CIAL5742		1	9	9	07/01/2029
3138EN-M9-7	FNMA FNMS 06.000 CLAL5783		1	1,775	1,775	07/01/2041
3138EN-M9-7	FNMA FNMS 06.000 CLAL5783		1	34	34	07/01/2041
3138EN-MD-8	FNMA FNMS 06.500 CLAL5755		1	11	11	05/01/2040
3138EN-QP-7	FNMA FNMS 04.500 CTAL5861		1	7	7	01/01/2031
3138EN-TB-5	FNMA FNMS 05.000 CLAL5945		1	2	2	09/01/2044
3138EN-U6-4	FNMA FNMS 04.500 CLAL6004		1	62	62	12/01/2043
3138EN-Y6-0	FNMA FNMS 04.500 CIAL6132		1	126	126	03/01/2029
3138EN-ZA-0	FNMA FNMS 04.000 CLAL6136		1	274	274	08/01/2043
3138L3-4L-6	FNMA FNAR XX.XXX HTAM3526		1	1,221	1,221	05/01/2033
3138L3-SW-6	FNMA FNAR XX.XXX HIAM3232		1	2,821	2,821	05/01/2028
3138L4-6B-4	FNMA FNMS 04.500 MTAM4465		1	6,423	6,423	10/01/2033
3138L5-5Q-9	FNMA FNAR XX.XXX HYAM5354		1	12,045	12,045	01/01/2024
3138L7-5M-4	FNMA FNAR XX.XXX HYAM7151		1	35,147	35,147	11/01/2024
3138L7-V3-7	FNMA FNAR XX.XXX HYAM6933		1	18,439	18,439	12/01/2024
3138L7-W2-8	FNMA FNAR XX.XXX HYAM6964		1	7,388	7,388	11/01/2039
3138LQ-KX-1	FNMA FNMS 04.000 CLA00309		1	1	1	04/01/2042
3138LQ-KY-9	FNMA FNMS 04.500 CLA00310		1	54	54	03/01/2042
3138LQ-XW-9	FNMA FNMS 04.500 CLA00692		1	75	75	05/01/2042
3138LR-2H-4	FNMA FNMS 04.500 CLA01675		1	135	135	05/01/2042
3138LR-KY-7	FNMA FNMS 03.000 CIA01210		1	105	105	04/01/2027
3138LR-LR-1	FNMA FNMS 04.500 CLA01235		1	65	65	04/01/2042
3138LR-VL-3	FNMA FNMS 04.500 CLA01518		1	107	107	05/01/2042
3138LR-WT-5	FNMA FNMS 03.500 CLA01557		1	0	0	05/01/2042
3138LR-XR-8	FNMA FNMS 04.500 CLA01587		1	88	88	04/01/2042
3138LR-ZC-9	FNMA FNMS 03.000 CIA01638		1	118	118	05/01/2027
3138LS-NB-2	FNMA FNMS 03.500 CTA02185		1	324	324	05/01/2032
3138LT-A8-1	FNMA FNMS 05.000 CLA02730		1	111	111	05/01/2042
3138LT-A9-9	FNMA FNMS 05.000 CLA02731		1	136	136	05/01/2042
3138LT-BB-3	FNMA FNMS 05.000 CLA02733		1	153	153	05/01/2042
3138LT-JV-1	FNMA FNMS 03.500 CLA02975		1	77,563	77,563	05/01/2042

SCHEDULE DL - PART 1
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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3138LT-LX-4	FNMA FNMS 05.000 CLA03041		1	100	100	05/01/2042
3138LT-LY-2	FNMA FNMS 05.000 CLA03042		1	75	75	05/01/2042
3138LT-S5-8	FNMA FNMS 04.500 CLA03239		1	94	94	08/01/2042
3138LU-G7-4	FNMA FNMS 04.500 CLA03821		1	115	115	05/01/2042
3138LU-KA-2	FNMA FNMS 04.000 CLA03888		1	1,938	1,938	06/01/2042
3138LU-KC-8	FNMA FNMS 04.000 CLA03890		1	2	2	06/01/2042
3138LU-KF-1	FNMA FNMS 04.500 CLA03893		1	107	107	06/01/2042
3138LU-KH-7	FNMA FNMS 04.500 CLA03895		1	158	158	06/01/2042
3138LU-PZ-2	FNMA FNMS 02.500 CIA04039		1	852	852	05/01/2027
3138LU-Q3-2	FNMA FNMS 02.500 CIA04073		1	127	127	05/01/2027
3138LU-R5-6	FNMA FNMS 04.500 CLA04107		1	26	26	06/01/2042
3138LU-ZB-4	FNMA FNMS 04.500 CLA04337		1	100	100	05/01/2042
3138LV-LB-7	FNMA FNMS 04.500 CLA04821		1	156	156	05/01/2042
3138LW-NW-7	FNMA FNMS 04.500 CLA05804		1	168	168	06/01/2042
3138LW-PZ-8	FNMA FNMS 04.500 CLA05839		1	77	77	07/01/2042
3138LX-HS-1	FNMA FNMS 04.000 CRA06540		1	90	90	06/01/2042
3138LX-KP-3	FNMA FNMS 04.500 CLA06601		1	94	94	06/01/2042
3138LY-2D-8	FNMA FNMS 02.500 CIA07971		1	118	118	06/01/2027
3138MO-6F-2	FNMA FNMS 04.500 CLA08969		1	239	239	07/01/2042
3138MO-US-7	FNMA FNMS 04.500 CLA08692		1	187	187	07/01/2042
3138MO-UU-2	FNMA FNMS 04.500 CLA08694		1	199	199	07/01/2042
3138MO-V7-2	FNMA FNMS 02.500 CIA08737		1	114	114	08/01/2027
3138MO-XQ-8	FNMA FNMS 04.500 CLA08786		1	2	2	08/01/2042
3138M1-TQ-1	FNMA FNMS 04.500 CLA09558		1	62	62	07/01/2042
3138M1-XC-7	FNMA FNMS 03.500 CLA09674		1	1	1	07/01/2042
3138M2-BF-2	FNMA FNMS 04.500 CLA09937		1	75	75	07/01/2042
3138M3-WT-7	FNMA FNMS 04.500 CLAP0657		1	89	89	07/01/2042
3138M4-5P-3	FNMA FNMS 04.000 CLAP1753		1	0	0	08/01/2042
3138M4-HQ-8	FNMA FNMS 04.500 CLAP1138		1	66	66	07/01/2042
3138M4-MM-1	FNMA FNMS 04.500 CLAP1263		1	101	101	08/01/2042
3138M5-5W-5	FNMA FNMS 04.500 CLAP2660		1	103	103	08/01/2042
3138M5-JX-8	FNMA FNMS 03.500 CLAP2077		1	0	0	08/01/2042
3138M6-CK-1	FNMA FNMS 03.500 CIAP2773		1	173	173	12/01/2027
3138M7-B5-3	FNMA FNMS 03.500 CIAP3659		1	153	153	10/01/2027
3138M7-X6-7	FNMA FNMS 03.500 CTAP4300		1	202	202	09/01/2032
3138M8-5F-6	FNMA FNMS 03.500 CLAP5345		1	297	297	09/01/2042
3138M8-DS-9	FNMA FNMS 04.000 CLAP4612		1	254	254	07/01/2042
3138M8-KH-5	FNMA FNMS 03.500 CLAP4795		1	1	1	09/01/2042
3138MA-EB-0	FNMA FNMS 03.500 CLAP6429		1	1	1	09/01/2042
3138MB-TL-0	FNMA FNMS 03.000 CLAP7754		1	7,704	7,704	09/01/2042
3138MC-2L-7	FNMA FNMS 04.500 CLAP8878		1	100	100	10/01/2042
3138MD-6D-9	FNMA FNMS 04.500 CLAP9867		1	101	101	10/01/2042
3138MD-KA-9	FNMA FNMS 03.500 CTAP9288		1	178	178	10/01/2032
3138MD-KY-7	FNMA FNMS 04.500 CLAP9310		1	93	93	11/01/2042
3138MD-V3-3	FNMA FNMS 02.500 CLAP9633		1	8	8	10/01/2042
3138MD-YS-5	FNMA FNMS 03.000 CLAP9720		1	221	221	09/01/2042
3138ME-AF-7	FNMA FNMS 03.500 CLAP9905		1	1	1	10/01/2042
3138MF-R5-8	FNMA FNMS 04.000 CLAQ0507		1	1	1	11/01/2042
3138MF-RF-6	FNMA FNMS 02.000 CIAQ0485		1	214	214	10/01/2027
3138MF-TL-1	FNMA FNMS 03.500 CLAQ0554		1	40	40	11/01/2042
3138MF-TM-9	FNMA FNMS 04.000 CLAQ0555		1	14,817	14,817	11/01/2042
3138MG-VQ-5	FNMA FNMS 03.500 CIAQ1522		1	79	79	10/01/2027
3138MG-X3-4	FNMA FNMS 03.000 CIAQ1597		1	162	162	11/01/2027
3138MG-X6-7	FNMA FNMS 03.500 CIAQ1600		1	308	308	11/01/2027
3138MJ-VS-5	FNMA FNMS 03.500 CTAQ3324		1	206	206	11/01/2032
3138MJ-XG-9	FNMA FNMS 03.000 CNAQ3378		1	56	56	11/01/2022
3138MK-R9-9	FNMA FNMS 02.500 CIAQ4111		1	40	40	09/01/2028
3138MN-2P-4	FNMA FNMS 03.500 CLAQ7081		1	2	2	12/01/2042
3138MN-SN-1	FNMA FNMS 02.500 CIAQ6824		1	254	254	11/01/2027
3138MN-SV-3	FNMA FNMS 02.500 CIAQ6831		1	97	97	12/01/2027
3138MP-CT-0	FNMA FNMS 02.000 CIAQ7281		1	147	147	12/01/2027
3138MP-DM-4	FNMA FNMS 03.500 CRAQ7307		1	14	14	01/01/2043
3138MP-GL-3	FNMA FNMS 03.500 CIAQ7402		1	153	153	11/01/2027
3138MR-AS-0	FNMA FNMS 03.000 CTAQ9016		1	201	201	01/01/2033
3138MR-K6-7	FNMA FNMS 02.500 CLAQ9316		1	10	10	01/01/2043
3138MR-LL-3	FNMA FNMS 03.500 CLAQ9330		1	1	1	01/01/2043
3138MT-G7-6	FNMA FNMS 04.000 CLMB0221		1	2	2	01/01/2043
3138NW-FF-1	FNMA FNMS 03.500 CRAR0165		1	55	55	02/01/2043
3138NX-KJ-5	FNMA FNMS 03.000 CLAR1196		1	242	242	01/01/2043
3138NX-WJ-2	FNMA FNMS 02.500 CIAR1548		1	151	151	01/01/2028
3138NY-NR-2	FNMA FNMS 03.500 CLAR2199		1	4,786	4,786	05/01/2043
3138WO-VH-9	FNMA FNMS 03.500 CLAR3315		1	2	2	02/01/2043
3138WT-4S-3	FNMA FNMS 03.000 CLAR4432		1	236	236	03/01/2043
3138WT-MJ-1	FNMA FNMS 02.500 CIAR4860		1	125	125	01/01/2028
3138WT-V7-7	FNMA FNMS 02.000 CIAR5137		1	15	15	02/01/2028
3138WT-E5-6	FNMA FNMS 03.500 CRAR6455		1	106	106	12/01/2043
3138WT-FL-0	FNMA FNMS 04.500 CRAR6470		1	112	112	08/01/2044
3138WT-TM-3	FNMA FNMS 03.000 CLAR6855		1	268	268	02/01/2043
3138WT-TZ-4	FNMA FNMS 02.000 CIAR6867		1	278	278	02/01/2028
3138WT-C4-8	FNMA FNMS 03.000 CIAR7290		1	92	92	08/01/2028
3138WT-RC-4	FNMA FNMS 03.000 CIAR7682		1	126	126	02/01/2028
3138WT-SU-1	FNMA FNMS 03.000 CLAR8630		1	231	231	04/01/2043
3138WT-SC-9	FNMA FNMS 03.500 CLAR9514		1	1	1	04/01/2043
3138WT-2S-8	FNMA FNMS 04.000 CLAS0784		1	10	10	10/01/2043
3138WT-LS-7	FNMA FNMS 02.000 CIAS0336		1	5	5	09/01/2028
3138WT-M6-4	FNMA FNMS 02.500 CIAS0380		1	82	82	09/01/2028
3138WT-N9-7	FNMA FNMS 04.000 CLAS0415		1	0	0	09/01/2043
3138WT-TS-9	FNMA FNMS 04.500 CLAS0560		1	10,383	10,383	09/01/2043
3138WT-TS-9	FNMA FNMS 04.500 CLAS0560		1	10	10	09/01/2043
3138WT-U3-2	FNMA FNMS 02.000 CIAS0601		1	95	95	09/01/2028
3138WT-VX-5	FNMA FNMS 02.500 CIAS0629		1	37	37	10/01/2028
3138WT-XJ-4	FNMA FNMS 04.500 CLAS0680		1	0	0	10/01/2043
3138WT-ZG-8	FNMA FNMS 03.000 CWAS0742		1	308	308	10/01/2028
3138WA-ED-5	FNMA FNMS 04.000 CLAS1031		1	93	93	11/01/2043
3138WA-HE-0	FNMA FNMS 04.500 CLAS1128		1	9	9	11/01/2043
3138WA-HH-3	FNMA FNMS 04.500 CLAS1131		1	35	35	11/01/2043
3138WA-PW-1	FNMA FNMS 04.500 CLAS1336		1	232	232	12/01/2043
3138WA-PX-9	FNMA FNMS 04.500 CLAS1337		1	9,926	9,926	12/01/2043
3138WA-UP-0	FNMA FNMS 03.500 CRAS1489		1	138	138	09/01/2038
3138WA-VL-8	FNMA FNMS 02.000 CIAS1518		1	9	9	12/01/2028
3138WA-X4-4	FNMA FNMS 02.500 CNAS1598		1	192	192	01/01/2024
3138WA-Z7-5	FNMA FNMS 04.500 CLAS1665		1	19	19	02/01/2044
3138WB-3W-3	FNMA FNMS 04.000 CLAS2612		1	1,552	1,552	06/01/2044
3138WB-7C-3	FNMA FNMS 03.500 CIAS2690		1	19	19	06/01/2029
3138WB-B8-7	FNMA FNMS 03.000 CIAS1862		1	10	10	03/01/2029
3138WB-DJ-1	FNMA FNMS 03.000 CKAS1904		1	3,859	3,859	09/01/2043
3138WB-E3-5	FNMA FNMS 04.000 CRAS1953		1	140	140	02/01/2044
3138WB-FM-2	FNMA FNMS 03.500 CNAS1971		1	21	21	03/01/2024
3138WB-HW-8	FNMA FNMS 04.500 CLAS2044		1	3	3	03/01/2044
3138WB-JV-8	FNMA FNMS 04.500 CLAS2075		1	4	4	03/01/2044
3138WB-LZ-6	FNMA FNMS 03.000 CIAS2143		1	182	182	04/01/2029
3138WB-MT-9	FNMA FNMS 04.500 CLAS2169		1	239	239	04/01/2044

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Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3138WB-P6-6	FNMA FNMS 04.500 CLAS2244		1	21	21	04/01/2044
3138WB-SL-0	FNMA FNMS 04.500 CLAS2322		1	6	6	04/01/2044
3138WB-YL-3	FNMA FNMS 04.500 CLAS2514		1	9	9	05/01/2044
3138WB-ZA-6	FNMA FNMS 03.000 CIAS2536		1	171	171	05/01/2029
3138WC-7A-5	FNMA FNMS 04.000 CTAS3588		1	263	263	10/01/2034
3138WC-7H-0	FNMA FNMS 02.000 CIAS3595		1	99	99	09/01/2029
3138WC-H9-7	FNMA FNMS 04.000 CLAS2955		1	1	1	07/01/2044
3138WC-NB-5	FNMA FNMS 04.500 CRAS3085		1	261	261	08/01/2044
3138WC-QG-1	FNMA FNMS 04.000 CLAS3154		1	46,453	46,453	08/01/2044
3138WC-SG-9	FNMA FNMS 04.000 CLAS3218		1	0	0	09/01/2044
3138WC-VT-7	FNMA FNMS 04.000 CRAS3325		1	291	291	09/01/2044
3138WC-VU-4	FNMA FNMS 04.500 CRAS3326		1	248	248	09/01/2044
3138WC-VV-2	FNMA FNMS 04.500 CRAS3327		1	176	176	08/01/2044
3138WC-VY-6	FNMA FNMS 04.000 CTAS3330		1	167	167	09/01/2034
3138WC-YG-2	FNMA FNMS 04.500 CLAS3410		1	19,639	19,639	09/01/2044
3138WD-AQ-4	FNMA FNMS 03.500 CLAS3614		1	2	2	10/01/2044
3138WD-BU-4	FNMA FNMS 04.500 CLAS3650		1	153	153	10/01/2044
3138WD-C8-2	FNMA FNMS 03.000 CIAS3694		1	68	68	11/01/2029
3138WD-CE-9	FNMA FNMS 03.500 CTAS3668		1	235	235	10/01/2034
3138WD-CW-9	FNMA FNMS 04.000 CLAS3684		1	249	249	11/01/2044
3138WD-E7-2	FNMA FNMS 03.500 CIAS3757		1	159	159	11/01/2029
3138WD-G7-0	FNMA FNMS 03.500 CTAS3821		1	192	192	11/01/2034
3138WD-KE-0	FNMA FNMS 04.000 CLAS3892		1	30	30	11/01/2044
3138WD-ML-2	FNMA FNMS 03.500 CLAS3962		1	18	18	12/01/2044
3138WD-MT-5	FNMA FNMS 04.000 CLAS3969		1	4,569	4,569	12/01/2044
3138WD-N5-6	FNMA FNMS 03.500 CLAS4011		1	116,634	116,634	01/01/2045
3138WD-N6-4	FNMA FNMS 03.500 CLAS4012		1	83,862	83,862	12/01/2044
3138WD-S6-9	FNMA FNMS 03.500 CTAS4140		1	109	109	12/01/2034
3138WD-SS-1	FNMA FNMS 04.500 CRAS4128		1	102	102	12/01/2044
3138WD-SZ-5	FNMA FNMS 03.500 CTAS4135		1	301	301	12/01/2034
3138WD-T6-8	FNMA FNMS 04.000 CLAS4172		1	7	7	12/01/2044
3138WD-TE-1	FNMA FNMS 04.000 CTAS4148		1	189	189	12/01/2034
3138WD-UH-2	FNMA FNMS 04.000 CLAS4183		1	67	67	01/01/2045
3138WD-UV-1	FNMA FNMS 03.000 CIAS4195		1	24	24	12/01/2029
3138WM-FX-4	FNMA FNMS 03.000 CLAT0181		1	5,248	5,248	03/01/2043
3138WP-J4-7	FNMA FNMS 04.000 CRAT2082		1	4,770	4,770	04/01/2043
3138WQ-AT-9	FNMA FNMS 02.500 CLAT2717		1	89	89	05/01/2043
3138WQ-AZ-5	FNMA FNMS 03.000 CLAT2723		1	25	25	05/01/2043
3138WR-NZ-9	FNMA FNMS 03.000 CTAT4007		1	126	126	04/01/2033
3138WR-YY-0	FNMA FNMS 03.500 CRAT4326		1	7	7	07/01/2043
3138WS-QT-8	FNMA FNMS 02.500 CIAT4965		1	16	16	05/01/2028
3138WT-BV-7	FNMA FNMS 03.500 CTAT5451		1	174	174	06/01/2033
3138WT-JV-9	FNMA FNMS 03.500 CLAT5675		1	2	2	06/01/2043
3138WT-SD-9	FNMA FNMS 04.000 CRAT5915		1	39	39	06/01/2043
3138WU-4A-8	FNMA FNMS 03.500 CTAT7116		1	9,502	9,502	06/01/2033
3138WU-BS-1	FNMA FNMS 03.500 CQAT6348		1	3,391	3,391	07/01/2043
3138WW-FC-8	FNMA FNMS 03.000 CIAT8262		1	248	248	01/01/2027
3138WW-KZ-1	FNMA FNMS 03.500 CRAT8411		1	2	2	06/01/2043
3138WZ-JE-3	FNMA FNMS 02.500 CLAU0260		1	753	753	05/01/2043
3138WZ-SL-7	FNMA FNMS 03.000 CIAU0522		1	871	871	08/01/2028
3138XO-BC-1	FNMA FNMS 03.000 CVAU0934		1	133	133	07/01/2028
3138X1-ZQ-2	FNMA FNMS 03.000 CLAU2550		1	1	1	07/01/2043
3138X2-HK-3	FNMA FNMS 03.500 CLAU2933		1	2	2	09/01/2043
3138X2-TB-0	FNMA FNMS 03.000 CLAU3245		1	0	0	08/01/2043
3138X2-W9-1	FNMA FNMS 03.000 CLAU3371		1	1	1	07/01/2043
3138X3-AT-9	FNMA FNMS 02.000 CIAU3617		1	9	9	07/01/2028
3138X3-EZ-1	FNMA FNMS 04.000 CLAU3751		1	0	0	08/01/2043
3138X4-T3-4	FNMA FNMS 04.000 CLAU5069		1	2	2	11/01/2043
3138X4-TD-2	FNMA FNMS 03.000 CIAU5047		1	1,445	1,445	10/01/2028
3138X4-YF-1	FNMA FNMS 04.000 CLAU5209		1	1	1	08/01/2043
3138X5-SG-3	FNMA FNMS 03.000 CLAU5918		1	1	1	09/01/2043
3138X5-T5-6	FNMA FNMS 03.500 CRAU5971		1	137	137	08/01/2038
3138X6-D8-5	FNMA FNMS 04.500 CLAU6426		1	935	935	10/01/2043
3138X6-M3-6	FNMA FNMS 02.500 CIAU6677		1	103	103	09/01/2028
3138X6-M8-5	FNMA FNMS 03.000 CIAU6682		1	153	153	09/01/2028
3138X6-U4-5	FNMA FNMS 04.500 CLAU6902		1	3	3	09/01/2043
3138X6-WS-0	FNMA FNMS 02.000 CIAU6956		1	57	57	10/01/2028
3138X7-5X-7	FNMA FNMS 03.500 CRAU8061		1	107	107	09/01/2043
3138X7-6L-2	FNMA FNMS 04.000 CLAU8074		1	8	8	09/01/2043
3138X7-B4-4	FNMA FNMS 03.500 CLAU7258		1	1	1	10/01/2043
3138X7-DH-3	FNMA FNMS 04.000 CLAU7303		1	57	57	08/01/2043
3138X7-L8-4	FNMA FNMS 03.500 CIAU7550		1	1	1	10/01/2028
3138X7-M6-7	FNMA FNMS 04.500 CLAU7580		1	8	8	10/01/2043
3138X7-ZF-3	FNMA FNMS 03.000 CLAU7941		1	212	212	11/01/2043
3138X8-M4-0	FNMA FNMS 02.000 CIAU8478		1	255	255	09/01/2028
3138X8-XL-0	FNMA FNMS 03.000 CVAU8782		1	240	240	10/01/2028
3138X8-XU-0	FNMA FNMS 03.000 CWAU8790		1	167	167	10/01/2028
3138X8-ZK-0	FNMA FNMS 04.000 CTAU8845		1	245	245	11/01/2033
3138X9-K3-2	FNMA FNMS 03.500 CRAU9313		1	19	19	10/01/2043
3138X9-SX-8	FNMA FNMS 04.500 CLAU9533		1	6	6	10/01/2043
3138X9-WZ-8	FNMA FNMS 04.025 CLAU9663		1	184	184	09/01/2043
3138XB-7G-3	FNMA FNMS 04.500 CLAV0894		1	10,045	10,045	11/01/2043
3138XB-E2-6	FNMA FNMS 03.275 CLAV0152		1	892	892	09/01/2043
3138XB-EY-6	FNMA FNMS 03.275 CLAV0150		1	257	257	09/01/2043
3138XB-EZ-3	FNMA FNMS 03.275 CLAV0151		1	303	303	08/01/2043
3138XB-HB-3	FNMA FNMS 04.500 CLAV0225		1	12	12	10/01/2043
3138XB-J9-6	FNMA FNMS 04.500 CLAV0287		1	115	115	11/01/2043
3138XB-Q4-9	FNMA FNMS 03.500 CIAV0474		1	6,008	6,008	12/01/2028
3138XB-S3-9	FNMA FNMS 03.775 CLAV0537		1	144	144	09/01/2043
3138XB-SZ-8	FNMA FNMS 03.525 CLAV0535		1	183	183	09/01/2043
3138XB-XW-9	FNMA FNMS 04.000 CLAV0692		1	1	1	12/01/2043
3138XC-2D-3	FNMA FNMS 04.000 CLAV1671		1	1	1	10/01/2043
3138XC-RA-2	FNMA FNMS 04.500 CLAV1380		1	332	332	11/01/2043
3138XD-AX-8	FNMA FNMS 03.500 CIAV1821		1	10	10	12/01/2028
3138XD-E0-9	FNMA FNMS 03.275 CLAV1942		1	566	566	09/01/2043
3138XD-ER-7	FNMA FNMS 03.525 CLAV1943		1	1,497	1,497	10/01/2043
3138XD-ES-5	FNMA FNMS 03.775 CLAV1944		1	880	880	10/01/2043
3138XD-ET-3	FNMA FNMS 04.025 CLAV1945		1	836	836	09/01/2043
3138XD-TK-6	FNMA FNMS 03.500 CLAV2353		1	160	160	01/01/2044
3138XD-TQ-3	FNMA FNMS 04.000 CLAV2358		1	74	74	01/01/2044
3138XE-FH-6	FNMA FNMS 03.500 CIAV2867		1	14	14	12/01/2028
3138XE-WE-4	FNMA FNMS 04.500 CLAV3344		1	96	96	04/01/2044
3138XF-2U-8	FNMA FNMS 04.500 CLAV4386		1	172	172	11/01/2043
3138XF-6K-6	FNMA FNMS 02.500 CNAV4473		1	218	218	06/01/2022
3138XF-7E-9	FNMA FNMS 04.000 CTAV4492		1	193	193	01/01/2034
3138XF-LM-5	FNMA FNMS 03.500 CIAV3931		1	1	1	12/01/2028
3138XF-RJ-6	FNMA FNMS 05.000 CLAV4088		1	1	1	12/01/2043
3138XF-SL-0	FNMA FNMS 04.500 CLAV4122		1	10,982	10,982	02/01/2044
3138XG-NJ-8	FNMA FNMS 04.500 CLAV4892		1	0	0	12/01/2043
3138XG-UP-6	FNMA FNMS 04.000 REAV5089		1	37,889	37,889	03/01/2044
3138XH-E4-9	FNMA FNMS 04.000 CTAV5554		1	94	94	01/01/2034
3138XH-EX-5	FNMA FNMS 03.500 CIAV5549		1	4	4	02/01/2029

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3138XH-KC-4	FNMA FNMS 04.500 CLAV5690		1	542	542	02/01/2044
3138XH-PR-6	FNMA FNMS 05.000 CLAV5831		1	2	2	07/01/2044
3138XH-R6-0	FNMA FNMS 03.500 CIAV5908		1	831	831	04/01/2029
3138XH-SV-4	FNMA FNMS 03.000 CIAV5931		1	5,055	5,055	05/01/2029
3138XJ-B5-5	FNMA FNMS 03.500 CIAV6359		1	264	264	01/01/2029
3138XJ-CC-9	FNMA FNMS 04.500 CLAV6366		1	1,910	1,910	01/01/2044
3138XJ-DM-6	FNMA FNMS 03.500 CIAV6407		1	8	8	02/01/2029
3138XJ-JF-5	FNMA FNMS 04.000 CTAV6561		1	129	129	03/01/2034
3138XJ-KJ-5	FNMA FNMS 04.000 CLAV6596		1	247	247	04/01/2044
3138XJ-LE-5	FNMA FNMS 04.000 CTAV6624		1	196	196	04/01/2034
3138XK-RC-0	FNMA FNMS 04.000 CTAV7682		1	144	144	01/01/2034
3138XK-RU-0	FNMA FNMS 04.000 CTAV7698		1	234	234	01/01/2034
3138XL-4P-4	FNMA FNMS 04.000 CTAV8929		1	141	141	01/01/2034
3138XL-7E-6	FNMA FNMS 04.500 CLAV8992		1	13,585	13,585	02/01/2044
3138XL-AQ-5	FNMA FNMS 03.500 CIAV8114		1	5,947	5,947	01/01/2029
3138XL-GZ-9	FNMA FNMS 03.500 CLAV8315		1	2	2	07/01/2044
3138XL-Y4-8	FNMA FNMS 03.500 CLAV8830		1	0	0	08/01/2044
3138XM-3P-3	FNMA FNMS 03.500 CIAV9805		1	4	4	07/01/2029
3138XM-FJ-4	FNMA FNMS 03.500 CTAV9168		1	104	104	03/01/2034
3138XM-FQ-8	FNMA FNMS 03.500 CTAV9174		1	133	133	03/01/2034
3138XM-FX-3	FNMA FNMS 04.000 CTAV9181		1	150	150	02/01/2034
3138XM-FZ-8	FNMA FNMS 03.500 CTAV9183		1	190	190	02/01/2034
3138XM-K6-6	FNMA FNMS 04.500 CLAV9316		1	15	15	03/01/2044
3138XM-KF-6	FNMA FNMS 04.500 CRAV9293		1	307	307	02/01/2044
3138XM-LG-3	FNMA FNMS 03.500 CIAV9326		1	10	10	03/01/2029
3138XP-EV-1	FNMA FNMS 04.000 CLAW0147		1	173	173	07/01/2044
3138XP-K5-1	FNMA FNMS 03.500 CIAW0315		1	248	248	03/01/2029
3138XP-NR-0	FNMA FNMS 04.000 CTAW0399		1	262	262	04/01/2034
3138XQ-BV-2	FNMA FNMS 04.500 CLAW0951		1	3	3	04/01/2044
3138XQ-EN-7	FNMA FNMS 03.000 CIAW1040		1	9	9	04/01/2029
3138XQ-H9-5	FNMA FNMS 04.000 CTAW1155		1	139	139	03/01/2034
3138XR-6V-6	FNMA FNMS 04.000 CTAW2683		1	140	140	04/01/2034
3138XR-YF-0	FNMA FNMS 04.000 CLAW2509		1	3	3	07/01/2044
3138XT-A3-9	FNMA FNMS 04.500 CLAW3625		1	9,786	9,786	06/01/2044
3138XT-UP-8	FNMA FNMS 03.000 CIAW4189		1	3	3	05/01/2029
3138XU-2Y-7	FNMA FNMS 04.000 CIAW5290		1	69	69	05/01/2029
3138XU-3T-7	FNMA FNMS 04.500 CLAW5309		1	26	26	05/01/2044
3138XV-5J-5	FNMA FNMS 04.000 CTAW6248		1	104	104	06/01/2034
3138XV-AG-5	FNMA FNMS 04.500 CLAW5406		1	4,576	4,576	07/01/2044
3138XV-N3-0	FNMA FNMS 04.000 CLAW5809		1	1	1	07/01/2044
3138XW-3N-6	FNMA FNMS 04.500 CLAW7104		1	17	17	07/01/2044
3138XW-7A-0	FNMA FNMS 03.500 CLAW7188		1	3	3	12/01/2044
3138XW-EE-4	FNMA FNMS 03.000 CIAW6432		1	100	100	06/01/2029
3138XW-LE-6	FNMA FNMS 04.000 CLAW6624		1	2	2	05/01/2044
3138XW-N3-8	FNMA FNMS 02.500 CIAW6709		1	89	89	06/01/2029
3138XW-WR-5	FNMA FNMS 04.000 CTAW6955		1	204	204	07/01/2034
3138XY-DD-3	FNMA FNMS 04.000 CTAW8199		1	192	192	09/01/2034
3138XY-ER-1	FNMA FNMS 04.000 CTAW8243		1	136	136	10/01/2034
3138XY-FP-4	FNMA FNMS 05.000 CLAW8273		1	111	111	07/01/2044
3138XY-HN-7	FNMA FNMS 04.500 CLAW8336		1	115	115	09/01/2044
3138XY-HQ-0	FNMA FNMS 04.500 CLAW8338		1	209	209	09/01/2044
3138XY-HR-8	FNMA FNMS 04.500 CLAW8339		1	142	142	09/01/2044
3138XY-HS-6	FNMA FNMS 04.500 CLAW8340		1	106	106	09/01/2044
3138XY-X4-1	FNMA FNMS 03.500 CLAW8798		1	1	1	10/01/2044
3138XZ-A2-7	FNMA FNMS 04.500 CLAW9024		1	9	9	08/01/2044
3138XZ-AU-5	FNMA FNMS 04.500 CLAW9018		1	9	9	08/01/2044
3138Y1-4U-6	FNMA FNMS 03.500 CLAX0834		1	11	11	09/01/2044
3138Y1-E9-2	FNMA FNMS 03.500 CIAX0159		1	28	28	09/01/2029
3138Y1-N8-4	FNMA FNMS 05.000 CLAX0414		1	6,403	6,403	07/01/2044
3138Y2-HD-8	FNMA FNMS 04.000 CLAX1127		1	7	7	12/01/2044
3138Y2-ZR-7	FNMA FNMS 04.500 CLAX1651		1	151	151	10/01/2044
3138Y3-CF-6	FNMA FNMS 04.000 CLAX1869		1	8	8	11/01/2044
3138Y3-DT-5	FNMA FNMS 03.500 CNAX1913		1	3	3	01/01/2022
3138Y3-L7-4	FNMA FNMS 03.000 CIAX2149		1	3	3	11/01/2029
3138Y3-M5-7	FNMA FNMS 04.500 CLAX2179		1	18,206	18,206	11/01/2044
3138Y3-N3-1	FNMA FNMS 04.000 CLAX2209		1	10,404	10,404	12/01/2044
3138Y3-NS-6	FNMA FNMS 04.000 CLAX2200		1	4	4	12/01/2044
3138Y3-SK-8	FNMA FNMS 03.000 CIAX2321		1	4	4	10/01/2029
3138Y3-TD-3	FNMA FNMS 03.000 CIAX2347		1	2,967	2,967	08/01/2029
3138Y3-W6-4	FNMA FNMS 03.000 CTAX2468		1	4	4	09/01/2034
3138Y3-WE-7	FNMA FNMS 04.500 CLAX2444		1	217	217	08/01/2044
3138Y4-5C-9	FNMA FNMS 04.000 CLAX3542		1	6,390	6,390	11/01/2044
3138Y4-5D-7	FNMA FNMS 04.000 CLAX3543		1	6,857	6,857	11/01/2044
3138Y4-5W-5	FNMA FNMS 03.000 CIAX3560		1	6	6	12/01/2029
3138Y4-FC-8	FNMA FNMS 03.500 CLAX2862		1	1	1	11/01/2044
3138Y4-M6-3	FNMA FNMS 04.000 CLAX3080		1	113	113	10/01/2044
3138Y4-NS-4	FNMA FNMS 04.500 CLAX3100		1	248	248	09/01/2044
3138Y4-Q5-1	FNMA FNMS 03.000 CIAX3175		1	161	161	10/01/2029
3138Y4-TF-6	FNMA FNMS 04.000 CLAX3249		1	78	78	12/01/2044
3138Y5-C8-7	FNMA FNMS 04.000 CLAX3694		1	11	11	12/01/2044
3138Y5-KZ-8	FNMA FNMS 04.000 CLAX3911		1	6,495	6,495	11/01/2044
3138Y5-Z3-3	FNMA FNMS 03.500 CTAX4361		1	98	98	12/01/2034
3138Y6-5N-0	FNMA FNMS 04.000 CTAX5352		1	101	101	12/01/2034
3138Y6-5Q-3	FNMA FNMS 03.500 CTAX5354		1	279	279	12/01/2034
3138Y6-MM-3	FNMA FNMS 04.000 CLAX4863		1	69,592	69,592	12/01/2044
3138Y6-NS-9	FNMA FNMS 03.500 CLAX4900		1	95	95	12/01/2044
3138Y6-WQ-3	FNMA FNMS 04.500 CLAX5154		1	4,396	4,396	11/01/2044
3138Y7-3D-2	FNMA FNMS 04.000 CLAX6195		1	9,425	9,425	12/01/2044
3138Y7-5T-5	FNMA FNMS 04.000 CLAX6257		1	6,010	6,010	12/01/2044
3138Y7-MR-0	FNMA FNMS 03.500 CIAX5767		1	14	14	10/01/2029
3138Y7-SK-9	FNMA FNMS 05.000 CLAX5921		1	2	2	10/01/2044
3138Y8-6U-9	FNMA FNMS 03.000 CIAX7182		1	24	24	12/01/2029
3138Y8-G3-8	FNMA FNMS 03.500 CTAX6517		1	186	186	12/01/2034
3138Y8-HE-3	FNMA FNMS 03.500 CLAX6528		1	13	13	12/01/2044
3138Y8-JS-0	FNMA FNMS 04.000 CLAX6572		1	80	80	12/01/2044
3138Y8-NE-6	FNMA FNMS 03.500 CIAX6688		1	12	12	10/01/2029
3138Y8-PC-8	FNMA FNMS 03.000 CLAX6718		1	106	106	12/01/2044
3138Y8-WU-0	FNMA FNMS 04.000 CLAX6958		1	33	33	11/01/2044
3138Y9-C8-9	FNMA FNMS 04.500 CLAX7294		1	35,144	35,144	12/01/2044
3138Y9-P7-7	FNMA FNMS 04.000 CLAX7645		1	2	2	12/01/2044
3138YA-3K-9	FNMA FNMS 03.500 CTAX8901		1	145	145	12/01/2034
3138YA-4B-8	FNMA FNMS 04.000 CLAX8917		1	62,965	62,965	01/01/2045
3138YA-MD-4	FNMA FNMS 04.000 CLAX8455		1	11	11	12/01/2044
3138YA-MW-2	FNMA FNAR XX.XXX LBAX8472		1	7,157	7,157	11/01/2044
3138YB-GS-6	FNMA FNMS 04.000 CTAX9208		1	231	231	12/01/2034
3138YB-HW-6	FNMA FNMS 03.500 CLAX9244		1	6,790	6,790	12/01/2044
3138YB-HZ-9	FNMA FNMS 03.500 CLAX9247		1	7,029	7,029	12/01/2044
3138YB-LA-9	FNMA FNMS 04.000 CLAX9320		1	10,655	10,655	11/01/2044
3138YB-M3-4	FNMA FNMS 04.000 CLAX9377		1	23	23	12/01/2044
3138YB-R7-0	FNMA FNMS 04.000 CRAX9509		1	273	273	12/01/2044
3138YB-ZF-3	FNMA FNMS 03.000 CLAX9741		1	6	6	12/01/2044
3138YD-4V-8	FNMA FNAR XX.XXX LBAY0835		1	8,541	8,541	01/01/2045

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
3138YD-BB-4	FNMA FNAR XX.XXX LBAY0033		1	12,249	12,249	12/01/2044
3138YD-DL-0	FNMA FNMS 04.000 CLAY0106		1	283	283	01/01/2045
3138YD-NW-5	FNMA FNMS 04.000 CLAY0404		1	1	1	12/01/2044
3138YD-WD-7	FNMA FNMS 03.500 CLAY0643		1	12	12	12/01/2044
3138YE-T5-6	FNMA FNMS 04.000 CLAY1471		1	4,815	4,815	12/01/2044
31390A-B9-0	FNMA FNMS 07.000 CL640064		1	0	0	04/01/2032
31390A-C6-5	FNMA FNMS 06.500 CL640093		1	0	0	04/01/2032
31390A-EA-4	FNMA FNMS 06.000 CI640129		1	43	43	09/01/2017
31390A-KC-3	FNMA FNMS 07.000 CL640291		1	22	22	08/01/2032
31390B-M7-0	FNMA FNMS 07.000 CL641282		1	2	2	07/01/2032
31390B-YQ-5	FNMA FNMS 07.000 CL641619		1	576	576	04/01/2032
31390D-DD-3	FNMA FNMS 07.000 CL642800		1	2	2	06/01/2032
31390D-GK-4	FNMA FNMS 07.000 CL642902		1	1	1	07/01/2032
31390D-P8-1	FNMA FNMS 06.500 CI643147		1	0	0	05/01/2017
31390D-SB-1	FNMA FNMS 06.500 CL643214		1	770	770	06/01/2032
31390D-SJ-4	FNMA FNMS 06.500 CL643221		1	774	774	07/01/2032
31390D-Y2-4	FNMA FNMS 06.000 CI643429		1	1	1	05/01/2017
31390E-7A-4	FNMA FNMS 06.500 CL644489		1	13	13	06/01/2032
31390E-QN-5	FNMA FNMS 07.000 CL644061		1	0	0	07/01/2032
31390F-4S-5	FNMA FNMS 06.500 CI645333		1	171	171	05/01/2017
31390F-4V-8	FNMA FNMS 06.500 CI645336		1	478	478	05/01/2017
31390F-A8-2	FNMA FNMS 07.000 CL644531		1	0	0	07/01/2032
31390F-CM-9	FNMA FNMS 06.500 CL644576		1	3	3	05/01/2032
31390F-CU-1	FNMA FNMS 07.000 CL644583		1	10	10	05/01/2032
31390F-GD-5	FNMA FNMS 06.500 CL644696		1	1	1	05/01/2032
31390F-ML-0	FNMA FNMS 07.000 CL644863		1	49	49	06/01/2032
31390F-ND-7	FNMA FNMS 06.000 CI644888		1	0	0	06/01/2017
31390F-SM-2	FNMA FNMS 06.500 CL645024		1	11	11	05/01/2032
31390F-ZR-3	FNMA FNMS 06.000 CI645252		1	1	1	05/01/2017
31390G-BB-2	FNMA FNMS 07.000 CL645434		1	2	2	05/01/2032
31390G-J7-3	FNMA FNMS 06.500 CI645686		1	210	210	06/01/2017
31390G-NK-9	FNMA FNMS 07.000 CL645794		1	0	0	06/01/2032
31390G-QP-5	FNMA FNMS 07.000 CL645862		1	2	2	06/01/2032
31390G-YE-1	FNMA FNMS 07.000 CL646109		1	0	0	06/01/2032
31390H-ET-8	FNMA FNMS 06.500 CI646446		1	55	55	06/01/2017
31390H-GW-9	FNMA FNMS 07.000 CL646513		1	14	14	07/01/2032
31390J-3B-5	FNMA FNMS 07.000 CL647994		1	4	4	06/01/2032
31390J-3T-6	FNMA FNMS 07.000 CL648010		1	1	1	07/01/2032
31390J-DL-2	FNMA FNMS 06.000 CI647307		1	2	2	06/01/2017
31390J-HP-9	FNMA FNMS 07.000 CL647438		1	0	0	05/01/2032
31390J-L4-1	FNMA FNMS 06.000 CI647547		1	0	0	08/01/2017
31390J-ZB-0	FNMA FNMS 06.000 CI647938		1	0	0	06/01/2017
31390K-KK-3	FNMA FNMS 06.000 CI648398		1	1	1	06/01/2017
31390K-KR-8	FNMA FNMS 06.000 CI648404		1	0	0	06/01/2017
31390K-NK-0	FNMA FNMS 07.000 CL648494		1	6	6	07/01/2032
31390K-XY-9	FNMA FNMS 06.500 CL648795		1	6	6	08/01/2032
31390L-2E-5	FNMA FNMS 06.000 CI649773		1	1	1	06/01/2017
31390L-5C-6	FNMA FNMS 06.000 CI649843		1	1	1	06/01/2017
31390L-BL-9	FNMA FNMS 07.000 CL649043		1	1	1	06/01/2032
31390L-FF-8	FNMA FNMS 06.500 CL649166		1	3	3	07/01/2032
31390L-GY-6	FNMA FNMS 06.500 CL649215		1	1	1	07/01/2032
31390L-X3-5	FNMA FNMS 07.000 CL649698		1	3	3	06/01/2032
31390M-CL-6	FNMA FNMS 06.500 CL649975		1	1	1	07/01/2032
31390M-EM-2	FNMA FNMS 07.000 CL650040		1	1	1	07/01/2032
31390M-FT-6	FNMA FNMS 08.000 CL650078		1	200	200	07/01/2032
31390M-HU-1	FNMA FNMS 06.500 CL650143		1	1	1	08/01/2032
31390M-NG-5	FNMA FNMS 06.500 CL650291		1	0	0	07/01/2032
31390M-QE-7	FNMA FNMS 06.500 CL650353		1	0	0	09/01/2032
31390M-Y7-3	FNMA FNMS 06.500 CL650634		1	0	0	07/01/2032
31390N-2U-5	FNMA FNMS 07.000 CL651587		1	6	6	07/01/2032
31390N-4K-5	FNMA FNMS 07.000 CL651626		1	3	3	06/01/2032
31390N-AA-0	FNMA FNMS 07.000 CL650801		1	0	0	07/01/2032
31390N-GD-8	FNMA FNMS 06.500 CL650996		1	0	0	07/01/2032
31390N-QK-1	FNMA FNMS 07.000 CL651258		1	1	1	07/01/2032
31390N-TA-0	FNMA FNMS 07.000 CL651345		1	0	0	07/01/2032
31390N-XB-3	FNMA FNMS 06.500 CL651474		1	0	0	07/01/2032
31390P-JH-1	FNMA FNMS 06.000 CI651964		1	1	1	07/01/2017
31390P-Y2-7	FNMA FNMS 07.000 CL652429		1	8	8	04/01/2032
31390Q-AK-1	FNMA FNMS 05.000 CI652610		1	15	15	04/01/2018
31390Q-E8-4	FNMA FNMS 06.500 CL652759		1	0	0	07/01/2032
31390Q-HX-6	FNMA FNMS 06.500 CL652846		1	1	1	09/01/2032
31390Q-Q2-4	FNMA FNMS 07.000 CL653073		1	2	2	07/01/2032
31390Q-SD-8	FNMA FNMS 06.000 CI653116		1	19	19	07/01/2017
31390Q-U7-8	FNMA FNMS 05.500 CI653206		1	51	51	10/01/2017
31390Q-VT-9	FNMA FNMS 06.500 CL653226		1	0	0	08/01/2032
31390R-5J-8	FNMA FNMS 07.000 CL654349		1	2	2	06/01/2032
31390R-BY-8	FNMA FNMS 07.000 CL653555		1	8	8	07/01/2032
31390R-C4-3	FNMA FNMS 06.500 CL653591		1	5	5	08/01/2032
31390S-A4-3	FNMA FNMS 06.000 CI654427		1	7	7	06/01/2017
31390S-AZ-4	FNMA FNMS 07.000 CL654424		1	1	1	07/01/2032
31390S-XL-0	FNMA FNMS 06.500 CL655083		1	0	0	08/01/2032
31390T-7A-1	FNMA FNMS 06.500 CL656189		1	0	0	03/01/2032
31390T-KD-0	FNMA FNMS 07.000 CL655592		1	0	0	08/01/2032
31390T-M7-1	FNMA FNMS 06.500 CL655682		1	1	1	08/01/2032
31390T-VV-8	FNMA FNMS 07.000 CL655928		1	2	2	08/01/2032
31390T-Y7-8	FNMA FNMS 07.000 CL656034		1	5	5	09/01/2032
31390T-YR-4	FNMA FNMS 06.000 CL656020		1	62	62	09/01/2032
31390U-KB-1	FNMA FNMS 06.000 CI656490		1	3	3	09/01/2017
31390U-KK-1	FNMA FNMS 05.500 CI656498		1	13	13	09/01/2017
31390U-MM-5	FNMA FNMS 05.000 CI656564		1	25	25	04/01/2018
31390U-QE-9	FNMA FNMS 07.500 CL656653		1	516	516	05/01/2032
31390U-XE-1	FNMA FNMS 06.000 CL656877		1	98	98	08/01/2032
31390U-XP-6	FNMA FNMS 07.000 CL656886		1	12	12	08/01/2032
31390V-2L-7	FNMA FNMS 05.000 CI657879		1	6	6	11/01/2017
31390V-ET-7	FNMA FNMS 06.500 CL657246		1	0	0	09/01/2032
31390V-H2-3	FNMA FNMS 05.500 CI657349		1	1	1	10/01/2017
31390V-JD-7	FNMA FNMS 05.500 CI657360		1	13	13	11/01/2017
31390V-JF-2	FNMA FNMS 05.500 CI657362		1	8	8	11/01/2017
31390V-K2-9	FNMA FNMS 06.000 CI657413		1	73	73	11/01/2017
31390W-6D-9	FNMA FNMS 06.000 CI658868		1	2	2	08/01/2017
31390W-CX-8	FNMA FNMS 06.000 CT658086		1	126	126	12/01/2022
31390W-DS-8	FNMA FNMS 05.000 CI658113		1	1	1	01/01/2018
31390W-E6-5	FNMA FNMS 05.000 CI658157		1	5	5	01/01/2018
31390X-E8-9	FNMA FNMS 07.000 CL659059		1	0	0	09/01/2032
31390X-UV-0	FNMA FNMS 04.500 CL659496		1	0	0	02/01/2033
31390X-X4-7	FNMA FNMS 05.000 CI659599		1	39	39	12/01/2017
31390Y-2U-1	FNMA FNMS 06.000 CI660587		1	1	1	09/01/2017
31390Y-5J-3	FNMA FNMS 05.000 CI660649		1	3	3	10/01/2017
31390Y-5M-6	FNMA FNMS 05.500 CI660652		1	1	1	10/01/2017
31390Y-5V-6	FNMA FNMS 05.000 CI660660		1	2	2	10/01/2017
31390Y-LY-2	FNMA FNMS 07.000 CL660143		1	5	5	08/01/2032
31390Y-R8-3	FNMA FNMS 06.500 CL660311		1	0	0	09/01/2032

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31390Y-Z4-3	FNMA FNMS 06.500 CL660563		1	1	1	09/01/2032
31391A-QY-8	FNMA FNMS 07.000 CL661171		1	6	6	06/01/2032
31391A-QZ-5	FNMA FNMS 07.500 CL661172		1	958	958	06/01/2032
31391A-RE-1	FNMA FNMS 07.000 CI661185		1	124	124	06/01/2017
31391B-JQ-1	FNMA FNMS 06.000 CL661871		1	0	0	10/01/2032
31391B-MC-8	FNMA FNMS 06.500 CL661955		1	3	3	10/01/2032
31391B-N4-5	FNMA FNMS 06.500 CL662011		1	41	41	02/01/2032
31391B-RY-5	FNMA FNMS 05.500 CI662103		1	2	2	09/01/2017
31391C-4Z-5	FNMA FNMS 05.000 CI663340		1	13	13	09/01/2017
31391C-AH-8	FNMA FNMS 07.000 CL662508		1	5	5	10/01/2032
31391C-CU-7	FNMA FNMS 05.500 CI662583		1	7	7	10/01/2017
31391C-D2-8	FNMA FNMS 06.000 CI662621		1	0	0	10/01/2017
31391C-DP-7	FNMA FNMS 05.000 CI662610		1	1	1	10/01/2017
31391C-EV-3	FNMA FNMS 05.000 CI662648		1	9	9	10/01/2017
31391C-NH-4	FNMA FNMS 07.000 CL662892		1	5	5	12/01/2032
31391C-NX-9	FNMA FNMS 06.000 CI662906		1	0	0	11/01/2017
31391C-QA-6	FNMA FNMS 06.000 CL662949		1	136	136	02/01/2033
31391C-X4-2	FNMA FNMS 05.500 CI663199		1	52	52	09/01/2017
31391C-YK-5	FNMA FNMS 05.000 CI663214		1	10	10	10/01/2017
31391D-J7-9	FNMA FNMS 05.500 CI663686		1	14	14	01/01/2018
31391D-J9-5	FNMA FNMS 05.500 CI663688		1	9	9	01/01/2018
31391D-JB-0	FNMA FNMS 05.000 CI663658		1	6	6	11/01/2017
31391D-JF-1	FNMA FNMS 05.000 CI663662		1	5	5	11/01/2017
31391D-KB-8	FNMA FNMS 05.000 CI663690		1	14	14	01/01/2018
31391D-KD-4	FNMA FNMS 05.000 CI663692		1	102	102	01/01/2018
31391D-NZ-2	FNMA FNMS 05.000 CI663808		1	0	0	11/01/2017
31391E-5Z-0	FNMA FNMS 04.500 CI665164		1	20	20	05/01/2018
31391E-AM-3	FNMA FNMS 05.000 CI664312		1	7	7	09/01/2017
31391E-AP-6	FNMA FNMS 05.000 CI664314		1	3	3	09/01/2017
31391E-C4-1	FNMA FNMS 05.500 CI664391		1	2	2	10/01/2017
31391E-W6-4	FNMA FNMS 06.500 CL664969		1	0	0	10/01/2032
31391F-EA-2	FNMA FNMS 05.000 CI665329		1	6	6	10/01/2017
31391F-W8-7	FNMA FNMS 06.000 CI665871		1	2	2	10/01/2017
31391F-ZK-7	FNMA FNMS 05.500 CI665946		1	2	2	11/01/2017
31391F-ZM-3	FNMA FNMS 05.500 CI665948		1	3	3	10/01/2017
31391H-AN-4	FNMA FNMS 06.000 CI667013		1	0	0	10/01/2017
31391H-BC-7	FNMA FNMS 06.000 CI667035		1	3	3	11/01/2017
31391H-E8-3	FNMA FNMS 05.000 CI667159		1	7	7	10/01/2017
31391H-EC-4	FNMA FNMS 05.000 CI667131		1	0	0	10/01/2017
31391H-FF-6	FNMA FNMS 05.500 CI667166		1	3	3	10/01/2017
31391H-H2-3	FNMA FNMS 05.000 CI667249		1	0	0	11/01/2017
31391H-LP-7	FNMA FNMS 05.500 CI667334		1	6	6	11/01/2017
31391H-QE-7	FNMA FNMS 05.000 CI667453		1	11	11	11/01/2017
31391H-YT-5	FNMA FNMS 06.500 CL667722		1	7	7	03/01/2033
31391J-PX-2	FNMA FNMS 05.000 CI668338		1	1	1	11/01/2017
31391J-QH-6	FNMA FNMS 05.500 CI668356		1	0	0	12/01/2017
31391K-5X-1	FNMA FNMS 06.500 CL669662		1	0	0	05/01/2032
31391K-AC-1	FNMA FNMS 05.000 CI668803		1	3	3	10/01/2017
31391K-AH-0	FNMA FNMS 05.500 CI668808		1	6	6	12/01/2017
31391K-AJ-6	FNMA FNMS 05.000 CI668809		1	809	809	11/01/2017
31391K-GH-4	FNMA FNMS 06.000 CL669000		1	1	1	10/01/2032
31391K-LB-1	FNMA FNMS 06.060 CA669122		1	196	196	02/01/2033
31391K-PT-8	FNMA FNMS 06.000 CI669234		1	77	77	11/01/2017
31391K-RF-6	FNMA FNMS 05.500 CI669286		1	18	18	10/01/2017
31391K-SA-6	FNMA FNMS 05.500 CI669313		1	16	16	11/01/2017
31391K-TZ-0	FNMA FNMS 05.000 CI669368		1	32	32	11/01/2017
31391K-WR-4	FNMA FNMS 07.000 CL669456		1	0	0	11/01/2032
31391K-Y3-5	FNMA FNMS 05.500 CI669530		1	2	2	10/01/2017
31391K-YK-7	FNMA FNMS 04.500 CI669514		1	3	3	11/01/2017
31391L-5S-0	FNMA FNMS 05.000 KI670557		1	13	13	02/01/2018
31391L-X7-5	FNMA FNMS 06.500 CL670402		1	2	2	06/01/2032
31391M-KM-4	FNMA FNMS 05.500 CI670900		1	11	11	12/01/2017
31391M-LJ-0	FNMA FNMS 05.000 CI670929		1	9	9	12/01/2017
31391M-N4-1	FNMA FNMS 05.500 CI671011		1	6	6	01/01/2018
31391M-N8-2	FNMA FNMS 05.500 CI671015		1	2	2	01/01/2018
31391M-NY-5	FNMA FNMS 05.000 CI671007		1	3	3	01/01/2018
31391M-P9-8	FNMA FNMS 07.000 CL671048		1	0	0	01/01/2033
31391M-T5-2	FNMA FNMS 05.500 CI671172		1	13	13	02/01/2018
31391N-7H-8	FNMA FNMS 06.000 KI672396		1	1	1	09/01/2017
31391N-UG-4	FNMA FNMS 07.000 CL672083		1	1	1	12/01/2032
31391P-TL-0	FNMA FNMS 05.000 CI672955		1	3	3	12/01/2017
31391P-VL-7	FNMA FNMS 05.000 CI673019		1	1	1	12/01/2017
31391P-YS-9	FNMA FNMS 05.000 CI673132		1	1	1	12/01/2017
31391Q-PF-5	FNMA FNMS 06.000 CL673722		1	3	3	11/01/2032
31391Q-S7-0	FNMA FNMS 06.000 CI673842		1	6	6	11/01/2017
31391R-K7-6	FNMA FNMS 05.000 CI674518		1	1	1	01/01/2018
31391R-M6-6	FNMA FNMS 05.000 CI674581		1	1	1	12/01/2017
31391R-NH-1	FNMA FNMS 05.500 CI674592		1	0	0	12/01/2017
31391R-PL-0	FNMA FNMS 05.000 CI674627		1	13	13	12/01/2017
31391R-PM-8	FNMA FNMS 05.500 CI674628		1	19	19	12/01/2017
31391R-R9-5	FNMA FNMS 05.000 CI674712		1	0	0	01/01/2018
31391R-RM-6	FNMA FNMS 05.000 CI674692		1	5	5	01/01/2018
31391R-S9-4	FNMA FNMS 05.500 CI674744		1	25	25	01/01/2018
31391S-TS-9	FNMA FNMS 05.500 CI675661		1	0	0	02/01/2018
31391S-VE-7	FNMA FNMS 05.000 CI675713		1	0	0	03/01/2018
31391S-YP-9	FNMA FNMS 07.000 CL675818		1	0	0	12/01/2032
31391T-XB-9	FNMA FNMS 05.000 CI676674		1	18	18	12/01/2017
31391T-ZC-5	FNMA FNMS 06.000 CL676739		1	943	943	01/01/2033
31391U-SZ-9	FNMA FNMS 05.000 CI677436		1	2	2	01/01/2018
31391U-VG-7	FNMA FNMS 05.000 CI677515		1	9	9	01/01/2018
31391U-ZK-4	FNMA FNMS 05.000 CI677646		1	92	92	02/01/2018
31391V-5Y-5	FNMA FNMS 05.000 CI678663		1	3	3	12/01/2017
31391V-V5-9	FNMA FNMS 05.000 CI678436		1	26	26	12/01/2017
31391V-VY-6	FNMA FNMS 05.000 CI678431		1	2	2	12/01/2017
31391V-WE-9	FNMA FNMS 06.000 CI678445		1	34	34	12/01/2017
31391W-HN-4	FNMA FNMS 05.500 CI678937		1	6	6	01/01/2018
31391W-RZ-6	FNMA FNMS 06.000 CL679204		1	908	908	04/01/2033
31391W-Y8-8	FNMA FNMS 05.500 CI679435		1	22	22	01/01/2018
31391W-YB-1	FNMA FNMS 05.000 CI679406		1	9	9	12/01/2017
31391W-YE-5	FNMA FNMS 05.500 CI679409		1	3	3	12/01/2017
31391W-YT-2	FNMA FNMS 05.500 CI679422		1	9	9	01/01/2018
31391X-BB-4	FNMA FNMS 05.500 CI679634		1	93	93	02/01/2018
31391X-BB-4	FNMA FNMS 05.500 CI679634		1	2	2	02/01/2018
31391X-HE-2	FNMA FNMS 06.000 CI679829		1	0	0	11/01/2017
31391X-S7-5	FNMA FNMS 05.000 CI680142		1	131	131	01/01/2018
31391X-WK-1	FNMA FNMS 08.000 CL680250		1	9	9	12/01/2032
31391Y-2B-2	FNMA FNMS 05.000 CI681270		1	1	1	01/01/2018
31391Y-3B-1	FNMA FNMS 05.000 CI681294		1	2	2	01/01/2018
31391Y-3L-9	FNMA FNMS 05.500 CI681303		1	2	2	02/01/2018
31391Y-4S-3	FNMA FNMS 05.000 CI681333		1	33	33	02/01/2018
31391Y-5U-7	FNMA FNMS 06.000 CI681359		1	2	2	03/01/2018
31391Y-5X-1	FNMA FNMS 05.000 CI681362		1	12	12	03/01/2018

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31391Y-7D-3	FNMA FNMS 04.500 CI681392		1	0	0	02/01/2018
31391Y-NW-3	FNMA FNMS 05.500 CI680905		1	11	11	01/01/2018
31391Y-PM-3	FNMA FNMS 05.500 CI680928		1	27	27	01/01/2018
31391Y-Q3-4	FNMA FNMS 05.500 CI680974		1	20	20	01/01/2018
31391Y-QN-0	FNMA FNMS 06.000 CL680961		1	164	164	01/01/2033
31391Y-T2-3	FNMA FNMS 05.500 CI681069		1	31	31	02/01/2018
31391Y-TN-7	FNMA FNMS 05.500 CI681057		1	46	46	02/01/2018
31391Y-UD-7	FNMA FNMS 05.000 CI681080		1	6	6	02/01/2018
31391Y-V3-8	FNMA FNMS 05.000 CI681134		1	22	22	02/01/2018
31391Y-VW-4	FNMA FNMS 05.500 CI681129		1	43	43	02/01/2018
31391Y-W4-5	FNMA FNMS 06.500 CL681167		1	0	0	04/01/2032
313929-PX-3	FMAC 07.500 FGPC B90438 G		1	92	92	01/01/2032
313941-3E-4	FMAC 08.500 FGPC D08897 G		1	0	0	08/01/2021
31400A-AL-2	FNMA FNMS 05.500 CI681411		1	4	4	03/01/2018
31400B-5B-8	FNMA FNMS 07.000 CL683142		1	13	13	02/01/2033
31400B-SN-7	FNMA FNMS 06.000 CL682825		1	1,468	1,468	01/01/2033
31400B-TA-4	FNMA FNMS 05.500 CI682845		1	4	4	04/01/2018
31400B-ZB-5	FNMA FNMS 06.000 CL683038		1	144	144	02/01/2033
31400C-GR-9	FNMA FNMS 04.500 CI683408		1	1	1	02/01/2018
31400D-3R-1	FNMA FNMS 05.000 CI684908		1	0	0	06/01/2018
31400D-6A-5	FNMA FNMS 05.000 CI684965		1	0	0	08/01/2018
31400D-TK-8	FNMA FNMS 04.500 CI684654		1	1	1	06/01/2018
31400D-TN-2	FNMA FNMS 05.000 CI684657		1	112	112	07/01/2018
31400E-GE-4	FNMA FNMS 05.000 CI685197		1	19	19	04/01/2018
31400E-NF-3	FNMA FNMS 06.500 CL685390		1	7	7	03/01/2033
31400E-QN-3	FNMA FNMS 05.500 CI685461		1	3	3	03/01/2018
31400E-RH-5	FNMA FNMS 05.000 CI685488		1	13	13	03/01/2018
31400E-TE-0	FNMA FNMS 05.500 CI685549		1	23	23	10/01/2017
31400E-W2-2	FNMA FNMS 05.000 CI685665		1	1	1	02/01/2018
31400F-CF-2	FNMA FNMS 06.000 G0685970		1	77	77	01/01/2033
31400F-KT-3	FNMA FNMS 05.500 CI686206		1	3	3	02/01/2018
31400F-LG-0	FNMA FNMS 05.500 CI686227		1	9	9	02/01/2018
31400F-Q9-1	FNMA FNMS 05.500 CI686380		1	64	64	03/01/2018
31400G-HM-0	FNMA FNMS 06.500 CL687036		1	0	0	03/01/2029
31400G-M6-9	FNMA FNMS 05.500 CI687181		1	1	1	02/01/2018
31400G-N3-5	FNMA FNMS 06.500 CL687210		1	1	1	03/01/2033
31400G-XW-0	FNMA FNMS 05.000 CI687493		1	0	0	06/01/2018
31400G-YT-6	FNMA FNMS 05.000 CI687522		1	8	8	10/01/2018
31400H-DM-2	FNMA FNMS 06.000 CL687808		1	1	1	04/01/2033
31400H-FU-2	FNMA FNMS 05.500 CI687879		1	0	0	03/01/2018
31400H-RJ-4	FNMA FNMS 05.000 CI688189		1	0	0	03/01/2018
31400H-X4-0	FNMA FNMS 05.500 CI688399		1	69	69	02/01/2018
31400H-X5-7	FNMA FNMS 05.500 CI688400		1	1	1	02/01/2018
31400J-M8-9	FNMA FNMS 06.000 CL688983		1	8	8	05/01/2033
31400J-PX-1	FNMA FNMS 06.000 CL689038		1	111	111	05/01/2033
31400K-CU-8	FNMA FNMS 05.000 CI689583		1	0	0	02/01/2018
31400K-DX-1	FNMA FNMS 05.000 CI689618		1	0	0	06/01/2018
31400K-MY-9	FNMA FNMS 05.000 CI689875		1	0	0	08/01/2018
31400K-UA-2	FNMA FNMS 05.500 CI690077		1	8	8	02/01/2018
31400M-2B-7	FNMA FNMS 05.500 CI692070		1	20	20	02/01/2018
31400P-GF-6	FNMA FNMS 04.500 CI693298		1	19	19	01/01/2018
31400Q-D9-1	FNMA FNMS 07.500 CL694128		1	505	505	01/01/2033
31400R-2K-6	FNMA FNMS 05.000 CI695678		1	11	11	03/01/2018
31400R-RX-1	FNMA FNMS 04.500 CI695402		1	10	10	06/01/2018
31400R-UW-9	FNMA FNMS 05.000 CI695497		1	16	16	03/01/2018
31400R-ZS-3	FNMA FNMS 05.500 CI695653		1	57	57	03/01/2018
31400S-2U-2	FNMA FNMS 05.000 CI696587		1	13	13	04/01/2018
31400S-6N-4	FNMA FNMS 05.000 CI696677		1	25	25	04/01/2018
31400S-BA-6	FNMA FNMS 05.000 CI695833		1	27	27	04/01/2018
31400S-BP-3	FNMA FNMS 06.000 CI695846		1	0	0	04/01/2018
31400S-BV-0	FNMA FNMS 05.000 CI695852		1	11	11	05/01/2018
31400S-DJ-5	FNMA FNMS 04.500 CI695905		1	9	9	05/01/2018
31400S-YH-6	FNMA FNMS 05.000 CI696512		1	85	85	03/01/2018
31400T-EE-3	FNMA FNMS 05.500 CI696833		1	0	0	04/01/2018
31400T-GA-9	FNMA FNMS 05.500 CI696893		1	19	19	04/01/2018
31400T-MH-7	FNMA FNMS 04.500 CI697060		1	65	65	05/01/2018
31400T-MS-3	FNMA FNMS 05.000 CI697069		1	4	4	05/01/2018
31400U-AB-0	FNMA FNMS 04.500 CI697602		1	70	70	05/01/2018
31400U-HH-0	FNMA FNMS 04.500 CI697832		1	12	12	03/01/2018
31400U-L9-3	FNMA FNMS 05.500 CI697952		1	11	11	01/01/2019
31400V-6R-8	FNMA FNMS 05.500 CI699380		1	0	0	04/01/2018
31400V-6U-1	FNMA FNMS 05.500 CI699383		1	203	203	04/01/2018
31400V-6V-9	FNMA FNMS 05.500 CI699384		1	2	2	02/01/2018
31400V-Q4-7	FNMA FNMS 05.000 CI698975		1	22	22	04/01/2018
31400V-RX-2	FNMA FNMS 05.000 CI699002		1	0	0	06/01/2018
31400W-C2-4	FNMA FNMS 05.500 CI699489		1	1	1	04/01/2018
31400W-D5-6	FNMA FNMS 05.000 CI699524		1	0	0	06/01/2018
31400Y-FT-8	FNMA FNMS 05.000 CI701378		1	1	1	05/01/2018
31400Y-HD-1	FNMA FNMS 06.000 CL701428		1	30	30	02/01/2033
31400Y-PN-0	FNMA FNMS 05.000 CI701629		1	5	5	03/01/2018
31400Y-PP-5	FNMA FNMS 05.500 CI701630		1	3	3	02/01/2018
31401A-3A-3	FNMA FNMS 05.000 CI702893		1	4	4	04/01/2018
31401A-QT-7	FNMA FNMS 04.500 CI702566		1	1	1	05/01/2018
31401A-RJ-8	FNMA FNMS 04.500 CI702589		1	8	8	05/01/2018
31401A-SB-4	FNMA FNMS 05.000 CI702614		1	1	1	05/01/2018
31401A-T6-4	FNMA FNMS 05.000 CI702673		1	0	0	07/01/2018
31401A-U5-4	FNMA FNMS 05.000 CI702704		1	6	6	07/01/2018
31401B-4Q-5	FNMA FNMS 04.500 CI703831		1	47	47	05/01/2018
31401B-P3-3	FNMA FNMS 05.000 CI703442		1	35	35	05/01/2018
31401B-P6-6	FNMA FNMS 05.000 CI703445		1	9	9	05/01/2018
31401B-UW-3	FNMA FNMS 05.500 CI703597		1	0	0	05/01/2018
31401B-YF-6	FNMA FNMS 05.000 CI703710		1	9	9	02/01/2018
31401C-4K-6	FNMA FNMS 04.500 CI704726		1	6	6	06/01/2018
31401C-KU-6	FNMA FNMS 05.000 CI704207		1	0	0	06/01/2018
31401C-LJ-0	FNMA FNMS 05.000 CI704229		1	3	3	05/01/2018
31401C-TR-4	FNMA FNMS 06.000 CI704460		1	0	0	05/01/2018
31401C-YB-3	FNMA FNMS 05.000 CI704606		1	6	6	06/01/2018
31401D-5J-6	FNMA FNMS 04.500 CI705649		1	59	59	05/01/2018
31401D-EL-1	FNMA FNMS 05.500 CI704939		1	5	5	04/01/2018
31401E-XP-9	FNMA FNMS 05.000 CI706386		1	3	3	05/01/2018
31401H-7A-4	FNMA FNMS 05.000 CI709289		1	0	0	04/01/2018
31401H-7M-8	FNMA FNMS 05.000 CI709300		1	7	7	07/01/2018
31401H-LA-8	FNMA FNMS 04.000 CI708721		1	108	108	06/01/2018
31401H-U9-1	FNMA FNMS 05.000 CI709008		1	1	1	06/01/2018
31401J-PK-8	FNMA FNMS 06.000 CL709726		1	534	534	06/01/2033
31401K-BX-2	FNMA FNMS 05.000 CI710254		1	0	0	06/01/2018
31401K-CQ-6	FNMA FNMS 05.000 CI710279		1	1	1	06/01/2018
31401K-D5-1	FNMA FNMS 05.000 CI710324		1	0	0	06/01/2018
31401K-Q3-2	FNMA FNMS 05.500 CI710674		1	4	4	05/01/2018
31401K-QV-0	FNMA FNMS 05.500 CI710668		1	20	20	05/01/2018
31401K-YA-7	FNMA FNMS 05.000 CI710905		1	0	0	06/01/2018
31401L-WG-4	FNMA FNMS 06.000 CL711747		1	118	118	07/01/2033

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31401M-DH-1	FNMA FNMS 05.000 CI712104		1	5	5	05/01/2018
31401N-4R-7	FNMA FNMS 04.500 CL713732		1	0	0	09/01/2033
31401N-PE-3	FNMA FNMS 05.000 CI713321		1	0	0	08/01/2018
31401N-QS-1	FNMA FNMS 05.000 CI713365		1	1	1	07/01/2018
31401W-JH-3	FNMA FNMS 04.500 CI720364		1	1	1	06/01/2018
31401W-KE-8	FNMA FNMS 04.500 CI720393		1	4	4	07/01/2018
31401W-KV-0	FNMA FNMS 04.000 CI720408		1	16	16	07/01/2018
31401W-LK-3	FNMA FNMS 04.500 CI720430		1	7	7	07/01/2018
31401W-T3-3	FNMA FNMS 05.500 CI720670		1	10	10	06/01/2018
31401W-UM-9	FNMA FNMS 04.500 CI720688		1	6	6	06/01/2018
31401X-H5-9	FNMA FNMS 05.000 CL721252		1	6	6	06/01/2033
31401X-LY-1	FNMA FNMS 05.000 CI721343		1	0	0	06/01/2018
31401X-ZP-5	FNMA FNMS 09.500 CL721750		1	6	6	10/01/2026
31402A-WD-4	FNMA FNMS 04.000 CI723444		1	19	19	07/01/2018
31402A-YM-2	FNMA FNMS 05.000 CI723516		1	4	4	08/01/2018
31402B-DC-5	FNMA FNMS 04.500 CI723799		1	4	4	07/01/2018
31402B-UH-5	FNMA FNMS 05.000 CI724284		1	4	4	08/01/2018
31402B-ZE-7	FNMA FNMS 05.000 CI724441		1	1	1	08/01/2018
31402C-4S-8	FNMA FNMS 05.500 CI725433		1	721	721	03/01/2019
31402C-5E-8	FNMA FNMS 04.500 CI725445		1	2	2	05/01/2019
31402C-6V-9	FNMA FNMS 07.000 CL725484		1	26	26	08/01/2032
31402C-P6-3	FNMA FNMS 04.500 CI725045		1	0	0	11/01/2018
31402C-PX-4	FNMA FNMS 05.500 CI725038		1	102	102	11/01/2018
31402C-QV-7	FNMA FNMS 05.500 CI725068		1	23	23	01/01/2019
31402C-QZ-8	FNMA FNMS 05.500 CI725072		1	5	5	11/01/2018
31402C-TH-5	FNMA FNMS 05.500 CT725152		1	67	67	02/01/2024
31402C-TV-4	FNMA FNMS 08.000 CL725164		1	131	131	03/01/2033
31402C-U6-7	FNMA FNMS 05.000 CL725205		1	0	0	03/01/2034
31402C-VM-1	FNMA FNMS 05.000 CL725220		1	0	0	03/01/2034
31402C-VT-6	FNMA FNMS 06.500 CI725226		1	434	434	07/01/2018
31402C-XM-9	FNMA FNMS 07.000 CI725284		1	1	1	11/01/2018
31402C-ZC-9	FNMA FNMS 05.000 CI725339		1	12	12	04/01/2019
31402D-A5-9	FNMA FNMS 05.500 CI725528		1	1	1	04/01/2019
31402D-AH-3	FNMA FNMS 05.000 CI725508		1	42	42	02/01/2019
31402D-AK-6	FNMA FNMS 06.500 CI725510		1	0	0	07/01/2017
31402D-AU-4	FNMA FNMS 05.500 CI725519		1	8	8	05/01/2019
31402D-BC-3	FNMA FNMS 05.000 CI725535		1	15	15	05/01/2019
31402D-BU-3	FNMA FNMS 05.500 CI725551		1	0	0	06/01/2019
31402D-DG-2	FNMA FNMS 05.500 CI725603		1	0	0	07/01/2019
31402D-DK-3	FNMA FNMS 06.000 CI725606		1	28	28	03/01/2018
31402D-EH-9	FNMA FNMS 05.000 CI725636		1	4	4	07/01/2019
31402D-GM-6	FNMA FNMS 06.000 CL725704		1	1	1	08/01/2034
31402D-GQ-7	FNMA FNMS 05.000 CI725707		1	824	824	08/01/2019
31402D-JS-0	FNMA FNMS 05.500 CL725773		1	0	0	09/01/2034
31402D-JT-8	FNMA FNMS 07.000 CL725774		1	5	5	07/01/2034
31402D-KD-1	FNMA FNMS 04.500 CI725792		1	0	0	08/01/2019
31402D-KE-9	FNMA FNMS 05.500 CI725793		1	12	12	09/01/2019
31402D-KH-2	FNMA FNMS 05.500 CI725796		1	1	1	09/01/2019
31402D-MG-2	FNMA FNMS 06.000 CT725859		1	2	2	08/01/2021
31402D-P4-6	FNMA FNMS 05.500 CL725943		1	3	3	10/01/2034
31402D-XG-0	FNMA FNMS 05.000 CI726179		1	4	4	07/01/2018
31402E-G4-4	FNMA FNMS 04.000 CI726619		1	6	6	07/01/2018
31402E-ZH-4	FNMA FNMS 06.000 CL727144		1	733	733	09/01/2033
31402E-ZZ-4	FNMA FNMS 04.500 CL727160		1	138	138	08/01/2033
31402F-CE-3	FNMA FNMS 04.500 CI727369		1	60	60	08/01/2018
31402F-CP-8	FNMA FNMS 05.000 CI727378		1	0	0	08/01/2018
31402F-JU-0	FNMA FNMS 05.000 K2727575		1	43	43	06/01/2033
31402G-RZ-8	FNMA FNMS 05.000 CI728704		1	0	0	07/01/2018
31402H-FF-3	FNMA FNMS 05.000 CI729266		1	0	0	07/01/2018
31402H-HV-6	FNMA FNMS 05.500 CI729344		1	5	5	07/01/2018
31402J-6Y-8	FNMA FNMS 05.500 CL730887		1	32	32	08/01/2033
31402J-CD-7	FNMA FNMS 05.500 CI730068		1	1	1	09/01/2018
31402J-KA-4	FNMA FNMS 05.000 CI730289		1	6	6	09/01/2018
31402J-ZA-8	FNMA FNMS 05.500 CI730737		1	6	6	08/01/2018
31402K-WM-2	FNMA FNMS 06.000 CL731552		1	107	107	07/01/2033
31402K-ZB-3	FNMA FNMS 04.500 CI731638		1	0	0	08/01/2018
31402L-K3-5	FNMA FNMS 06.000 CL732114		1	102	102	08/01/2033
31402L-P4-8	FNMA FNMS 04.000 CI732243		1	12	12	08/01/2018
31402M-E8-9	FNMA FNMS 05.000 CI732859		1	5	5	09/01/2018
31402M-EE-6	FNMA FNMS 05.500 CI732833		1	694	694	09/01/2018
31402M-EN-6	FNMA FNMS 06.000 CL732841		1	849	849	08/01/2033
31402M-FJ-4	FNMA FNMS 06.000 CL732869		1	356	356	10/01/2033
31402M-MP-2	FNMA FNMS 05.000 CI733066		1	17	17	10/01/2018
31402N-BU-1	FNMA FNMS 05.000 CL733651		1	2,022	2,022	08/01/2033
31402Q-2V-2	FNMA FNMS 05.000 CL735288		1	0	0	03/01/2035
31402Q-2W-0	FNMA FNMS 05.000 CI735289		1	4	4	05/01/2019
31402Q-6L-0	FNMA FNMS 05.000 CI735375		1	11	11	01/01/2020
31402Q-D5-7	FNMA FNMS 05.500 CI734624		1	0	0	07/01/2019
31402Q-D9-9	FNMA FNMS 05.000 CI734628		1	5	5	08/01/2019
31402Q-ET-4	FNMA FNMS 05.000 CI734646		1	2	2	09/01/2018
31402Q-GA-3	FNMA FNMS 04.500 CI734693		1	4	4	07/01/2018
31402Q-GR-6	FNMA FNMS 05.500 CI734708		1	26	26	09/01/2018
31402Q-GS-4	FNMA FNMS 05.000 CI734709		1	1	1	09/01/2018
31402Q-NC-1	FNMA FNMS 05.500 CI734887		1	24	24	08/01/2018
31402Q-NF-4	FNMA FNMS 05.000 CI734890		1	3	3	08/01/2018
31402Q-NG-2	FNMA FNMS 05.500 CI734891		1	21	21	07/01/2018
31402Q-T6-8	FNMA FNMS 06.000 CI735073		1	3	3	10/01/2019
31402Q-TN-1	FNMA FNMS 04.500 CI735057		1	3	3	01/01/2019
31402Q-TV-3	FNMA FNMS 05.000 CI735064		1	2	2	12/01/2019
31402Q-VG-3	FNMA FNMS 06.000 CL735115		1	520	520	12/01/2034
31402Q-X9-7	FNMA FNMS 07.500 CL735204		1	58	58	09/01/2034
31402Q-XF-3	FNMA FNMS 05.500 CL735178		1	4	4	01/01/2035
31402Q-Y3-9	FNMA FNMS 05.500 CL735230		1	2	2	02/01/2035
31402Q-Z5-3	FNMA FNMS 06.500 K1735264		1	53	53	08/01/2017
31402R-6P-9	FNMA FNMS 04.000 CI736278		1	4	4	08/01/2018
31402R-A3-3	FNMA FNMS 05.000 CI735426		1	35	35	03/01/2020
31402R-AB-5	FNMA FNMS 05.000 CL735402		1	1	1	04/01/2035
31402R-AC-3	FNMA FNMS 05.000 CL735403		1	4	4	04/01/2035
31402R-AY-5	FNMA FNMS 05.500 CI735423		1	20	20	02/01/2020
31402R-BG-3	FNMA FNMS 06.000 CI735439		1	218	218	09/01/2019
31402R-BG-3	FNMA FNMS 06.000 CI735439		1	6	6	09/01/2019
31402R-BX-6	FNMA FNMS 05.500 CI735454		1	10	10	11/01/2018
31402R-C7-2	FNMA FNMS 04.500 CI735494		1	238	238	03/01/2020
31402R-CV-9	FNMA FNMS 05.000 CL735484		1	1	1	05/01/2035
31402R-FQ-7	FNMA FNMS 05.500 CI735575		1	168	168	12/01/2018
31402R-GM-5	FNMA FNMS 05.000 CI735604		1	34	34	06/01/2020
31402R-GU-7	FNMA FNMS 05.500 CI735611		1	84	84	03/01/2020
31402R-HX-0	FNMA FNMS 04.500 CI735646		1	4	4	07/01/2020
31402R-J2-6	FNMA FNMS 05.500 CI735681		1	8	8	07/01/2020
31402R-J3-4	FNMA FNMS 05.500 CI735682		1	16	16	12/01/2018
31402R-JE-0	FNMA FNMS 05.500 CI735661		1	0	0	12/01/2017
31402R-JX-8	FNMA FNMS 05.000 CI735678		1	2	2	07/01/2020

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31402R-LJ-6	FNMA FNMS 05.500 CI735729		1	9	9	12/01/2019
31402R-NM-7	FNMA FNMS 05.000 CL735796		1	9	9	03/01/2034
31402R-NP-0	FNMA FNMS 05.500 CI735798		1	3	3	07/01/2020
31402R-QD-4	FNMA FNMS 06.500 CL735852		1	48	48	08/01/2035
31402R-ST-7	FNMA FNMS 05.500 CI735930		1	309	309	12/01/2018
31402S-3A-3	FNMA FNMS 05.500 CI737093		1	0	0	07/01/2019
31402S-Y5-0	FNMA FNMS 05.000 CI737032		1	18	18	09/01/2018
31402T-KX-2	FNMA FNMS 05.000 CI737510		1	2	2	09/01/2018
31402T-NE-1	FNMA FNMS 06.000 CL737589		1	310	310	09/01/2033
31402T-SZ-9	FNMA FNMS 05.000 CL737736		1	123	123	09/01/2033
31402T-Z6-5	FNMA FNMS 05.000 CI737965		1	1	1	08/01/2018
31402U-DH-2	FNMA FNMS 04.500 CI738204		1	70	70	10/01/2018
31402U-DZ-2	FNMA FNMS 05.000 CI738220		1	0	0	10/01/2018
31402U-SV-5	FNMA FNMS 05.000 CI738632		1	6	6	11/01/2018
31402V-FH-8	FNMA FNMS 05.500 CI739168		1	0	0	09/01/2018
31402V-T6-7	FNMA FNMS 05.000 CI739573		1	1	1	10/01/2018
31402W-6Z-6	FNMA FNMS 05.000 CI740788		1	2	2	09/01/2018
31402W-BU-1	FNMA FNMS 05.000 CI739951		1	14	14	09/01/2018
31402W-T8-1	FNMA FNMS 05.000 CI740475		1	1	1	10/01/2018
31402W-TB-4	FNMA FNMS 05.000 CI740446		1	9	9	09/01/2018
31402W-TF-5	FNMA FNMS 04.000 CI740450		1	2	2	09/01/2018
31402W-TG-3	FNMA FNMS 04.500 CI740451		1	1	1	09/01/2018
31402W-UF-3	FNMA FNMS 05.500 CI740482		1	0	0	10/01/2018
31402W-VE-5	FNMA FNMS 05.000 CI740513		1	3	3	10/01/2018
31402W-VJ-4	FNMA FNMS 05.000 CI740517		1	3	3	10/01/2018
31402X-2R-6	FNMA FNMS 05.000 CI741584		1	28	28	09/01/2018
31402X-3Q-7	FNMA FNMS 03.500 CI741607		1	1	1	09/01/2018
31402X-3Z-7	FNMA FNMS 05.500 CI741616		1	4	4	10/01/2018
31402X-FW-1	FNMA FNMS 05.000 CI740981		1	5	5	10/01/2018
31402X-GA-8	FNMA FNMS 06.000 CI740993		1	1	1	10/01/2018
31402X-L3-8	FNMA FNMS 04.000 CI741146		1	1	1	09/01/2018
31402Y-AA-2	FNMA FNMS 06.000 CL741701		1	164	164	10/01/2033
31402Y-FB-5	FNMA FNMS 05.500 CL741862		1	70	70	09/01/2033
31403A-2N-4	FNMA FNMS 07.000 CL743381		1	0	0	08/01/2028
31403A-6G-5	FNMA FNMS 05.000 CI743471		1	82	82	10/01/2018
31403A-LL-7	FNMA FNMS 05.000 CI742931		1	3	3	10/01/2018
31403A-NT-8	FNMA FNMS 05.500 CI743002		1	0	0	10/01/2018
31403A-SW-6	FNMA FNMS 05.000 CI743133		1	6	6	10/01/2018
31403A-YJ-8	FNMA FNMS 05.000 CI743313		1	4	4	10/01/2018
31403A-ZK-4	FNMA FNMS 05.500 CI743346		1	10	10	10/01/2018
31403B-3D-3	FNMA FNMS 04.500 CI744296		1	6	6	09/01/2018
31403B-AQ-6	FNMA FNMS 07.000 CL743515		1	1	1	10/01/2033
31403B-LJ-0	FNMA FNMS 05.000 CL743829		1	6,293	6,293	11/01/2033
31403B-R5-4	FNMA FNMS 05.000 CI744008		1	5	5	07/01/2018
31403C-2M-2	FNMA FNMS 04.000 CI745180		1	1	1	08/01/2018
31403C-2Z-3	FNMA FNMS 05.500 CI745192		1	0	0	06/01/2020
31403C-3A-7	FNMA FNMS 05.500 CI745193		1	20	20	06/01/2020
31403C-3S-8	FNMA FNMS 05.500 CI745209		1	34	34	09/01/2019
31403C-4X-6	FNMA FNMS 06.000 CI745238		1	11	11	12/01/2020
31403C-6H-9	FNMA FNMS 04.500 CI745272		1	5	5	10/01/2019
31403C-6L-0	FNMA FNMS 05.000 CL745275		1	0	0	02/01/2036
31403C-6Q-9	FNMA FNMS 05.000 CI745279		1	42	42	02/01/2021
31403C-6Z-9	FNMA FNMS 07.500 CL745288		1	82	82	10/01/2032
31403C-BS-9	FNMA FNMS 05.000 CI744449		1	1	1	09/01/2018
31403C-C5-8	FNMA FNMS 05.500 CI744492		1	3	3	10/01/2018
31403C-QF-1	FNMA FNMS 05.000 CI744854		1	4	4	11/01/2018
31403C-UZ-2	FNMA FNMS 06.000 CL745000		1	1	1	10/01/2035
31403C-XK-2	FNMA FNMS 06.500 CI745082		1	10	10	12/01/2019
31403C-ZY-0	FNMA FNMS 05.000 CL745159		1	147	147	12/01/2035
31403D-BD-0	FNMA FNMS 05.000 CL745336		1	0	0	03/01/2036
31403D-BY-4	FNMA FNMS 05.000 CL745355		1	0	0	03/01/2036
31403D-CE-7	FNMA FNMS 05.000 CI745369		1	9	9	12/01/2019
31403D-CY-3	FNMA FNMS 05.000 CI745387		1	3	3	04/01/2019
31403D-D7-1	FNMA FNMS 08.000 CI745426		1	31	31	02/01/2022
31403D-DK-2	FNMA FNMS 06.000 CI745406		1	8	8	03/01/2021
31403D-DL-0	FNMA FNMS 06.000 CI745407		1	106	106	04/01/2024
31403D-DL-0	FNMA FNMS 06.000 CT745407		1	11	11	04/01/2024
31403D-G9-4	FNMA FNMS 05.000 CI745524		1	304	304	04/01/2020
31403D-GG-8	FNMA FNMS 05.500 CI745499		1	75	75	07/01/2020
31403D-HC-6	FNMA FNMS 07.000 CL745527		1	51	51	05/01/2034
31403D-J3-4	FNMA FNMS 05.500 CL745582		1	301	301	06/01/2036
31403D-JF-7	FNMA FNMS 05.500 CI745562		1	4	4	04/01/2021
31403D-JG-5	FNMA FNMS 05.500 CL745563		1	38	38	08/01/2034
31403D-JZ-3	FNMA FNMS 05.000 CL745580		1	6	6	06/01/2036
31403D-LR-8	FNMA FNMS 06.500 CL745636		1	51	51	06/01/2035
31403D-PU-7	FNMA FNMS 05.000 CI745735		1	5	5	03/01/2021
31403D-PW-3	FNMA FNMS 05.000 CI745737		1	0	0	03/01/2021
31403D-SF-7	FNMA FNMS 06.500 CL745818		1	3	3	09/01/2036
31403D-T8-2	FNMA FNMS 06.500 CL745875		1	1	1	09/01/2036
31403D-VZ-9	FNMA FNMS 06.500 CL745932		1	44	44	11/01/2036
31403D-WH-8	FNMA FNMS 06.500 CL745948		1	0	0	10/01/2036
31403D-WP-0	FNMA FNMS 07.000 CL745954		1	78	78	07/01/2032
31403D-YY-9	FNMA FNMS 05.000 CI746027		1	2	2	12/01/2018
31403E-3J-4	FNMA FNMS 06.000 CL747001		1	618	618	12/01/2033
31403E-5A-1	FNMA FNMS 05.500 CI747041		1	793	793	03/01/2019
31403E-5B-9	FNMA FNMS 05.500 CL747042		1	74	74	03/01/2034
31403E-CC-9	FNMA FNMS 05.500 CI746267		1	49	49	10/01/2018
31403E-H7-5	FNMA FNMS 05.000 CI746454		1	1	1	10/01/2018
31403E-MD-6	FNMA FNMS 04.500 CI746556		1	2	2	10/01/2018
31403F-2N-3	FNMA FNMS 05.000 CI747881		1	17	17	01/01/2019
31403F-2S-2	FNMA FNMS 05.000 CI747885		1	133	133	01/01/2019
31403F-4E-1	FNMA FNMS 05.500 CI747921		1	1	1	11/01/2018
31403F-QP-2	FNMA FNMS 05.500 CL747562		1	30	30	11/01/2033
31403F-XK-5	FNMA FNMS 05.500 CI747782		1	9	9	10/01/2018
31403F-YS-7	FNMA FNMS 05.000 CI747821		1	0	0	11/01/2018
31403F-YV-0	FNMA FNMS 05.500 CI747824		1	3	3	11/01/2018
31403F-Z7-2	FNMA FNMS 05.000 CI747866		1	8	8	11/01/2018
31403G-5A-6	FNMA FNMS 05.000 CI748841		1	5	5	06/01/2022
31403G-5C-2	FNMA FNMS 06.000 CI748843		1	117	117	06/01/2022
31403G-A6-9	FNMA FNMS 05.000 CI748029		1	12	12	12/01/2018
31403G-A7-7	FNMA FNMS 05.500 CI748030		1	0	0	12/01/2018
31403G-B5-0	FNMA FNMS 05.500 CI748060		1	2	2	11/01/2018
31403G-WG-3	FNMA FNMS 05.000 CI748647		1	3	3	09/01/2018
31403H-4Q-0	FNMA FNMS 06.000 CI749731		1	195	195	11/01/2018
31403H-UT-5	FNMA FNMS 05.000 CI749494		1	2	2	11/01/2018
31403J-GW-0	FNMA FNMS 05.000 CI750013		1	17	17	11/01/2018
31403J-JT-4	FNMA FNMS 04.500 CI750074		1	1	1	02/01/2019
31403J-Q6-6	FNMA FNMS 06.000 CL750277		1	64	64	10/01/2033
31403J-WV-4	FNMA FNMS 06.000 CI750460		1	7	7	11/01/2018
31403K-G7-2	FNMA FNMS 05.000 CI750922		1	3	3	10/01/2018
31403K-GU-1	FNMA FNMS 05.000 CI750911		1	0	0	07/01/2018
31403K-V6-7	FNMA FNMS 05.000 CL751337		1	7	7	03/01/2034

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31403L-2H-3	FNMA FNMS 05.500 CI752376		1	0	0	10/01/2018
31403L-D4-0	FNMA FNMS 04.000 CI751723		1	1	1	11/01/2018
31403L-DV-0	FNMA FNMS 05.000 CI751716		1	636	636	11/01/2018
31403L-DZ-1	FNMA FNMS 05.000 CI751720		1	6	6	11/01/2018
31403L-L3-3	FNMA FNMS 05.500 CI751946		1	0	0	11/01/2018
31403L-UB-5	FNMA FNMS 05.000 CI752178		1	2	2	10/01/2018
31403M-F8-7	FNMA FNMS 05.000 CI752691		1	5	5	12/01/2018
31403M-GY-9	FNMA FNMS 04.500 CI752715		1	8	8	12/01/2018
31403M-QT-9	FNMA FNMS 05.000 CI752966		1	4	4	10/01/2018
31403M-XR-5	FNMA FNMS 04.500 CL753188		1	0	0	12/01/2033
31403N-S5-7	FNMA FNMS 05.000 CI753940		1	12	12	12/01/2018
31403Q-CD-0	FNMA FNMS 08.000 CL754368		1	75	75	04/01/2032
31403Q-DA-5	FNMA FNMS 06.000 CI754397		1	1	1	11/01/2018
31403Q-VD-9	FNMA FNMS 06.000 CL754912		1	206	206	09/01/2033
31403R-B2-3	FNMA FNMS 05.000 CI755257		1	14	14	11/01/2018
31403R-KJ-6	FNMA FNMS 05.500 CI755497		1	3	3	11/01/2018
31403R-PA-0	FNMA FNMS 05.500 CL755617		1	1	1	01/01/2034
31403S-QV-1	FNMA FNMS 05.000 CI756568		1	3	3	11/01/2018
31403S-ZB-5	FNMA FNMS 05.000 CI756838		1	59	59	01/01/2019
31403S-ZH-2	FNMA FNMS 05.000 CI756844		1	8	8	02/01/2019
31403T-3H-5	FNMA FNMS 05.000 CI757800		1	4	4	01/01/2020
31403T-5W-0	FNMA FNMS 05.000 CI757861		1	6	6	10/01/2018
31403T-SD-7	FNMA FNMS 05.000 CT757516		1	103	103	02/01/2024
31403U-2X-8	FNMA FNMS 07.000 CL758690		1	133	133	07/01/2034
31403U-XJ-5	FNMA FNMS 04.500 CI758581		1	4	4	10/01/2019
31403U-ZN-4	FNMA FNMS 05.500 CI758649		1	19	19	08/01/2019
31403V-MW-6	FNMA FNMS 06.000 CI759173		1	10	10	01/01/2019
31403W-AL-1	FNMA FNMS 05.500 CI759711		1	1	1	02/01/2019
31403W-AU-1	FNMA FNMS 06.000 CL759719		1	172	172	02/01/2034
31403W-BY-2	FNMA FNMS 06.000 CI759755		1	1	1	01/01/2019
31403X-2W-4	FNMA FNMS 05.000 CI761389		1	7	7	04/01/2019
31403X-3W-3	FNMA FNMS 04.500 CI761413		1	0	0	06/01/2019
31403X-4N-2	FNMA FNMS 05.500 CI761429		1	3	3	09/01/2019
31403X-5W-1	FNMA FNMS 05.500 CI761461		1	0	0	03/01/2019
31403X-7G-4	FNMA FNMS 05.500 CI761495		1	14	14	09/01/2019
31403X-WB-7	FNMA FNMS 05.500 CI761242		1	1	1	06/01/2019
31403X-YW-9	FNMA FNMS 05.500 CI761325		1	7	7	04/01/2019
31403X-ZA-6	FNMA FNMS 05.000 CI761337		1	11	11	04/01/2019
31403Y-BA-0	FNMA FNMS 05.500 CI761533		1	1	1	08/01/2019
31403Y-CU-5	FNMA FNMS 04.500 CT761583		1	23	23	08/01/2023
31404A-6B-5	FNMA FNMS 05.500 CI763266		1	0	0	02/01/2019
31404A-VS-0	FNMA FNMS 06.000 CI763025		1	1	1	07/01/2018
31404B-HC-9	FNMA FNMS 06.500 CL763527		1	3	3	02/01/2034
31404B-MW-9	FNMA FNMS 05.500 CL763673		1	6,141	6,141	01/01/2034
31404C-Q6-0	FNMA FNMS 07.500 CL764677		1	525	525	02/01/2034
31404C-WM-8	FNMA FNMS 05.000 CI764852		1	1	1	01/01/2019
31404D-KR-8	FNMA FNMS 06.000 CL765404		1	2,359	2,359	08/01/2034
31404D-YR-3	FNMA FNMS 05.000 CI765820		1	7	7	02/01/2019
31404E-2J-4	FNMA FNMS 05.500 CI766777		1	0	0	03/01/2019
31404E-GE-0	FNMA FNMS 05.500 CL766197		1	62	62	02/01/2034
31404E-J5-6	FNMA FNMS 05.500 CL766284		1	500	500	03/01/2034
31404E-KZ-8	FNMA FNMS 05.500 CI766312		1	2	2	03/01/2019
31404F-FB-4	FNMA FNMS 05.500 CI767062		1	3	3	03/01/2019
31404G-M7-3	FNMA FNMS 05.500 CI768182		1	1	1	03/01/2019
31404G-SN-2	FNMA FNMS 05.500 CI768325		1	2	2	02/01/2019
31404G-Z2-0	FNMA FNMS 05.500 CI768561		1	1	1	02/01/2019
31404H-K8-1	FNMA FNMS 07.000 CL769019		1	13	13	12/01/2031
31404H-LA-5	FNMA FNMS 08.000 CL769021		1	248	248	02/01/2031
31404H-RK-7	FNMA FNMS 05.000 CI769190		1	7	7	01/01/2019
31404H-S2-6	FNMA FNMS 04.500 CI769237		1	1	1	12/01/2018
31404H-S3-4	FNMA FNMS 05.000 CI769238		1	9	9	12/01/2018
31404K-2N-1	FNMA FNMS 05.500 CI771281		1	0	0	03/01/2019
31404L-6R-6	FNMA FNMS 07.000 CL772280		1	2	2	03/01/2031
31404L-EU-0	FNMA FNMS 04.500 CL771547		1	0	0	03/01/2034
31404M-5W-4	FNMA FNMS 05.500 CI773161		1	1	1	06/01/2019
31404N-HR-0	FNMA FNMS 05.000 CI773440		1	656	656	07/01/2019
31404N-J7-2	FNMA FNMS 05.000 CI773486		1	3	3	08/01/2019
31404N-KG-0	FNMA FNMS 05.500 CI773495		1	1	1	08/01/2019
31404N-KN-5	FNMA FNMS 05.500 CI773501		1	3	3	08/01/2019
31404N-LJ-3	FNMA FNMS 04.500 CI773529		1	10	10	03/01/2019
31404N-T4-8	FNMA FNMS 05.500 CI773771		1	0	0	04/01/2019
31404P-AH-4	FNMA FNMS 05.000 CI774108		1	6	6	05/01/2019
31404P-AJ-0	FNMA FNMS 05.500 CI774109		1	1	1	04/01/2019
31404P-KH-3	FNMA FNMS 06.000 CL774396		1	25	25	04/01/2034
31404P-LW-9	FNMA FNMS 05.500 CI774441		1	2	2	04/01/2019
31404Q-2H-1	FNMA FNMS 05.500 CL775776		1	58	58	05/01/2034
31404Q-3Z-0	FNMA FNMS 05.500 CI775816		1	0	0	05/01/2019
31404Q-GU-7	FNMA FNMS 05.000 CL775211		1	10	10	05/01/2034
31404Q-PY-9	FNMA FNMS 05.000 CI775439		1	1	1	05/01/2019
31404R-6F-9	FNMA FNMS 04.500 CL776770		1	0	0	05/01/2034
31404R-RA-7	FNMA FNMS 05.500 CI776381		1	3	3	05/01/2019
31404R-S9-9	FNMA FNMS 06.500 CL776444		1	1	1	07/01/2034
31404R-ZK-6	FNMA FNMS 06.500 CL776646		1	1	1	02/01/2034
31404S-B7-9	FNMA FNMS 05.500 CI776862		1	1	1	04/01/2019
31404S-NQ-4	FNMA FNMS 05.500 CI777199		1	1	1	05/01/2019
31404S-P9-0	FNMA FNMS 05.500 CI777248		1	2	2	07/01/2019
31404S-YM-1	FNMA FNMS 05.000 CI777516		1	1	1	06/01/2019
31404T-MD-2	FNMA FNMS 05.500 CI778056		1	1	1	04/01/2019
31404T-Q8-9	FNMA FNMS 05.500 CI778179		1	12	12	05/01/2019
31404U-G5-3	FNMA FNMS 05.000 CI778820		1	5	5	01/01/2020
31404U-GY-0	FNMA FNMS 05.500 CI778815		1	1	1	08/01/2019
31404U-Q7-8	FNMA FNMS 05.000 CI779078		1	14	14	06/01/2019
31404U-S7-6	FNMA FNMS 05.500 CI779142		1	15	15	06/01/2019
31404U-S9-2	FNMA FNMS 05.000 CI779144		1	2	2	06/01/2019
31404V-EP-9	FNMA FNMS 05.500 CI779642		1	2	2	07/01/2019
31404V-FC-7	FNMA FNMS 06.000 CL779663		1	1,013	1,013	07/01/2034
31404V-GD-4	FNMA FNMS 05.500 CI779696		1	0	0	07/01/2019
31404V-XM-5	FNMA FNMS 05.500 CI780184		1	3	3	04/01/2019
31404V-YA-0	FNMA FNMS 05.500 CI780205		1	14	14	05/01/2019
31404W-TV-8	FNMA FNMS 04.500 CI780964		1	3	3	05/01/2019
31404X-M7-6	FNMA FNMS 04.500 RE781682		1	7	7	05/01/2035
31404X-VN-1	FNMA FNMS 04.500 CI781921		1	0	0	02/01/2021
31404X-XY-5	FNMA FNMS 07.000 CL781995		1	2	2	08/01/2031
31404X-XZ-2	FNMA FNMS 07.500 CL781996		1	2	2	07/01/2031
31404Y-BM-3	FNMA FNMS 05.500 CL782244		1	16	16	07/01/2034
31404Y-N4-0	FNMA FNMS 06.000 CI782611		1	0	0	07/01/2019
31404Y-NP-3	FNMA FNMS 05.500 CI782598		1	12	12	06/01/2019
31404Y-TB-8	FNMA FNMS 05.500 CI782746		1	0	0	07/01/2019
31404Y-VZ-2	FNMA FNMS 05.500 CI782832		1	5	5	08/01/2019
31404Y-XR-8	FNMA FNMS 05.500 CI782888		1	0	0	06/01/2019
31405A-L8-4	FNMA FNMS 06.000 CI783451		1	0	0	11/01/2019
31405B-H9-5	FNMA FNMS 05.000 CI784256		1	2	2	01/01/2020

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31405B-HW-4	FNMA FNMS 05.500 CI784245		1	1	1	07/01/2019
31405C-4D-8	FNMA FNMS 05.500 CI785720		1	1	1	07/01/2019
31405C-6P-9	FNMA FNMS 05.500 CI785778		1	0	0	07/01/2019
31405C-6X-2	FNMA FNMS 05.000 CI785786		1	3	3	11/01/2019
31405C-7B-9	FNMA FNMS 05.000 CI785790		1	15	15	11/01/2019
31405C-G4-5	FNMA FNMS 05.500 CI785119		1	1	1	07/01/2019
31405C-HL-6	FNMA FNMS 05.500 CI785135		1	3	3	09/01/2019
31405C-MM-8	FNMA FNMS 05.000 CI785264		1	8	8	07/01/2019
31405C-UW-7	FNMA FNMS 04.500 CI785497		1	8	8	06/01/2019
31405C-W5-4	FNMA FNMS 05.500 CI785568		1	1	1	09/01/2019
31405C-WE-5	FNMA FNMS 05.000 CI785545		1	2	2	11/01/2019
31405C-XW-4	FNMA FNMS 05.000 CI785593		1	12	12	11/01/2019
31405C-Z4-4	FNMA FNMS 05.000 CI785663		1	1	1	12/01/2019
31405D-KD-8	FNMA FNMS 05.500 CI786092		1	0	0	07/01/2019
31405D-NC-7	FNMA FNMS 06.000 CL786187		1	185	185	07/01/2034
31405D-RP-4	FNMA FNMS 05.500 CI786294		1	1	1	07/01/2019
31405D-RS-8	FNMA FNMS 05.500 CI786297		1	1	1	07/01/2019
31405D-V4-6	FNMA FNMS 05.500 CI786435		1	1	1	07/01/2019
31405D-WD-5	FNMA FNMS 05.500 CI786444		1	0	0	07/01/2019
31405D-XJ-1	FNMA FNMS 05.500 CI786481		1	60	60	07/01/2019
31405D-ZC-4	FNMA FNMS 03.500 CI786539		1	16	16	06/01/2019
31405E-6D-2	FNMA FNMS 06.000 CI787568		1	20	20	03/01/2020
31405F-4E-9	FNMA FNMS 05.500 CI788421		1	10	10	09/01/2019
31405F-FM-9	FNMA FNMS 07.000 CL787772		1	3	3	10/01/2031
31405F-LD-2	FNMA FNMS 05.500 CI787924		1	5	5	06/01/2019
31405F-NU-2	FNMA FNMS 05.500 CI788003		1	1	1	08/01/2019
31405F-NZ-1	FNMA FNMS 05.500 CI788008		1	4	4	08/01/2019
31405F-QT-2	FNMA FNMS 05.500 CI788066		1	1	1	09/01/2019
31405F-VC-3	FNMA FNMS 05.500 CI788211		1	2	2	02/01/2021
31405F-WD-0	FNMA FNMS 05.500 CI788244		1	1	1	07/01/2019
31405G-EF-3	FNMA FNMS 05.500 CI788634		1	1	1	06/01/2019
31405G-RZ-5	FNMA FNMS 05.500 CI789004		1	1	1	07/01/2019
31405G-Y2-0	FNMA FNMS 05.500 CI789229		1	0	0	08/01/2019
31405H-AM-0	FNMA FNMS 05.000 CI789412		1	38	38	07/01/2019
31405H-C8-9	FNMA FNMS 05.500 CI789495		1	0	0	07/01/2019
31405H-HR-2	FNMA FNMS 05.500 CI789640		1	0	0	09/01/2019
31405H-HT-8	FNMA FNMS 05.500 CI789642		1	0	0	09/01/2019
31405H-RP-5	FNMA FNMS 05.500 CI789894		1	8	8	10/01/2019
31405H-V8-8	FNMA FNMS 05.500 CI790039		1	1	1	08/01/2019
31405J-BH-6	FNMA FNMS 05.500 CI790340		1	0	0	08/01/2019
31405J-BN-3	FNMA FNMS 06.000 CL790345		1	188	188	09/01/2034
31405J-DD-3	FNMA FNMS 05.500 CI790400		1	1	1	08/01/2019
31405J-XS-8	FNMA FNMS 05.500 CI790989		1	1	1	07/01/2019
31405K-6U-0	FNMA FNMS 06.500 CL792083		1	3	3	10/01/2034
31405K-BW-0	FNMA FNMS 05.500 CI791253		1	4	4	09/01/2019
31405K-BY-6	FNMA FNMS 05.500 CI791255		1	0	0	09/01/2019
31405K-CD-1	FNMA FNMS 06.000 CI791268		1	15	15	09/01/2019
31405K-F5-5	FNMA FNMS 05.500 CI791388		1	1	1	09/01/2019
31405K-GF-2	FNMA FNMS 05.500 CI791398		1	3	3	10/01/2019
31405K-M7-3	FNMA FNMS 06.500 CL791582		1	44	44	08/01/2034
31405K-MV-0	FNMA FNMS 06.500 CL791572		1	15	15	08/01/2032
31405K-RR-4	FNMA FNMS 05.000 CI791696		1	5	5	12/01/2019
31405K-X6-3	FNMA FNMS 05.500 CI791901		1	3	3	08/01/2019
31405K-XF-3	FNMA FNMS 05.500 CI791878		1	5	5	08/01/2019
31405K-Y3-9	FNMA FNMS 05.500 CI791930		1	2	2	08/01/2019
31405L-KY-4	FNMA FNMS 05.500 CI792411		1	1	1	09/01/2019
31405L-L4-9	FNMA FNMS 05.500 CI792447		1	56	56	11/01/2019
31405L-LE-7	FNMA FNMS 06.000 CI792425		1	1	1	09/01/2019
31405L-ZF-9	FNMA FNMS 05.500 CI792842		1	1	1	08/01/2019
31405M-BQ-9	FNMA FNMS 05.500 CI793047		1	1	1	08/01/2019
31405M-F6-9	FNMA FNMS 07.000 CL793189		1	151	151	07/01/2034
31405M-GA-9	FNMA FNMS 05.500 CI793193		1	0	0	07/01/2019
31405M-HH-3	FNMA FNMS 05.500 CI793232		1	10	10	09/01/2019
31405M-Q3-4	FNMA FNMS 06.000 CL793474		1	382	382	09/01/2034
31405M-TX-5	FNMA FNMS 05.500 CI793566		1	35	35	09/01/2019
31405N-2N-4	FNMA FNMS 05.500 CI794681		1	0	0	10/01/2019
31405N-5W-1	FNMA FNMS 05.500 CI794761		1	1	1	10/01/2019
31405N-A9-6	FNMA FNMS 05.500 CI793932		1	4	4	09/01/2019
31405N-AT-2	FNMA FNMS 05.500 CI793918		1	182	182	09/01/2019
31405N-AT-2	FNMA FNMS 05.500 CI793918		1	5	5	09/01/2019
31405N-C6-0	FNMA FNMS 06.000 CL793993		1	100	100	09/01/2034
31405N-CX-1	FNMA FNMS 06.000 CL793986		1	101	101	09/01/2029
31405N-KN-4	FNMA FNMS 05.500 CI794201		1	1	1	09/01/2019
31405N-MQ-5	FNMA FNMS 06.000 CL794267		1	0	0	09/01/2034
31405N-MX-0	FNMA FNMS 05.500 CI794274		1	1	1	09/01/2019
31405P-AL-4	FNMA FNMS 06.000 CI794811		1	8	8	10/01/2019
31405P-E6-3	FNMA FNMS 05.500 CI794957		1	0	0	10/01/2019
31405P-QR-4	FNMA FNMS 05.500 CI795264		1	1	1	09/01/2019
31405P-YN-4	FNMA FNMS 05.500 CI795517		1	0	0	08/01/2019
31405Q-EH-7	FNMA FNMS 06.000 CL795836		1	54	54	09/01/2034
31405Q-QR-2	FNMA FNMS 06.500 CL796164		1	4	4	10/01/2034
31405Q-RS-9	FNMA FNMS 05.500 CL796197		1	1	1	11/01/2034
31405Q-UG-1	FNMA FNMS 05.500 CL796283		1	13	13	12/01/2034
31405Q-XB-9	FNMA FNMS 05.500 CI796374		1	4	4	11/01/2019
31405R-3U-8	FNMA FNMS 05.000 CI797411		1	0	0	12/01/2019
31405R-DS-2	FNMA FNMS 05.500 CI796713		1	2	2	08/01/2019
31405R-FP-6	FNMA FNMS 05.000 CI796774		1	1	1	12/01/2019
31405R-GT-7	FNMA FNMS 05.500 CI796810		1	0	0	09/01/2019
31405R-K3-9	FNMA FNMS 05.500 CI796914		1	14	14	10/01/2019
31405S-BQ-6	FNMA FNMS 05.500 CI797547		1	7	7	04/01/2020
31405S-J8-8	FNMA FNMS 05.000 CI797787		1	3	3	03/01/2020
31405S-LD-4	FNMA FNMS 04.000 RI797824		1	2	2	04/01/2020
31405S-UE-2	FNMA FNMS 05.500 CI798081		1	3	3	02/01/2020
31405S-UV-4	FNMA FNMS 05.500 CI798096		1	5	5	03/01/2020
31405T-PK-2	FNMA FNMS 05.000 CI798826		1	8	8	12/01/2019
31405U-7F-0	FNMA FNMS 05.000 CI800194		1	2	2	12/01/2019
31405U-F4-6	FNMA FNMS 06.500 CL799487		1	6	6	11/01/2034
31405U-WF-2	FNMA FNMS 05.000 CI799946		1	4	4	11/01/2019
31405V-2A-4	FNMA FNMS 05.500 CI800969		1	4	4	10/01/2019
31405V-2D-8	FNMA FNMS 05.000 CI800972		1	1	1	10/01/2019
31405V-CH-8	FNMA FNMS 05.500 CI800272		1	1	1	12/01/2019
31405V-E8-6	FNMA FNMS 05.500 CI800359		1	3	3	12/01/2019
31405V-GQ-4	FNMA FNMS 05.500 CI800407		1	1	1	12/01/2019
31405V-QC-4	FNMA FNMS 05.000 CI800651		1	1	1	10/01/2019
31405V-WY-9	FNMA FNMS 05.000 CI800863		1	3	3	01/01/2020
31405V-Z8-3	FNMA FNMS 05.500 CI800967		1	7	7	10/01/2019
31405W-2Y-0	FNMA FNMS 05.000 CI801891		1	25	25	10/01/2019
31405W-6S-9	FNMA FNMS 05.000 CI801981		1	6	6	11/01/2019
31405W-EA-9	FNMA FNMS 06.000 CL801229		1	755	755	11/01/2034
31405W-F3-4	FNMA FNMS 05.500 CI801286		1	21	21	10/01/2019
31405W-P7-4	FNMA FNMS 05.500 CI801546		1	0	0	12/01/2019
31405W-QC-2	FNMA FNMS 05.000 CI801551		1	9	9	11/01/2019

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31405X-2P-7	FNMA FNMS 05.500 CI802782		1	1	1	11/01/2019
31405X-5E-9	FNMA FNMS 05.500 CI802845		1	2	2	10/01/2019
31405X-BE-2	FNMA FNMS 05.000 CI802037		1	6	6	12/01/2019
31405X-L6-8	FNMA FNMS 05.500 CI802349		1	1	1	10/01/2019
31405X-M7-5	FNMA FNMS 05.500 CI802382		1	2	2	12/01/2019
31405X-MN-0	FNMA FNMS 05.500 CI802365		1	5	5	11/01/2019
31405X-QH-9	FNMA FNMS 05.000 CI802456		1	3	3	10/01/2019
31405X-ZV-8	FNMA FNMS 05.500 CI802756		1	14	14	10/01/2019
31405Y-M5-7	FNMA FNMS 05.000 CI803280		1	2	2	01/01/2020
31405Y-VA-6	FNMA FNMS 06.000 CL803509		1	278	278	11/01/2034
31405Y-WT-4	FNMA FNMS 05.000 CI803558		1	1	1	11/01/2019
31405Y-XM-8	FNMA FNMS 05.000 CI803584		1	5	5	11/01/2019
31406A-2A-9	FNMA FNMS 05.000 CI804569		1	3	3	12/01/2019
31406A-6T-4	FNMA FNMS 05.000 CI804682		1	6	6	12/01/2019
31406A-D4-1	FNMA FNMS 05.000 CI803923		1	1	1	12/01/2019
31406A-DF-6	FNMA FNMS 05.000 CI803902		1	2	2	11/01/2019
31406A-HK-1	FNMA FNMS 05.500 KL804034		1	58	58	09/01/2034
31406A-R6-1	FNMA FNMS 06.000 CL804309		1	198	198	11/01/2034
31406B-U7-3	FNMA FNMS 05.500 CI805306		1	1	1	01/01/2020
31406B-ZD-5	FNMA FNMS 07.000 CL805440		1	57	57	11/01/2034
31406C-L7-1	FNMA FNMS 05.000 CI805950		1	8	8	11/01/2019
31406C-L9-7	FNMA FNMS 05.500 CI805952		1	0	0	11/01/2019
31406C-MT-2	FNMA FNMS 06.000 CL805970		1	1	1	12/01/2034
31406C-Q4-3	FNMA FNMS 06.000 CL806075		1	753	753	12/01/2034
31406C-RC-4	FNMA FNMS 05.000 CI806083		1	1	1	12/01/2019
31406C-TH-1	FNMA FNMS 05.000 CI806152		1	13	13	12/01/2019
31406D-3M-6	FNMA FNMS 05.000 CI807304		1	1	1	11/01/2019
31406D-5D-4	FNMA FNMS 05.500 CI807344		1	1	1	11/01/2019
31406D-7D-2	FNMA FNMS 08.000 CL807392		1	27	27	10/01/2031
31406D-EW-2	FNMA FNMS 05.000 CI806649		1	3	3	12/01/2019
31406D-EY-8	FNMA FNMS 05.000 CI806651		1	1	1	12/01/2019
31406E-GY-4	FNMA FNMS 06.000 CI807615		1	5	5	12/01/2019
31406E-W9-1	FNMA FNMS 06.000 CL808072		1	185	185	02/01/2035
31406F-2G-5	FNMA FNMS 05.500 CI809075		1	11	11	03/01/2020
31406F-3G-4	FNMA FNMS 05.500 CI809099		1	19	19	06/01/2020
31406F-3K-5	FNMA FNMS 05.500 CI809102		1	2	2	06/01/2020
31406F-6G-1	FNMA FNMS 05.000 CI809171		1	2	2	01/01/2020
31406F-JV-4	FNMA FNMS 05.000 CI808576		1	2	2	12/01/2019
31406H-4T-1	FNMA FNMS 05.000 CI810934		1	62	62	03/01/2020
31406H-4V-6	FNMA FNMS 05.000 CI810936		1	60	60	03/01/2020
31406H-MH-7	FNMA FNMS 05.000 CI810460		1	2	2	01/01/2020
31406H-QB-6	FNMA FNMS 05.000 CI810550		1	4	4	01/01/2020
31406J-JR-5	FNMA FNMS 05.500 KO811272		1	22	22	11/01/2034
31406J-LD-3	FNMA FNMS 05.000 CI811324		1	1	1	01/01/2020
31406J-M7-5	FNMA FNMS 05.000 CI811382		1	1	1	03/01/2020
31406J-P6-4	FNMA FNMS 05.500 CI811445		1	7	7	06/01/2020
31406J-Q9-7	FNMA FNMS 05.500 CI811480		1	1	1	07/01/2020
31406J-S9-5	FNMA FNMS 06.000 CI811544		1	0	0	02/01/2021
31406J-SE-4	FNMA FNMS 05.500 CI811517		1	1	1	11/01/2020
31406K-LB-4	FNMA FNMS 05.000 CI812222		1	6	6	01/01/2020
31406L-CB-2	FNMA FNMS 05.500 CL812866		1	54	54	01/01/2035
31406L-U2-2	FNMA FNMS 06.000 CL813401		1	2	2	01/01/2035
31406M-E9-3	FNMA FNMS 05.500 CI813860		1	1	1	05/01/2020
31406M-G5-9	FNMA FNMS 05.500 CI813920		1	2	2	11/01/2020
31406M-GF-7	FNMA FNMS 05.000 CI813898		1	113	113	06/01/2020
31406M-GP-5	FNMA FNMS 06.000 CI813906		1	0	0	10/01/2020
31406M-HB-5	FNMA FNMS 05.500 CI813926		1	7	7	11/01/2020
31406M-HC-3	FNMA FNMS 05.500 CI813927		1	0	0	11/01/2020
31406M-HE-9	FNMA FNMS 04.500 CI813929		1	8	8	11/01/2020
31406M-TN-6	FNMA FNMS 05.000 CI814257		1	9	9	01/01/2020
31406N-3E-2	FNMA FNMS 06.000 CL815397		1	9	9	02/01/2035
31406N-5L-4	FNMA FNMS 05.000 CI815451		1	42	42	02/01/2020
31406N-DM-3	FNMA FNMS 06.000 CI814708		1	0	0	04/01/2020
31406N-J3-9	FNMA FNMS 05.000 CI814882		1	103	103	04/01/2020
31406N-Q4-9	FNMA FNMS 07.000 CL815075		1	25	25	04/01/2035
31406N-S6-2	FNMA FNMS 05.500 CI815141		1	7	7	05/01/2020
31406P-UZ-0	FNMA FNMS 04.500 CL816100		1	0	0	03/01/2035
31406P-X3-8	FNMA FNMS 05.860 CA816198		1	515	515	11/01/2034
31406P-X4-6	FNMA FNMS 05.860 CA816199		1	1,040	1,040	07/01/2035
31406Q-2A-4	FNMA FNMS 05.000 CI817169		1	14	14	05/01/2020
31406Q-AA-5	FNMA FNMS 05.500 CI816401		1	5	5	07/01/2020
31406Q-AK-3	FNMA FNMS 05.500 CI816410		1	31	31	06/01/2020
31406Q-U8-8	FNMA FNMS 05.000 CI817007		1	4	4	02/01/2020
31406Q-VM-6	FNMA FNMS 05.500 CL817020		1	2	2	03/01/2035
31406R-ND-3	FNMA FNMS 04.500 CI817688		1	0	0	11/01/2020
31406T-6V-8	FNMA FNMS 06.000 CL819984		1	905	905	04/01/2035
31406T-GT-2	FNMA FNMS 05.000 CI819310		1	1	1	10/01/2020
31406T-HZ-7	FNMA FNMS 05.000 CT819348		1	16	16	12/01/2024
31406T-YY-1	FNMA FNMS 05.000 CI819827		1	24	24	04/01/2020
31406U-C9-7	FNMA FNMS 05.000 CI820096		1	60	60	05/01/2020
31406U-RR-1	FNMA FNMS 05.500 CI820496		1	1	1	06/01/2020
31406V-4F-0	FNMA FNMS 05.500 CI821722		1	1	1	06/01/2020
31406V-6M-3	FNMA FNMS 05.500 CI821776		1	3	3	06/01/2020
31406V-JJ-6	FNMA FNMS 05.000 CI821165		1	34	34	05/01/2020
31406V-KV-7	FNMA FNMS 05.500 CI821208		1	50	50	05/01/2020
31406V-MP-8	FNMA FNMS 05.500 CI821266		1	15	15	05/01/2020
31406V-RH-1	FNMA FNMS 05.500 CI821388		1	1	1	06/01/2020
31406V-WM-4	FNMA FNMS 05.500 CI821552		1	2	2	06/01/2020
31406W-C3-6	FNMA FNMS 05.000 CL821890		1	263	263	06/01/2035
31406W-F6-6	FNMA FNMS 05.500 CI821989		1	1	1	07/01/2020
31406W-MM-3	FNMA FNMS 07.000 CL822164		1	36	36	07/01/2032
31406W-UD-4	FNMA FNMS 05.500 CI822380		1	3	3	04/01/2020
31406X-DU-3	FNMA FNMS 05.500 CL822815		1	60	60	04/01/2035
31406X-JC-7	FNMA FNMS 05.500 CL822959		1	116	116	03/01/2035
31406Y-6D-7	FNMA FNMS 05.000 CI824468		1	116	116	05/01/2020
31406Y-6J-4	FNMA FNMS 05.500 CI824473		1	897	897	05/01/2020
31406Y-PL-8	FNMA FNMS 06.000 CL824027		1	56	56	04/01/2035
31407A-2G-5	FNMA FNMS 05.000 CL825275		1	234	234	07/01/2035
31407A-DT-5	FNMA FNMS 05.500 CI824614		1	1	1	05/01/2020
31407B-GC-7	FNMA FNMS 05.000 CI825595		1	79	79	06/01/2020
31407B-JL-4	FNMA FNMS 05.500 CI825667		1	0	0	06/01/2020
31407B-MK-2	FNMA FNMS 05.000 CI825762		1	13	13	08/01/2020
31407B-T5-8	FNMA FNMS 05.500 CI825972		1	3	3	07/01/2020
31407B-TW-9	FNMA FNMS 04.500 CI825965		1	0	0	07/01/2020
31407C-BG-1	FNMA FNMS 05.500 CI826339		1	4	4	07/01/2020
31407C-JR-9	FNMA FNMS 05.500 CI826572		1	2	2	07/01/2020
31407C-ND-5	FNMA FNMS 06.000 CL826688		1	1	1	08/01/2035
31407C-R4-1	FNMA FNMS 05.500 CI826807		1	20	20	08/01/2020
31407D-B4-6	FNMA FNMS 05.500 CI827259		1	1	1	06/01/2020
31407D-PD-1	FNMA FNMS 06.000 CL827620		1	1,197	1,197	06/01/2035
31407D-PF-6	FNMA FNMS 07.000 CL827622		1	147	147	05/01/2035
31407D-SW-6	FNMA FNMS 05.500 CI827733		1	0	0	06/01/2020

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31407E-4S-9	FNMA FNMS 05.500 CI828933		1	0	0	06/01/2020
31407E-HX-4	FNMA FNMS 05.000 CL828346		1	0	0	07/01/2035
31407E-LS-0	FNMA FNMS 05.500 CI828437		1	2	2	06/01/2020
31407E-SJ-3	FNMA FNMS 05.500 CI828621		1	2	2	06/01/2020
31407F-B2-5	FNMA FNMS 05.500 CI829057		1	2	2	08/01/2020
31407F-CB-4	FNMA FNMS 05.500 CI829066		1	1	1	08/01/2020
31407F-CV-0	FNMA FNMS 06.000 CI829084		1	0	0	09/01/2020
31407F-F4-7	FNMA FNMS 05.000 CL829187		1	1	1	07/01/2035
31407F-SK-7	FNMA FNMS 05.500 CI829522		1	3	3	03/01/2020
31407F-SP-6	FNMA FNMS 05.000 CI829526		1	4	4	06/01/2020
31407F-UG-3	FNMA FNMS 04.500 CL829583		1	0	0	07/01/2035
31407F-X9-6	FNMA FNMS 05.500 CI829704		1	1	1	10/01/2020
31407G-UG-1	FNMA FNMS 05.500 CI830483		1	12	12	06/01/2020
31407G-YV-4	FNMA FNMS 05.500 CI830624		1	1	1	07/01/2020
31407H-3F-1	FNMA FNMS 06.000 CL831598		1	621	621	07/01/2036
31407H-ED-4	FNMA FNMS 05.500 CI830932		1	8	8	07/01/2020
31407H-G2-6	FNMA FNMS 06.000 CL831017		1	5	5	09/01/2035
31407H-H4-1	FNMA FNMS 05.500 CI831051		1	5	5	09/01/2020
31407H-K7-0	FNMA FNMS 05.500 CI831118		1	27	27	11/01/2020
31407H-LD-6	FNMA FNMS 05.000 CI831124		1	20	20	11/01/2020
31407H-LH-7	FNMA FNMS 05.000 CI831128		1	9	9	10/01/2020
31407H-M8-6	FNMA FNMS 05.500 CI831183		1	25	25	12/01/2020
31407H-P2-6	FNMA FNMS 05.500 CI831241		1	11	11	01/01/2021
31407H-P6-7	FNMA FNMS 05.500 CI831245		1	6	6	01/01/2021
31407H-UX-2	FNMA FNMS 06.000 CL831398		1	3	3	04/01/2036
31407H-V2-9	FNMA FNMS 05.000 CI831433		1	2	2	04/01/2021
31407H-VR-4	FNMA FNMS 06.000 CI831424		1	0	0	04/01/2021
31407H-X3-5	FNMA FNMS 06.000 CI831498		1	3	3	04/01/2021
31407J-6W-7	FNMA FNMS 05.500 CI832585		1	1	1	09/01/2020
31407J-CX-8	FNMA FNMS 07.000 CL831786		1	24	24	10/01/2036
31407J-D5-8	FNMA FNMS 05.500 CI831824		1	29	29	10/01/2021
31407J-DQ-2	FNMA FNMS 06.000 CL831811		1	0	0	09/01/2036
31407K-GA-1	FNMA FNMS 05.500 CL832793		1	1	1	09/01/2035
31407K-HN-2	FNMA FNMS 05.500 CI832837		1	13	13	09/01/2020
31407K-J9-1	FNMA FNMS 05.500 CI832888		1	1	1	09/01/2020
31407K-JZ-3	FNMA FNMS 07.000 CL832880		1	6	6	09/01/2035
31407K-NE-5	FNMA FNMS 05.500 CI832989		1	2	2	09/01/2020
31407K-Q2-8	FNMA FNMS 05.500 CI833073		1	27	27	09/01/2020
31407K-QJ-1	FNMA FNMS 05.500 CI833057		1	3	3	09/01/2020
31407K-UT-4	FNMA FNMS 05.500 CI833194		1	11	11	09/01/2020
31407L-AX-5	FNMA FNMS 05.500 CI833522		1	0	0	09/01/2020
31407L-DM-6	FNMA FNMS 07.000 CL833608		1	80	80	12/01/2035
31407M-HQ-1	FNMA FNMS 05.500 CI834639		1	1	1	09/01/2020
31407M-TF-2	FNMA FNMS 05.500 CI834950		1	1	1	07/01/2020
31407M-VV-4	FNMA FNMS 05.000 CL835028		1	86	86	06/01/2035
31407N-FL-2	FNMA FNMS 05.500 CI835471		1	11	11	09/01/2020
31407N-FN-8	FNMA FNMS 05.500 CI835473		1	2	2	09/01/2020
31407N-LJ-0	FNMA FNMS 05.500 CI835629		1	8	8	08/01/2020
31407P-AW-8	FNMA FNMS 05.500 CI836221		1	2	2	10/01/2020
31407P-CS-5	FNMA FNMS 05.000 CI836281		1	5	5	10/01/2020
31407P-FK-9	FNMA FNMS 05.500 CI836370		1	22	22	10/01/2020
31407P-G2-8	FNMA FNMS 05.500 CI836417		1	1	1	10/01/2020
31407P-P8-5	FNMA FNMS 05.500 CI836647		1	2	2	10/01/2020
31407P-QU-5	FNMA FNMS 05.500 CI836667		1	4	4	10/01/2020
31407P-U5-5	FNMA FNMS 07.000 CL836804		1	0	0	10/01/2035
31407P-UH-9	FNMA FNMS 05.500 CI836784		1	1	1	10/01/2020
31407P-YA-0	FNMA FNMS 05.500 CI836905		1	7	7	10/01/2020
31407Q-C7-9	FNMA FNMS 05.500 CI837194		1	0	0	02/01/2021
31407Q-CT-1	FNMA FNMS 05.500 CI837182		1	2	2	12/01/2020
31407Q-FK-7	FNMA FNMS 05.500 CI837270		1	8	8	10/01/2023
31407Q-Q5-8	FNMA FNMS 05.500 CI837576		1	3	3	08/01/2020
31407R-6L-3	FNMA FNMS 05.500 CI838875		1	0	0	06/01/2020
31407R-QD-9	FNMA FNMS 05.500 CL838452		1	70	70	09/01/2035
31407R-TW-4	FNMA FNMS 05.500 CI838565		1	49	49	10/01/2020
31407R-TX-2	FNMA FNMS 05.500 CI838566		1	1	1	10/01/2020
31407R-Z4-9	FNMA FNMS 05.500 CI838763		1	12	12	10/01/2020
31407R-ZV-9	FNMA FNMS 06.000 CL838756		1	6,124	6,124	09/01/2035
31407S-A4-4	FNMA FNMS 06.000 CL838927		1	8	8	08/01/2035
31407S-GH-9	FNMA FNMS 05.500 CI839100		1	3	3	11/01/2020
31407S-NB-4	FNMA FNMS 04.000 CI839286		1	0	0	09/01/2020
31407S-XN-7	FNMA FNMS 05.500 CI839585		1	2	2	09/01/2020
31407T-2A-7	FNMA FNMS 05.500 CI840569		1	6	6	09/01/2020
31407T-2H-2	FNMA FNMS 05.000 CI840576		1	5	5	10/01/2020
31407T-2J-8	FNMA FNMS 05.000 CI840577		1	1	1	10/01/2020
31407T-2L-3	FNMA FNMS 05.000 CI840579		1	25	25	10/01/2020
31407T-XF-2	FNMA FNMS 06.000 CI840478		1	0	0	09/01/2021
31407U-2C-0	FNMA FNMS 05.000 CL841471		1	11	11	10/01/2035
31407U-GD-3	FNMA FNMS 05.500 CI840896		1	5	5	10/01/2020
31407V-LH-6	FNMA FNMS 05.500 CI841928		1	13	13	10/01/2020
31407V-LX-1	FNMA FNMS 06.000 CL841942		1	7	7	11/01/2035
31407V-NC-5	FNMA FNMS 05.500 CI841987		1	2	2	10/01/2020
31407V-QV-0	FNMA FNMS 05.000 CI842068		1	18	18	09/01/2020
31407V-QW-8	FNMA FNMS 05.500 CI842069		1	5	5	09/01/2020
31407V-SJ-5	FNMA FNMS 06.000 CL842121		1	3	3	08/01/2035
31407W-U7-6	FNMA FNMS 05.500 CI843106		1	0	0	10/01/2020
31407X-DS-7	FNMA FNMS 05.000 CI843513		1	1	1	11/01/2020
31407X-SG-7	FNMA FNMS 05.500 CI843919		1	0	0	11/01/2020
31407X-ZS-3	FNMA FNMS 05.500 CI844153		1	2	2	11/01/2020
31407Y-5P-0	FNMA FNMS 05.500 CI845154		1	2	2	01/01/2021
31407Y-5Q-8	FNMA FNMS 05.500 CI845155		1	0	0	01/01/2021
31407Y-DU-0	FNMA FNMS 05.500 CL844415		1	441	441	10/01/2035
31408A-J9-2	FNMA FNMS 05.000 CI845488		1	8	8	06/01/2021
31408A-K7-4	FNMA FNMS 06.000 CI845518		1	0	0	07/01/2021
31408B-UE-6	FNMA FNMS 06.000 CI846681		1	13	13	12/01/2020
31408C-4R-4	FNMA FNMS 05.500 CI847832		1	1	1	11/01/2020
31408C-4W-3	FNMA FNMS 05.500 CI847837		1	0	0	01/01/2021
31408C-TV-8	FNMA FNMS 05.500 CI847564		1	2	2	10/01/2020
31408D-AV-6	FNMA FNMS 05.500 CI847920		1	15	15	11/01/2020
31408D-BS-2	FNMA FNMS 07.000 CL847949		1	18	18	12/01/2035
31408D-UP-7	FNMA FNMS 05.000 CL848490		1	1	1	12/01/2035
31408E-FA-5	FNMA FNMS 05.500 CI848961		1	9	9	01/01/2021
31408E-PY-2	FNMA FNMS 05.500 CI849239		1	6	6	01/01/2021
31408E-RN-4	FNMA FNMS 05.500 CI849293		1	2	2	01/01/2021
31408E-VR-0	FNMA FNMS 05.500 CI849424		1	0	0	11/01/2020
31408G-7E-1	FNMA FNMS 05.500 CI851493		1	7	7	01/01/2021
31408G-CB-1	FNMA FNMS 06.000 CI850666		1	82	82	02/01/2021
31408G-F9-3	FNMA FNMS 05.000 CI850792		1	10	10	02/01/2021
31408G-FE-2	FNMA FNMS 06.000 CL850765		1	1	1	12/01/2035
31408G-FS-1	FNMA FNMS 05.000 CI850777		1	0	0	01/01/2021
31408G-GV-3	FNMA FNMS 05.500 CI850812		1	15	15	12/01/2020
31408G-GW-1	FNMA FNMS 05.500 CI850813		1	5	5	12/01/2020
31408H-GH-2	FNMA FNMS 06.500 CL851700		1	6	6	01/01/2036

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31408H-KN-4	FNMA FNMS 07.000 CL851801		1	20	20	11/01/2035
31408J-EF-4	FNMA FNMS 05.000 CI852534		1	6	6	01/01/2021
31408J-FG-1	FNMA FNMS 07.000 CL852567		1	17	17	01/01/2036
31408J-FM-8	FNMA FNMS 07.000 CL852572		1	27	27	01/01/2036
31408J-FR-7	FNMA FNMS 07.000 CL852576		1	12	12	01/01/2036
31408J-H4-6	FNMA FNMS 06.000 CL852651		1	571	571	03/01/2036
31408J-P4-7	FNMA FNMS 07.000 CL852843		1	18	18	11/01/2035
31408J-SV-4	FNMA FNMS 05.000 CI852932		1	6	6	04/01/2021
31409A-2Z-1	FNMA FNMS 05.500 CI865792		1	8	8	03/01/2021
31409A-GW-3	FNMA FNMS 07.000 CL865213		1	15	15	11/01/2029
31409A-YH-6	FNMA FNMS 05.500 CI865712		1	50	50	03/01/2021
31409B-AC-1	FNMA FNMS 06.000 CI865903		1	8	8	03/01/2021
31409B-BQ-9	FNMA FNMS 06.000 CI865947		1	158	158	03/01/2021
31409B-HT-7	FNMA FNMS 05.500 CI866142		1	1	1	01/01/2021
31409C-HJ-2	FNMA FNMS 05.000 CI867043		1	0	0	01/01/2021
31409C-UR-4	FNMA FNMS 05.000 CI867392		1	0	0	04/01/2021
31409D-AV-5	FNMA FNMS 05.500 CI867720		1	12	12	03/01/2021
31409D-WA-7	FNMA FNMS 06.000 CI868341		1	6	6	04/01/2021
31409E-CZ-2	FNMA FNMS 06.000 CI868688		1	2	2	04/01/2021
31409E-EB-3	FNMA FNMS 05.500 CI868730		1	3	3	04/01/2021
31409E-LL-3	FNMA FNMS 06.000 CI868931		1	2	2	05/01/2021
31409E-LP-4	FNMA FNMS 05.000 CL868934		1	2	2	05/01/2036
31409E-RB-9	FNMA FNMS 06.000 CI869082		1	5	5	05/01/2021
31409F-KM-9	FNMA FNMS 04.500 CI869800		1	10	10	03/01/2021
31409G-7K-6	FNMA FNMS 06.000 CI871298		1	1	1	05/01/2021
31409J-GH-7	FNMA FNMS 06.000 CI872400		1	7	7	05/01/2021
31409J-GM-6	FNMA FNMS 06.500 CL872404		1	51	51	05/01/2036
31409K-7L-5	FNMA FNMS 06.140 ML873999		1	214	214	09/01/2036
31409T-P6-9	FNMA FNMS 05.000 RE878045		1	15	15	03/01/2036
31409T-SJ-8	FNMA FNMS 05.500 CI878121		1	1	1	04/01/2021
31409T-VS-4	FNMA FNMS 06.500 CL878225		1	13	13	10/01/2036
31409U-7J-8	FNMA FNMS 05.500 CI879397		1	16	16	02/01/2021
31409U-B6-1	FNMA FNMS 06.000 CI878561		1	4	4	03/01/2021
31409U-C7-8	FNMA FNMS 06.000 CI878594		1	251	251	04/01/2021
31409U-VD-4	FNMA FNMS 05.000 CI879112		1	2	2	05/01/2021
31409V-3R-2	FNMA FNMS 06.000 CI880208		1	0	0	02/01/2021
31409V-5F-6	FNMA FNMS 05.500 CI880246		1	5	5	02/01/2021
31409V-5G-4	FNMA FNMS 06.000 CI880247		1	13	13	02/01/2021
31409V-AJ-2	FNMA FNMS 05.500 CI879409		1	5	5	02/01/2021
31409V-G2-3	FNMA FNMS 05.500 CI879617		1	51	51	05/01/2021
31409V-G2-3	FNMA FNMS 05.500 CI879617		1	58	58	05/01/2021
31409V-GK-3	FNMA FNMS 05.500 CI879602		1	25	25	03/01/2021
31409V-GL-1	FNMA FNMS 05.500 CI879603		1	9	9	01/01/2021
31409V-GN-7	FNMA FNMS 05.500 CI879605		1	3	3	01/01/2021
31409V-GT-4	FNMA FNMS 06.000 CI879610		1	7	7	04/01/2021
31409V-LB-7	FNMA FNMS 05.500 CI879722		1	5	5	02/01/2021
31409V-LS-0	FNMA FNMS 06.500 CL879737		1	76	76	02/01/2036
31409V-YE-7	FNMA FNMS 06.000 CL880109		1	1	1	04/01/2036
31409W-A7-6	FNMA FNMS 06.000 CL880330		1	0	0	04/01/2036
31409W-DX-6	FNMA FNMS 07.000 NP880418		1	51	51	10/01/2036
31409W-QS-3	FNMA FNMS 05.500 CI880765		1	9	9	05/01/2021
31409W-RA-1	FNMA FNMS 05.500 CI880781		1	50	50	03/01/2021
31409W-WQ-0	FNMA FNMS 06.000 CI880955		1	23	23	08/01/2021
31409W-WW-7	FNMA FNMS 06.000 CI880961		1	1	1	09/01/2021
31409W-XF-3	FNMA FNMS 06.000 CI880978		1	16	16	11/01/2021
31409X-M2-2	FNMA FNMS 06.000 CI881577		1	0	0	06/01/2021
31409Y-SP-3	FNMA FNMS 05.000 CI882626		1	7	7	04/01/2021
31409Y-SR-9	FNMA FNMS 05.500 CI882628		1	2	2	04/01/2021
31410A-ED-4	FNMA FNMS 05.500 CI883132		1	0	0	04/01/2021
31410B-AX-2	FNMA FNMS 05.500 CI883922		1	2	2	05/01/2021
31410B-AZ-7	FNMA FNMS 05.500 CI883924		1	3	3	05/01/2021
31410B-BK-9	FNMA FNMS 05.500 RE883942		1	22	22	06/01/2036
31410D-F3-9	FNMA FNMS 06.000 CI885886		1	181	181	07/01/2021
31410E-5Q-7	FNMA FNMS 06.000 CI887455		1	12	12	09/01/2021
31410E-5Q-7	FNMA FNMS 06.000 CI887455		1	0	0	09/01/2021
31410E-NQ-7	FNMA FNMS 05.500 CI886999		1	1	1	06/01/2021
31410E-X9-4	FNMA FNMS 06.000 CL887304		1	0	0	08/01/2036
31410F-2N-4	FNMA FNMS 06.000 CT888281		1	6	6	04/01/2027
31410F-5C-5	FNMA FNMS 05.000 CL888343		1	255	255	11/01/2035
31410F-6B-6	FNMA FNMS 07.000 CL888366		1	54	54	04/01/2037
31410F-6C-4	FNMA FNMS 07.000 CL888367		1	43	43	03/01/2037
31410F-HB-4	FNMA FNMS 06.000 CL887726		1	249	249	07/01/2036
31410F-SG-1	FNMA FNMS 05.500 CI888019		1	54	54	10/01/2021
31410F-T7-0	FNMA FNMS 06.000 CN888074		1	7	7	10/01/2016
31410F-U5-2	FNMA FNMS 05.000 CI888104		1	2	2	05/01/2021
31410F-UK-9	FNMA FNMS 06.000 CL888086		1	2	2	02/01/2036
31410F-VV-4	FNMA FNMS 06.000 CL888128		1	24	24	01/01/2037
31410F-Y4-1	FNMA FNMS 06.500 CI888231		1	12	12	02/01/2018
31410F-Y9-0	FNMA FNMS 05.500 CL888236		1	3	3	11/01/2036
31410F-YL-3	FNMA FNMS 06.500 CL888215		1	259	259	12/01/2036
31410F-YQ-2	FNMA FNMS 05.500 CL888219		1	17	17	03/01/2037
31410F-YT-6	FNMA FNMS 06.000 CL888222		1	2	2	02/01/2037
31410G-2V-4	FNMA FNMS 05.000 CL889188		1	207	207	03/01/2038
31410G-3C-5	FNMA FNMS 04.000 CI889195		1	58	58	05/01/2021
31410G-3F-8	FNMA FNMS 05.500 CI889198		1	9	9	11/01/2022
31410G-4F-7	FNMA FNMS 05.000 CL889222		1	6	6	12/01/2036
31410G-4X-8	FNMA FNMS 05.500 CI889238		1	3	3	02/01/2022
31410G-5A-7	FNMA FNMS 06.500 CL889241		1	4	4	03/01/2038
31410G-5Q-2	FNMA FNMS 05.000 CI889255		1	196	196	03/01/2023
31410G-5V-1	FNMA FNMS 05.000 CL889260		1	147	147	04/01/2038
31410G-6A-6	FNMA FNMS 05.500 CI889265		1	14	14	06/01/2020
31410G-6R-9	FNMA FNMS 05.000 CI889280		1	9	9	04/01/2023
31410G-AG-8	FNMA FNMS 05.000 CL888407		1	0	0	09/01/2036
31410G-AL-7	FNMA FNMS 08.000 CL888411		1	150	150	09/01/2033
31410G-AM-5	FNMA FNMS 07.000 NP888412		1	15	15	04/01/2037
31410G-CF-8	FNMA FNMS 05.500 CL888470		1	1,032	1,032	08/01/2034
31410G-EF-6	FNMA FNMS 05.000 NP888534		1	69	69	08/01/2037
31410G-EK-5	FNMA FNMS 05.500 CL888538		1	2	2	01/01/2037
31410G-ES-8	FNMA FNMS 06.500 CL888545		1	5	5	07/01/2037
31410G-FD-0	FNMA FNMS 05.000 CI888564		1	9	9	10/01/2021
31410G-FJ-7	FNMA FNMS 05.000 CL888569		1	0	0	07/01/2037
31410G-GB-3	FNMA FNMS 06.000 CI888594		1	28	28	08/01/2022
31410G-GC-1	FNMA FNMS 05.000 CI888595		1	7	7	01/01/2022
31410G-GJ-6	FNMA FNMS 05.500 CI888601		1	17	17	06/01/2020
31410G-HR-7	FNMA FNMS 07.000 CL888640		1	53	53	01/01/2035
31410G-J2-0	FNMA FNMS 05.000 CI888681		1	6	6	12/01/2018
31410G-KG-7	FNMA FNMS 05.000 CL888695		1	62	62	08/01/2037
31410G-KU-6	FNMA FNMS 07.500 CL888707		1	75	75	10/01/2037
31410G-LT-8	FNMA FNMS 07.500 NP888738		1	73	73	10/01/2037
31410G-N6-6	FNMA FNMS 06.500 CL888813		1	49	49	03/01/2037
31410G-N7-4	FNMA FNMS 06.500 CL888814		1	12	12	08/01/2037
31410G-PG-2	FNMA FNMS 05.500 CL888823		1	3	3	03/01/2037

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Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31410G-RN-5	FNMA FNMS 05.500 CL888893		1	746	746	08/01/2037
31410G-RW-5	FNMA FNMS 07.000 CL888901		1	115	115	06/01/2035
31410G-SK-0	FNMA FNMS 05.500 CI888922		1	36	36	02/01/2022
31410G-SQ-7	FNMA FNMS 06.000 CN888927		1	9	9	12/01/2017
31410G-TY-9	FNMA FNMS 06.000 CL888967		1	250	250	12/01/2037
31410G-UC-5	FNMA FNMS 06.000 CN888979		1	12	12	12/01/2017
31410G-VC-4	FNMA FNMS 06.000 CI889011		1	72	72	01/01/2023
31410G-XU-2	FNMA FNMS 05.000 CI889091		1	2	2	02/01/2023
31410G-YE-7	FNMA FNMS 05.000 CI889109		1	6	6	01/01/2023
31410G-YL-1	FNMA FNMS 05.500 CI889115		1	19	19	12/01/2019
31410G-ZD-8	FNMA FNMS 05.500 CL889140		1	539	539	03/01/2038
31410K-3J-1	FNMA FNMS 06.000 CL890101		1	33	33	02/01/2039
31410K-3V-4	FNMA FNMS 04.000 CI890112		1	4	4	04/01/2024
31410K-5A-8	FNMA FNMS 05.500 CI890141		1	4	4	12/01/2020
31410K-5K-6	FNMA FNMS 06.500 CL890150		1	0	0	11/01/2038
31410K-6A-7	FNMA FNMS 05.000 CT890165		1	2	2	01/01/2029
31410K-6G-4	FNMA FNMS 05.000 CI890171		1	9	9	02/01/2024
31410K-6M-1	FNMA FNMS 05.000 CI890176		1	19	19	08/01/2020
31410K-AM-6	FNMA FNMS 06.000 CL889312		1	210	210	02/01/2038
31410K-AT-1	FNMA FNMS 05.500 CI889318		1	28	28	07/01/2020
31410K-CA-0	FNMA FNMS 06.000 CL889365		1	15	15	01/01/2038
31410K-D7-6	FNMA FNMS 06.000 CL889426		1	3	3	05/01/2038
31410K-D9-2	FNMA FNMS 05.000 CI889428		1	11	11	05/01/2023
31410K-EP-5	FNMA FNMS 05.500 CL889442		1	501	501	04/01/2038
31410K-GA-6	FNMA FNMS 06.000 CL889493		1	0	0	06/01/2038
31410K-GK-4	FNMA FNMS 05.000 CT889502		1	74	74	05/01/2028
31410K-GP-3	FNMA FNMS 06.000 CL889506		1	47	47	03/01/2037
31410K-H4-9	FNMA FNMS 06.000 CL889551		1	69	69	05/01/2038
31410K-JV-7	FNMA FNMS 06.000 CL889576		1	3	3	04/01/2038
31410K-JY-1	FNMA FNMS 06.000 CL889579		1	3	3	05/01/2038
31410K-JY-1	FNMA FNMS 06.000 CL889579		1	234	234	05/01/2038
31410K-KL-7	FNMA FNMS 05.000 CI889599		1	19	19	03/01/2023
31410K-LY-8	FNMA FNMS 06.000 CL889643		1	7	7	03/01/2038
31410K-MG-6	FNMA FNMS 05.000 CL889659		1	1	1	12/01/2036
31410K-MS-0	FNMA FNMS 05.500 CI889669		1	27	27	09/01/2022
31410K-MZ-4	FNMA FNMS 06.500 CL889676		1	4	4	06/01/2038
31410K-N5-9	FNMA FNMS 05.000 CI889712		1	85	85	01/01/2021
31410K-NG-5	FNMA FNMS 06.000 CL889691		1	0	0	07/01/2038
31410K-NN-0	FNMA FNMS 06.000 CL889697		1	1	1	07/01/2038
31410K-PA-6	FNMA FNMS 05.500 CI889717		1	12	12	12/01/2021
31410K-PU-2	FNMA FNMS 05.500 CI889735		1	16	16	07/01/2023
31410K-PX-6	FNMA FNMS 05.000 CI889738		1	211	211	09/01/2022
31410K-Q2-3	FNMA FNMS 06.000 CL889773		1	3	3	08/01/2038
31410K-Q9-8	FNMA FNMS 05.500 CI889780		1	10	10	03/01/2023
31410K-R2-2	FNMA FNMS 05.500 CI889805		1	26	26	07/01/2020
31410K-U7-7	FNMA FNMS 04.000 CI889906		1	4	4	07/01/2023
31410K-UZ-5	FNMA FNMS 06.500 CL889900		1	180	180	02/01/2038
31410K-VA-9	FNMA FNMS 05.000 CI889909		1	82	82	03/01/2021
31410K-W7-5	FNMA FNMS 05.000 CL889970		1	67	67	12/01/2036
31410K-XB-5	FNMA FNMS 05.000 CL889974		1	138	138	09/01/2035
31410K-XB-5	FNMA FNMS 05.000 CL889974		1	0	0	09/01/2035
31410K-XN-9	FNMA FNMS 05.500 CI889985		1	71	71	11/01/2023
31410K-XS-8	FNMA FNMS 05.500 CL889989		1	78	78	04/01/2038
31410K-ZF-4	FNMA FNMS 05.500 CI890042		1	54	54	07/01/2022
31410L-AW-2	FNMA FNMS 05.500 CL890221		1	0	0	12/01/2033
31410L-BB-7	FNMA FNMS 06.000 CL890234		1	25	25	10/01/2038
31410L-BR-2	FNMA FNMS 06.000 CL890248		1	1	1	08/01/2037
31410L-CS-9	FNMA FNMS 05.500 CI890281		1	2	2	07/01/2024
31410L-DE-9	FNMA FNMS 06.000 CI890301		1	3	3	05/01/2024
31410L-ED-0	FNMA FNMS 05.500 CI890332		1	18	18	01/01/2025
31410L-EE-8	FNMA FNMS 05.500 CI890333		1	27	27	07/01/2024
31410L-EN-8	FNMA FNMS 06.000 CL890341		1	1	1	06/01/2040
31410L-EZ-1	FNMA FNMS 03.500 CN890352		1	28	28	05/01/2021
31410L-FB-3	FNMA FNMS 04.500 CL890362		1	117	117	08/01/2041
31410L-FU-1	FNMA FNMS 05.000 CI890379		1	259	259	12/01/2020
31410L-GF-3	FNMA FNMS 03.500 CI890398		1	41	41	02/01/2027
31410L-H8-8	FNMA FNMS 05.000 CI890455		1	45	45	06/01/2026
31410L-HG-0	FNMA FNMS 04.000 CI890431		1	15	15	12/01/2026
31410L-L8-3	FNMA FNMS 04.500 CL890551		1	5	5	08/01/2041
31410L-NA-6	FNMA FNMS 05.000 CL890585		1	2	2	03/01/2039
31410L-NY-4	FNMA FNMS 05.000 CL890607		1	11	11	08/01/2043
31410M-RV-4	FNMA FNMS 06.000 CL891600		1	0	0	06/01/2036
31410M-T5-9	FNMA FNMS 06.000 CI891672		1	0	0	07/01/2021
31410M-YA-2	FNMA FNMS 06.000 CL891805		1	2	2	06/01/2036
31410M-ZP-8	FNMA FNMS 05.500 CI891850		1	11	11	06/01/2021
31410N-6G-8	FNMA FNMS 05.000 CI892871		1	7	7	06/01/2021
31410N-LD-8	FNMA FNMS 06.000 CI892324		1	7	7	07/01/2021
31410N-QS-0	FNMA FNMS 07.000 CL892465		1	54	54	07/01/2036
31410P-AN-3	FNMA FNMS 06.000 CI892913		1	0	0	07/01/2021
31410P-DG-5	FNMA FNMS 07.000 CL893003		1	28	28	09/01/2036
31410P-JG-9	FNMA FNMS 06.000 CL893163		1	3	3	03/01/2037
31410P-SS-3	FNMA FNMS 05.000 CI893429		1	0	0	09/01/2021
31410Q-PC-9	FNMA FNMS 06.000 CL894219		1	0	0	10/01/2036
31410Q-R9-4	FNMA FNMS 06.000 CL894312		1	4	4	10/01/2036
31410Q-UG-4	FNMA FNMS 06.000 CI894383		1	112	112	11/01/2021
31410Q-UQ-2	FNMA FNMS 05.500 CI894391		1	0	0	08/01/2021
31410Q-UR-0	FNMA FNMS 05.500 CI894392		1	10	10	08/01/2021
31410R-5M-7	FNMA FNMS 05.500 CI895552		1	6	6	05/01/2021
31410R-D5-5	FNMA FNMS 06.000 CL894824		1	3	3	09/01/2036
31410S-4T-1	FNMA FNMS 06.500 CL896434		1	108	108	09/01/2036
31410S-BK-2	FNMA FNMS 07.000 CL895642		1	88	88	05/01/2036
31410S-EW-3	FNMA FNMS 06.500 CL895749		1	6	6	06/01/2036
31410T-B4-6	FNMA FNMS 06.000 CI896559		1	3	3	07/01/2021
31410T-B5-3	FNMA FNMS 06.000 CI896560		1	0	0	07/01/2021
31410T-CV-5	FNMA FNMS 05.000 CI896584		1	0	0	07/01/2021
31410T-EV-3	FNMA FNMS 06.000 CI896648		1	1	1	03/01/2021
31410T-YB-5	FNMA FNMS 06.500 CL897206		1	5	5	08/01/2036
31410U-Q9-6	FNMA FNMS 08.000 CL897880		1	60	60	12/01/2036
31410V-5F-3	FNMA FNMS 05.000 CL899146		1	6	6	04/01/2037
31410V-HV-5	FNMA FNMS 07.000 K0898544		1	41	41	09/01/2036
31410V-HW-3	FNMA FNMS 06.500 KL898545		1	1	1	09/01/2036
31410V-NX-4	FNMA FNMS 07.000 CL898706		1	67	67	03/01/2032
31410V-VA-5	FNMA FNMS 05.500 CI898909		1	57	57	12/01/2021
31410V-Y9-5	FNMA FNMS 05.000 CI899036		1	3	3	02/01/2022
31410V-YC-8	FNMA FNMS 04.500 CI899007		1	0	0	01/01/2022
31410V-YQ-7	FNMA FNMS 05.500 CI899019		1	5	5	01/01/2022
31410V-ZH-6	FNMA FNMS 05.000 CI899044		1	4	4	02/01/2022
31410V-ZJ-2	FNMA FNMS 05.500 CI899045		1	57	57	02/01/2022
31410W-A6-5	FNMA FNMS 05.500 CI899229		1	12	12	03/01/2022
31410W-BF-4	FNMA FNMS 05.500 CI899238		1	37	37	03/01/2022
31410W-DM-7	FNMA FNMS 05.000 CI899308		1	2	2	04/01/2022
31410W-EE-4	FNMA FNMS 05.500 CI899333		1	2	2	05/01/2022

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31410W-HT-8	FNMA FNMS 05.500 CI899442		1	52	52	05/01/2022
31410W-JM-1	FNMA FNMS 05.000 CI899468		1	4	4	06/01/2022
31410W-JU-3	FNMA FNMS 05.000 CI899475		1	3	3	06/01/2022
31410W-K8-0	FNMA FNMS 05.000 CL899519		1	4	4	05/01/2037
31410W-TU-2	FNMA FNMS 05.000 CI899763		1	2	2	07/01/2022
31410X-7K-6	FNMA FNMS 05.000 CI900998		1	30	30	09/01/2021
31410X-GY-6	FNMA FNMS 06.000 NP900315		1	158	158	09/01/2036
31410X-VQ-6	FNMA FNMS 06.000 CI900723		1	0	0	08/01/2021
31410X-VV-5	FNMA FNMS 05.500 CI900728		1	40	40	08/01/2021
31410X-ZF-6	FNMA FNMS 06.000 CL900842		1	2	2	01/01/2037
31411A-2C-8	FNMA FNMS 06.000 CL902671		1	266	266	11/01/2036
31411A-2S-3	FNMA FNMS 06.500 CL902685		1	13	13	10/01/2036
31411A-BT-1	FNMA FNMS 07.000 NP901950		1	250	250	10/01/2036
31411A-KT-1	FNMA FNMS 05.500 CI902206		1	1	1	11/01/2021
31411A-N2-7	FNMA FNAR XX.XXX SI902309		1	694	694	10/01/2036
31411A-PV-1	FNMA FNMS 06.000 CL902336		1	131	131	11/01/2036
31411A-UG-8	FNMA FNMS 05.500 CI902483		1	91	91	11/01/2021
31411A-XU-4	FNMA FNMS 05.500 CI902591		1	6	6	11/01/2021
31411B-CV-3	FNMA FNMS 06.000 CI902884		1	0	0	12/01/2021
31411B-CX-9	FNMA FNMS 05.500 CI902886		1	0	0	12/01/2021
31411B-DA-8	FNMA FNMS 05.000 CI902897		1	2	2	12/01/2021
31411B-JS-3	FNMA FNMS 05.500 CL903073		1	236	236	12/01/2036
31411B-JX-2	FNMA FNMS 05.000 CI903078		1	6	6	12/01/2021
31411B-L9-2	FNMA FNMS 07.000 CL903152		1	26	26	10/01/2036
31411B-P3-1	FNMA FNMS 06.000 CL903242		1	148	148	10/01/2036
31411C-DH-1	FNMA FNMS 06.500 CL903804		1	5	5	11/01/2036
31411C-DU-2	FNMA FNMS 06.000 CL903815		1	43	43	12/01/2036
31411C-DW-8	FNMA FNMS 06.000 CL903817		1	3	3	12/01/2036
31411D-4L-0	FNMA FNMS 05.000 CI905427		1	1	1	11/01/2021
31411D-MW-6	FNMA FNMS 06.000 CL904973		1	5,534	5,534	02/01/2037
31411D-NY-1	FNMA FNMS 08.000 CL905007		1	580	580	04/01/2037
31411D-S6-7	FNMA FNMS 05.500 CL905141		1	31	31	02/01/2037
31411E-4A-2	FNMA FNMS 05.500 CI906317		1	0	0	01/01/2022
31411E-5H-6	FNMA FNMS 05.500 CN906348		1	216	216	01/01/2017
31411E-BZ-9	FNMA FNMS 06.000 CL905556		1	4	4	11/01/2036
31411E-CX-3	FNMA FNMS 05.500 CI905586		1	9	9	12/01/2021
31411E-QE-0	FNMA FNMS 05.500 CI905953		1	33	33	01/01/2022
31411E-TT-4	FNMA FNMS 05.500 CI906062		1	6	6	01/01/2022
31411E-WL-7	FNMA FNMS 05.500 CI906151		1	17	17	01/01/2022
31411E-XE-2	FNMA FNMS 06.000 CL906177		1	5	5	01/01/2037
31411E-XE-2	FNMA FNMS 06.000 CL906177		1	0	0	01/01/2037
31411E-YA-9	FNMA FNMS 05.500 CI906205		1	0	0	01/01/2022
31411F-CP-7	FNMA FNMS 06.500 CL906478		1	5	5	01/01/2037
31411F-J6-2	FNMA FNMS 06.000 CI906685		1	872	872	12/01/2021
31411F-WX-8	FNMA FNMS 05.500 CI907062		1	2	2	08/01/2022
31411F-XA-7	FNMA FNMS 05.000 CI907073		1	4	4	08/01/2022
31411F-XS-8	FNMA FNMS 06.500 NP907089		1	0	0	09/01/2037
31411G-2V-3	FNMA FNMS 07.000 NP908088		1	27	27	12/01/2036
31411G-E3-2	FNMA FNMS 05.500 CI907454		1	36	36	02/01/2022
31411G-MG-4	FNMA FNMS 06.500 CL907659		1	1	1	01/01/2037
31411G-QG-0	FNMA FNMS 06.000 CL907755		1	3	3	02/01/2037
31411H-FQ-8	FNMA FNMS 05.000 CI908375		1	14	14	12/01/2021
31411H-SN-1	FNMA FNMS 05.000 CI908725		1	2	2	01/01/2022
31411J-3G-9	FNMA FNMS 05.500 CI909899		1	2	2	03/01/2022
31411J-AJ-5	FNMA FNMS 06.000 CL909109		1	3,335	3,335	10/01/2037
31411J-BY-1	FNMA FNMS 07.000 CL909155		1	53	53	02/01/2038
31411J-CE-4	FNMA FNMS 07.000 CL909169		1	156	156	03/01/2038
31411J-CP-9	FNMA FNMS 07.000 CL909178		1	150	150	04/01/2038
31411J-HS-8	FNMA FNMS 05.500 CL909341		1	2,147	2,147	02/01/2037
31411K-5X-7	FNMA FNMS 06.000 CL910862		1	0	0	06/01/2037
31411K-CV-3	FNMA FNMS 06.500 CL910084		1	2	2	03/01/2037
31411L-4S-7	FNMA FNMS 05.500 CI911733		1	3	3	12/01/2021
31411L-EN-7	FNMA FNMS 06.000 CI911041		1	13	13	08/01/2022
31411L-FL-0	FNMA FNMS 05.500 CI911071		1	1	1	11/01/2022
31411L-RJ-2	FNMA FNMS 05.000 CI911389		1	4	4	03/01/2022
31411L-S9-3	FNMA FNMS 06.000 CL911444		1	8	8	03/01/2037
31411L-SP-7	FNMA FNMS 05.000 CI911426		1	7	7	05/01/2022
31411L-X8-9	FNMA FNMS 06.000 CL911603		1	2	2	04/01/2037
31411L-XK-2	FNMA FNMS 05.500 CL911582		1	54	54	04/01/2037
31411N-KC-0	FNMA FNMS 05.500 CI912091		1	5	5	02/01/2022
31411N-QC-4	FNMA FNMS 06.000 CL912251		1	0	0	03/01/2037
31411N-QN-0	FNMA FNMS 05.000 CI912261		1	1	1	03/01/2022
31411N-VG-9	FNMA FNMS 05.000 CI912415		1	1	1	02/01/2022
31411N-ZV-2	FNMA FNMS 05.500 CI912556		1	30	30	02/01/2022
31411S-NV-4	FNMA FNMS 05.500 CI914004		1	2	2	03/01/2022
31411U-CC-3	FNMA FNMS 05.500 CL914567		1	1,182	1,182	04/01/2037
31411U-FW-6	FNMA FNMS 06.500 CN914681		1	0	0	03/01/2017
31411U-PW-5	FNMA FNMS 05.500 CI914937		1	33	33	04/01/2022
31411U-WP-2	FNMA FNMS 05.000 CL915154		1	10	10	04/01/2037
31411U-YR-6	FNMA FNMS 05.000 CL915220		1	18	18	03/01/2037
31411U-YS-4	FNMA FNMS 05.500 CL915221		1	32	32	04/01/2037
31411W-3F-2	FNMA FNMS 05.000 CI917098		1	2	2	05/01/2022
31411W-VH-7	FNMA FNMS 06.000 CL916916		1	4	4	05/01/2037
31411W-YG-6	FNMA FNMS 05.500 CI917011		1	150	150	04/01/2022
31411X-DX-0	FNMA FNMS 06.000 CL917318		1	84	84	03/01/2037
31411X-W9-2	FNMA FNMS 05.000 CI917872		1	111	111	05/01/2022
31411X-XB-6	FNMA FNMS 06.500 CL917874		1	4	4	05/01/2037
31411Y-3G-6	FNMA FNMS 05.000 CI918899		1	3	3	04/01/2022
31411Y-AD-5	FNMA FNMS 05.000 CI918104		1	10	10	05/01/2022
31411Y-CR-2	FNMA FNMS 05.000 CI918180		1	1	1	05/01/2022
31411Y-EN-9	FNMA FNMS 05.000 CI918241		1	2	2	05/01/2022
31411Y-G5-6	FNMA FNMS 05.000 CI918320		1	6	6	05/01/2022
31411Y-L4-3	FNMA FNMS 05.500 CI918447		1	1	1	05/01/2022
31411Y-NZ-2	FNMA FNMS 06.000 CL918508		1	2	2	05/01/2037
31411Y-QW-6	FNMA FNMS 05.500 CL918569		1	20	20	05/01/2037
31411Y-TL-7	FNMA FNMS 05.000 CI918655		1	10	10	06/01/2022
31411Y-UY-7	FNMA FNMS 05.000 CI918699		1	0	0	06/01/2022
31412A-D4-3	FNMA FNMS 06.000 CL919123		1	2	2	05/01/2037
31412A-UV-4	FNMA FNMS 05.000 CI919596		1	3	3	07/01/2022
31412B-NC-2	FNMA FNMS 04.500 CL920287		1	160	160	12/01/2035
31412B-PQ-9	FNMA FNMS 06.000 GL920331		1	39	39	06/01/2036
31412C-D2-3	FNMA FNMS 06.000 KL920921		1	4	4	12/01/2036
31412D-4P-0	FNMA FNMS 06.500 CL922530		1	25	25	05/01/2037
31412D-XK-9	FNMA FNMS 05.000 CI922382		1	29	29	01/01/2022
31412E-SY-3	FNMA FNMS 06.000 CL923135		1	1	1	01/01/2037
31412E-T2-2	FNMA FNMS 07.500 CL923169		1	52	52	03/01/2037
31412F-LA-9	FNMA FNMS 06.000 CL923821		1	3	3	04/01/2037
31412F-TY-9	FNMA FNMS 06.000 KO924067		1	103	103	05/01/2037
31412G-LQ-2	FNMA FNMS 06.500 NP924735		1	1,505	1,505	05/01/2037
31412G-Q3-8	FNMA FNMS 07.000 CL924874		1	0	0	10/01/2037
31412H-6E-4	FNMA FNMS 06.000 CL926169		1	266	266	09/01/2039
31412H-NC-9	FNMA FNMS 06.000 CL925687		1	0	0	01/01/2038

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SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31412H-TJ-8	FNMA FNMS 05.000 CL925853		1	152	152	10/01/2037
31412H-Y9-4	FNMA FNMS 05.000 CT926036		1	134	134	04/01/2028
31412L-2D-1	FNMA FNMS 05.500 CI928772		1	107	107	10/01/2022
31412L-6K-1	FNMA FNMS 06.000 CN928874		1	26	26	12/01/2017
31412L-BH-2	FNMA FNMS 05.500 CI928040		1	105	105	01/01/2022
31412L-D8-0	FNMA FNMS 05.500 CN928127		1	18	18	03/01/2017
31412L-DJ-6	FNMA FNMS 05.500 CI928105		1	61	61	02/01/2022
31412L-H6-0	FNMA FNMS 05.500 CT928253		1	29	29	03/01/2027
31412L-L2-4	FNMA FNMS 05.500 CI928345		1	20	20	05/01/2022
31412L-MM-9	FNMA FNMS 06.000 CT928364		1	2	2	06/01/2027
31412L-SN-1	FNMA FNMS 05.500 CI928525		1	20	20	07/01/2022
31412L-UL-2	FNMA FNMS 06.500 CL928587		1	1	1	08/01/2037
31412L-V3-1	FNMA FNMS 07.500 CT928634		1	26	26	09/01/2027
31412L-YG-9	FNMA FNMS 06.000 CI928711		1	507	507	09/01/2022
31412L-ZR-4	FNMA FNMS 07.000 CL928752		1	1	1	10/01/2037
31412M-2D-9	FNMA FNMS 04.500 CI929672		1	48	48	06/01/2023
31412M-3A-4	FNMA FNMS 06.500 CI929693		1	3	3	07/01/2023
31412M-3T-3	FNMA FNMS 05.000 CI929710		1	56	56	07/01/2023
31412M-B4-9	FNMA FNMS 05.500 CI928959		1	10	10	12/01/2022
31412M-BF-4	FNMA FNMS 07.000 CL928938		1	1	1	12/01/2037
31412M-BH-0	FNMA FNMS 07.000 CL928940		1	56	56	12/01/2037
31412M-BT-4	FNMA FNMS 05.500 CI928950		1	0	0	11/01/2022
31412M-CS-5	FNMA FNMS 06.000 CI928981		1	1	1	12/01/2022
31412M-FD-5	FNMA FNMS 07.000 CT929064		1	2	2	02/01/2028
31412M-HP-6	FNMA FNMS 05.500 CI929138		1	17	17	02/01/2023
31412M-KP-2	FNMA FNMS 06.000 CL929202		1	0	0	03/01/2038
31412M-L9-7	FNMA FNMS 05.000 CI929252		1	6	6	02/01/2023
31412M-NS-3	FNMA FNMS 05.000 CL929301		1	3	3	04/01/2038
31412M-RS-9	FNMA FNMS 04.500 CI929397		1	4	4	05/01/2023
31412M-T6-5	FNMA FNMS 05.000 CI929473		1	1	1	05/01/2023
31412M-VS-4	FNMA FNMS 04.500 CN929525		1	11	11	06/01/2018
31412M-VU-9	FNMA FNMS 05.000 CN929527		1	8	8	06/01/2018
31412M-ZY-7	FNMA FNMS 06.000 CT929659		1	1	1	06/01/2028
31412N-2M-7	FNMA FNMS 06.000 CL930580		1	15	15	02/01/2039
31412N-2X-3	FNMA FNMS 05.000 CL930590		1	76	76	02/01/2039
31412N-5G-7	FNMA FNMS 06.500 CL930647		1	6	6	02/01/2039
31412N-5Z-5	FNMA FNMS 06.500 GL930664		1	94	94	03/01/2039
31412N-AK-2	FNMA FNMS 05.000 RE929810		1	22	22	08/01/2038
31412N-AL-0	FNMA FNMS 05.000 CI929811		1	12	12	08/01/2023
31412N-BF-2	FNMA FNMS 06.000 CL929838		1	1	1	08/01/2038
31412N-DM-5	FNMA FNMS 06.500 CT929908		1	2	2	09/01/2028
31412N-E8-5	FNMA FNMS 06.000 CL929959		1	0	0	09/01/2038
31412N-FB-7	FNMA FNMS 06.000 CL929962		1	0	0	09/01/2038
31412N-G7-5	FNMA FNMS 05.500 CI930022		1	4	4	10/01/2023
31412N-JQ-0	FNMA FNMS 06.000 CL930071		1	0	0	10/01/2038
31412N-SX-5	FNMA FNMS 05.500 CI930334		1	9	9	01/01/2024
31412N-TH-9	FNMA FNMS 06.000 CN930352		1	23	23	01/01/2019
31412N-TH-9	FNMA FNMS 06.000 CN930352		1	2	2	01/01/2019
31412N-UL-8	FNMA FNMS 05.000 CL930387		1	219	219	01/01/2039
31412N-X9-2	FNMA FNMS 05.000 GL930504		1	52	52	02/01/2039
31412N-XX-9	FNMA FNMS 04.000 CN930494		1	4	4	02/01/2019
31412N-Y4-2	FNMA FNMS 05.500 CI930531		1	29	29	02/01/2024
31412N-Z4-1	FNMA FNMS 05.000 CL930563		1	139	139	02/01/2039
31412P-4W-8	FNMA FNMS 06.500 GL931537		1	63	63	07/01/2039
31412P-5M-9	FNMA FNMS 04.500 CL931552		1	77	77	07/01/2039
31412P-CF-6	FNMA FNMS 04.500 CT930770		1	42	42	03/01/2029
31412P-CG-4	FNMA FNMS 04.500 CT930771		1	93	93	03/01/2029
31412P-G7-0	FNMA FNMS 04.500 CL930922		1	1	1	04/01/2039
31412P-JQ-5	FNMA FNMS 05.500 CL930971		1	15	15	04/01/2039
31412P-JT-9	FNMA FNMS 05.500 CL930974		1	71	71	04/01/2039
31412P-KD-2	FNMA FNMS 05.000 CL930992		1	8	8	04/01/2039
31412P-KW-0	FNMA FNMS 04.500 CI931009		1	67	67	04/01/2024
31412P-KY-6	FNMA FNMS 05.000 CI931011		1	43	43	04/01/2024
31412P-NZ-0	FNMA FNMS 05.000 CI931108		1	5	5	05/01/2024
31412P-P9-6	FNMA FNMS 05.000 CL931148		1	4,010	4,010	05/01/2039
31412P-QN-4	FNMA FNMS 05.000 CL931161		1	1	1	05/01/2039
31412P-W5-6	FNMA FNMS 04.500 CT931368		1	4	4	06/01/2029
31412P-YB-1	FNMA FNMS 06.000 GL931406		1	36	36	06/01/2039
31412Q-4X-4	FNMA FNMS 04.000 CI932438		1	7	7	01/01/2025
31412Q-A7-4	FNMA FNMS 05.000 CT931630		1	179	179	07/01/2029
31412Q-B2-4	FNMA FNMS 05.000 CI931657		1	12	12	07/01/2024
31412Q-CM-9	FNMA FNMS 05.500 CI931676		1	6	6	01/01/2019
31412Q-CZ-0	FNMA FNMS 05.500 CI931688		1	41	41	04/01/2023
31412Q-DP-1	FNMA FNMS 06.000 GL931710		1	48	48	08/01/2039
31412Q-DQ-9	FNMA FNMS 04.000 CN931711		1	23	23	08/01/2019
31412Q-E4-7	FNMA FNMS 04.500 CL931755		1	939	939	08/01/2039
31412Q-EA-3	FNMA FNMS 05.000 CI931729		1	49	49	08/01/2024
31412Q-ES-4	FNMA FNMS 05.000 CI931745		1	2	2	08/01/2024
31412Q-EW-5	FNMA FNMS 06.000 CI931749		1	173	173	08/01/2024
31412Q-EW-5	FNMA FNMS 06.000 CI931749		1	4	4	08/01/2024
31412Q-H4-4	FNMA FNMS 05.000 CT931851		1	254	254	08/01/2029
31412Q-H6-9	FNMA FNMS 04.000 CI931853		1	11	11	08/01/2024
31412Q-KA-6	FNMA FNMS 04.000 CI931889		1	2	2	09/01/2024
31412Q-P5-2	FNMA FNMS 04.500 CL932044		1	11,599	11,599	09/01/2039
31412Q-Q5-1	FNMA FNMS 04.500 CI932076		1	2	2	10/01/2024
31412Q-SE-0	FNMA FNMS 04.000 CI932117		1	71	71	11/01/2024
31412Q-VU-0	FNMA FNMS 04.000 CI932227		1	14	14	12/01/2024
31412Q-ZY-8	FNMA FNMS 04.000 CI932359		1	20	20	01/01/2025
31412R-B3-0	FNMA FNMS 04.000 CI932558		1	17	17	02/01/2025
31412R-BJ-5	FNMA FNMS 04.000 CL932541		1	41	41	02/01/2040
31412R-CF-2	FNMA FNMS 04.000 CI932570		1	9	9	09/01/2020
31412R-E9-4	FNMA FNMS 04.500 CI932660		1	21	21	03/01/2025
31412R-FB-8	FNMA FNMS 05.000 CI932662		1	9	9	02/01/2025
31412R-GL-5	FNMA FNMS 05.500 CL932703		1	19	19	04/01/2040
31412R-H9-1	FNMA FNMS 05.500 CL932756		1	77	77	04/01/2040
31412R-MB-0	FNMA FNMS 04.500 CL932854		1	152	152	12/01/2040
31412R-MV-6	FNMA FNMS 03.000 CI932872		1	119	119	01/01/2026
31412S-7B-5	FNMA FNMS 05.000 CI933890		1	23	23	04/01/2023
31412S-RH-0	FNMA FNMS 05.000 CI933488		1	22	22	03/01/2023
31412S-TL-9	FNMA FNMS 06.000 CL933555		1	0	0	03/01/2038
31412S-TM-7	FNMA FNMS 06.000 CL933556		1	0	0	03/01/2038
31412S-YY-5	FNMA FNMS 06.000 CL933727		1	0	0	04/01/2038
31412T-4C-4	FNMA FNMS 06.000 CL934719		1	297	297	01/01/2039
31412T-5Z-2	FNMA FNMS 05.500 CI934764		1	30	30	01/01/2024
31412T-BQ-5	FNMA FNMS 05.500 CI933947		1	51	51	06/01/2023
31412T-C4-3	FNMA FNMS 05.500 CI933991		1	2	2	08/01/2023
31412T-JQ-7	FNMA FNMS 05.500 CI934171		1	21	21	12/01/2023
31412T-L3-5	FNMA FNMS 06.500 CL934246		1	10	10	01/01/2039
31412T-TS-2	FNMA FNMS 05.500 CI934461		1	56	56	09/01/2023
31412U-6D-7	FNMA FNMS 06.000 CL935668		1	218	218	10/01/2039
31412U-LW-8	FNMA FNMS 05.000 CL935141		1	15	15	04/01/2039
31412U-RR-3	FNMA FNMS 04.000 CI935296		1	18	18	07/01/2024

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31412U-S6-8	FNMA FNMS 06.000 CL935341		1	4	4	01/01/2039
31412V-2K-3	FNMA FNMS 05.000 CI936478		1	6	6	06/01/2021
31412V-2R-8	FNMA FNMS 06.000 CI936484		1	60	60	09/01/2021
31412V-5F-1	FNMA FNMS 06.000 CL936546		1	2,098	2,098	07/01/2037
31412V-5H-7	FNMA FNMS 06.000 CL936548		1	5	5	04/01/2037
31412V-B8-0	FNMA FNMS 04.000 CI935763		1	5	5	11/01/2024
31412V-J7-4	FNMA FNMS 04.000 CN935986		1	16	16	05/01/2020
31412V-ZX-9	FNMA FNMS 06.000 CL936458		1	283	283	05/01/2037
31412W-DL-7	FNMA FNMS 05.500 CI936707		1	3	3	05/01/2022
31412W-J9-8	FNMA FNMS 06.500 CL936888		1	0	0	08/01/2037
31412W-KC-9	FNMA FNMS 06.000 CL936891		1	7	7	08/01/2037
31412W-ZR-0	FNMA FNMS 05.000 CI937352		1	6	6	06/01/2022
31412X-7B-4	FNMA FNMS 06.500 K2938390		1	32	32	07/01/2037
31412X-7F-5	FNMA FNMS 06.000 CL938394		1	0	0	07/01/2037
31412X-J3-9	FNMA FNMS 06.000 CL937782		1	0	0	07/01/2037
31412X-JU-9	FNMA FNMS 05.000 CI937775		1	3	3	06/01/2022
31412X-K7-8	FNMA FNMS 05.500 CL937818		1	275	275	06/01/2037
31412X-MK-7	FNMA FNMS 05.500 CL937862		1	114	114	06/01/2037
31412X-MM-3	FNMA FNMS 05.500 CL937864		1	70	70	05/01/2037
31412X-MP-6	FNMA FNMS 06.000 CL937866		1	69	69	06/01/2037
31412X-MQ-4	FNMA FNMS 06.000 CL937867		1	17	17	05/01/2037
31412X-MT-8	FNMA FNMS 05.000 CI937870		1	5	5	07/01/2022
31412X-NB-6	FNMA FNMS 06.500 CL937886		1	101	101	06/01/2037
31413A-FB-4	FNMA FNMS 06.000 CI939462		1	2	2	06/01/2022
31413A-FR-9	FNMA FNMS 07.000 CL939476		1	138	138	06/01/2037
31413A-FS-7	FNMA FNMS 05.000 CL939477		1	0	0	06/01/2037
31413A-MW-0	FNMA FNMS 05.500 CI939673		1	0	0	06/01/2022
31413A-WT-6	FNMA FNMS 06.500 CL939958		1	88	88	06/01/2037
31413B-3N-9	FNMA FNMS 05.000 CI941005		1	11	11	06/01/2022
31413B-5D-9	FNMA FNMS 05.500 CI941044		1	7	7	07/01/2022
31413B-PA-3	FNMA FNMS 06.000 CI940617		1	17	17	08/01/2022
31413B-QD-6	FNMA FNMS 05.000 CI940652		1	4	4	09/01/2022
31413B-X8-9	FNMA FNMS 05.000 CI940903		1	6	6	06/01/2022
31413B-ZK-0	FNMA FNMS 06.000 CL940946		1	2	2	09/01/2037
31413C-LK-3	FNMA FNMS 06.500 CL941430		1	16	16	07/01/2037
31413C-N8-8	FNMA FNMS 05.500 CI941515		1	1	1	06/01/2022
31413C-YS-2	FNMA FNMS 05.000 CI941821		1	1	1	03/01/2023
31413D-BH-9	FNMA FNMS 06.000 CL942040		1	11	11	07/01/2037
31413D-FE-2	FNMA FNMS 06.000 CL942165		1	2	2	07/01/2037
31413D-HK-6	FNMA FNMS 05.000 CI942234		1	8	8	07/01/2022
31413D-KC-0	FNMA FNMS 06.000 CL942291		1	1	1	08/01/2037
31413D-M5-3	FNMA FNMS 05.000 CI942380		1	19	19	08/01/2022
31413D-Z7-5	FNMA FNMS 06.000 CL942766		1	4	4	08/01/2037
31413E-3E-3	FNMA FNMS 05.500 CL943697		1	46	46	09/01/2037
31413E-3G-8	FNMA FNMS 06.500 CL943699		1	5	5	08/01/2037
31413E-SW-6	FNMA FNMS 06.000 CL943433		1	0	0	08/01/2037
31413F-4R-0	FNMA FNMS 05.000 CL944632		1	3	3	07/01/2037
31413F-D8-2	FNMA FNMS 07.000 CL943927		1	129	129	08/01/2037
31413F-XR-8	FNMA FNMS 06.000 CL944488		1	5	5	09/01/2037
31413G-H6-0	FNMA FNMS 05.000 CI944953		1	10	10	07/01/2022
31413G-H9-4	FNMA FNMS 06.000 CI944956		1	229	229	07/01/2022
31413G-JZ-4	FNMA FNMS 05.500 CI944980		1	5	5	07/01/2022
31413G-NJ-5	FNMA FNMS 05.500 CI945093		1	3	3	09/01/2022
31413H-F3-7	FNMA FNMS 06.000 CL945786		1	86	86	09/01/2037
31413H-SF-6	FNMA FNMS 06.500 CL946118		1	31	31	09/01/2037
31413J-JF-2	FNMA FNMS 06.000 CL946762		1	31	31	09/01/2037
31413J-VT-8	FNMA FNMS 05.000 CL947126		1	7	7	10/01/2037
31413J-ZV-9	FNMA FNMS 05.500 CI947256		1	1	1	10/01/2022
31413J-ZZ-0	FNMA FNMS 06.500 CL947260		1	3	3	10/01/2037
31413K-YM-7	FNMA FNMS 06.000 CL948116		1	3	3	11/01/2037
31413L-G6-0	FNMA FNMS 05.500 CI948521		1	9	9	09/01/2022
31413L-JW-0	FNMA FNMS 06.500 NP948577		1	169	169	08/01/2037
31413L-ZA-0	FNMA FNMS 06.000 CL949037		1	9	9	09/01/2037
31413M-BA-4	FNMA FNMS 06.500 CL949233		1	0	0	09/01/2037
31413M-E7-8	FNMA FNMS 06.500 CL949358		1	10	10	08/01/2037
31413M-FS-1	FNMA FNMS 05.500 CI949377		1	7	7	08/01/2022
31413M-GR-2	FNMA FNMS 05.500 CI949408		1	5	5	02/01/2023
31413M-HP-5	FNMA FNMS 05.000 CI949438		1	9	9	05/01/2023
31413N-6Y-6	FNMA FNMS 06.000 CL950987		1	1	1	10/01/2037
31413N-7F-6	FNMA FNMS 05.500 CI950994		1	3	3	11/01/2022
31413N-JC-0	FNMA FNMS 05.000 CI950359		1	6	6	09/01/2022
31413N-U3-7	FNMA FNMS 06.500 CL950702		1	57	57	10/01/2037
31413N-X2-6	FNMA FNMS 06.500 CL950797		1	0	0	10/01/2037
31413N-ZH-1	FNMA FNMS 06.500 CL950844		1	3	3	09/01/2037
31413Q-5R-5	FNMA FNMS 06.000 CI952756		1	4	4	09/01/2022
31413Q-5U-8	FNMA FNMS 05.000 CI952759		1	1	1	09/01/2022
31413Q-5V-6	FNMA FNMS 05.000 CI952760		1	7	7	09/01/2022
31413Q-EM-6	FNMA FNMS 06.000 CL952040		1	9	9	01/01/2038
31413Q-YY-8	FNMA FNMS 06.000 CL952627		1	0	0	09/01/2037
31413R-2P-0	FNMA FNMS 06.000 CL953582		1	60	60	12/01/2037
31413R-BU-9	FNMA FNMS 06.000 CI952851		1	34	34	09/01/2022
31413R-NA-0	FNMA FNMS 07.000 CL953185		1	185	185	10/01/2037
31413R-RF-5	FNMA FNMS 07.000 CL953286		1	64	64	10/01/2037
31413R-VR-4	FNMA FNMS 05.500 RE953424		1	3	3	11/01/2027
31413T-2Y-7	FNMA FNMS 06.500 CL955391		1	100	100	11/01/2037
31413T-T4-4	FNMA FNMS 06.000 CL955171		1	5	5	11/01/2037
31413T-UU-4	FNMA FNMS 06.500 CL955195		1	96	96	11/01/2037
31413T-WP-3	FNMA FNMS 05.500 CI955254		1	34	34	01/01/2023
31413U-2W-8	FNMA FNMS 05.500 CI956289		1	3	3	12/01/2022
31413U-KC-2	FNMA FNMS 06.500 CL955791		1	6	6	10/01/2037
31413U-QB-8	FNMA FNMS 06.000 CL955950		1	4	4	09/01/2037
31413U-QH-5	FNMA FNMS 05.500 CL955956		1	1	1	10/01/2037
31413U-T9-0	FNMA FNMS 06.000 CL956076		1	4	4	12/01/2037
31413U-TQ-2	FNMA FNMS 06.000 CL956059		1	122	122	12/01/2037
31413U-VE-6	FNMA FNMS 05.500 CI956113		1	24	24	10/01/2022
31413U-W7-0	FNMA FNMS 05.500 CI956170		1	22	22	10/01/2022
31413U-ZT-9	FNMA FNMS 07.000 CL956254		1	48	48	11/01/2037
31413U-ZX-0	FNMA FNMS 07.000 CL956258		1	38	38	11/01/2037
31413V-MS-3	FNMA FNMS 07.000 CL956769		1	0	0	12/01/2037
31413Y-6V-8	FNMA FNMS 06.000 CL959984		1	1	1	11/01/2037
31413Y-7B-1	FNMA FNMS 07.000 CL959990		1	107	107	11/01/2037
31413Y-EJ-6	FNMA FNMS 08.500 CL959237		1	228	228	09/01/2037
31413Y-J7-7	FNMA FNMS 05.500 CI959386		1	12	12	12/01/2022
31413Y-LZ-2	FNMA FNMS 06.000 CL959444		1	114	114	12/01/2037
31413Y-NJ-6	FNMA FNMS 06.000 CL959493		1	4	4	12/01/2037
31413Y-Q5-3	FNMA FNMS 06.000 CL959576		1	3	3	11/01/2037
31413Y-S7-7	FNMA FNMS 06.000 CL959642		1	31	31	11/01/2037
31414A-WF-5	FNMA FNMS 05.000 CI960646		1	1	1	01/01/2023
31414A-Y8-9	FNMA FNMS 05.000 CI960735		1	36	36	01/01/2023
31414A-ZT-2	FNMA FNMS 05.000 CI960754		1	8	8	01/01/2023
31414B-2V-1	FNMA FNMS 05.000 CI961688		1	3	3	02/01/2023
31414B-M6-4	FNMA FNMS 06.000 CL961281		1	0	0	01/01/2038

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SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31414B-ZU-7	FNMA FNMS 05.000 CL961655		1	7	7	02/01/2038
31414C-2E-7	FNMA FNMS 05.000 CI962573		1	1	1	04/01/2023
31414C-AJ-7	FNMA FNMS 06.000 CL961809		1	0	0	02/01/2038
31414C-AT-5	FNMA FNMS 04.500 CI961818		1	1	1	03/01/2023
31414C-BC-1	FNMA FNMS 05.500 CI961835		1	13	13	03/01/2023
31414C-D2-1	FNMA FNMS 05.000 CL961921		1	1	1	03/01/2038
31414C-E6-1	FNMA FNMS 05.000 CI961957		1	10	10	03/01/2023
31414C-HK-7	FNMA FNMS 05.000 CI962034		1	12	12	03/01/2023
31414C-JP-4	FNMA FNMS 04.000 CI962070		1	8	8	03/01/2023
31414C-JY-5	FNMA FNMS 05.000 CI962079		1	33	33	03/01/2023
31414C-Q9-2	FNMA FNMS 05.000 CL962280		1	7	7	03/01/2038
31414C-TL-2	FNMA FNMS 05.000 CL962355		1	7	7	03/01/2038
31414C-Z6-8	FNMA FNMS 04.500 CI962565		1	450	450	04/01/2023
31414C-ZV-3	FNMA FNMS 05.000 CI962556		1	13	13	04/01/2023
31414D-AS-5	FNMA FNMS 05.500 CI962717		1	24	24	04/01/2023
31414D-ES-1	FNMA FNMS 04.500 CI962845		1	1	1	04/01/2023
31414D-PX-8	FNMA FNMS 05.000 CI963138		1	33	33	05/01/2023
31414E-5U-4	FNMA FNMS 06.000 CL964459		1	4	4	08/01/2038
31414E-JN-5	FNMA FNMS 05.000 CL963869		1	19	19	06/01/2038
31414E-MW-1	FNMA FNMS 05.000 CI963973		1	6	6	06/01/2023
31414E-NX-8	FNMA FNMS 05.000 CI964006		1	57	57	07/01/2023
31414E-V3-5	FNMA FNMS 06.000 CI964234		1	17	17	07/01/2023
31414E-WT-7	FNMA FNMS 05.000 CI964258		1	15	15	07/01/2023
31414E-XW-9	FNMA FNMS 05.000 CI964293		1	61	61	07/01/2023
31414F-B9-1	FNMA FNMS 06.000 CL964564		1	5	5	08/01/2038
31414F-CG-4	FNMA FNMS 05.500 CI964571		1	7	7	07/01/2023
31414F-FW-6	FNMA FNMS 05.500 CI964681		1	3	3	08/01/2023
31414F-YE-5	FNMA FNMS 06.000 CL965209		1	39	39	09/01/2038
31414G-BA-6	FNMA FNMS 05.000 CI965433		1	4	4	10/01/2023
31414G-EF-2	FNMA FNMS 06.000 CL965534		1	0	0	01/01/2038
31414G-ET-2	FNMA FNMS 05.500 CI965546		1	10	10	01/01/2023
31414H-6X-0	FNMA FNMS 06.500 CL967186		1	165	165	12/01/2037
31414H-HY-6	FNMA FNMS 07.000 CL966547		1	83	83	10/01/2037
31414H-NE-3	FNMA FNMS 05.000 CI966689		1	0	0	06/01/2023
31414H-PJ-0	FNMA FNMS 05.000 CI966725		1	5	5	01/01/2023
31414H-TG-2	FNMA FNMS 06.000 CL966851		1	1	1	12/01/2037
31414J-C9-2	FNMA FNMS 05.000 CL967296		1	6	6	02/01/2038
31414J-HZ-9	FNMA FNMS 06.000 CI967448		1	2	2	12/01/2022
31414J-NX-7	FNMA FNMS 05.000 CI967606		1	40	40	12/01/2022
31414K-J2-7	FNMA FNMS 06.500 CL968381		1	15	15	10/01/2038
31414K-QA-1	FNMA FNMS 07.000 CL968549		1	0	0	02/01/2038
31414K-RD-4	FNMA FNMS 06.000 CL968584		1	0	0	01/01/2038
31414K-TE-0	FNMA FNMS 05.000 CI968649		1	2	2	01/01/2023
31414K-YC-8	FNMA FNMS 05.000 CI968807		1	9	9	01/01/2023
31414L-3U-0	FNMA FNMS 05.500 CI969811		1	15	15	02/01/2023
31414L-3Z-9	FNMA FNMS 05.500 CI969816		1	5	5	02/01/2023
31414L-5U-8	FNMA FNMS 05.000 CL969859		1	6	6	05/01/2038
31414L-C4-8	FNMA FNMS 04.500 CI969091		1	12	12	04/01/2023
31414L-C5-5	FNMA FNMS 05.000 CI969092		1	62	62	04/01/2023
31414L-PT-9	FNMA FNMS 05.000 CI969434		1	2	2	01/01/2023
31414L-VS-4	FNMA FNMS 06.000 CL969625		1	7	7	02/01/2038
31414L-Y2-8	FNMA FNMS 07.000 CL969729		1	159	159	01/01/2038
31414L-ZV-3	FNMA FNMS 05.000 CL969756		1	0	0	02/01/2038
31414M-2A-3	FNMA FNMS 05.500 CI970669		1	2	2	11/01/2023
31414M-5F-9	FNMA FNMS 05.000 CI970746		1	20	20	11/01/2023
31414M-6Y-7	FNMA FNMS 05.500 CI970787		1	21	21	11/01/2023
31414M-NP-7	FNMA FNMS 06.500 CL970298		1	6	6	02/01/2038
31414M-V4-5	FNMA FNMS 05.500 CI970535		1	12	12	10/01/2023
31414N-AR-5	FNMA FNMS 05.000 CI970816		1	7	7	09/01/2023
31414N-FM-1	FNMA FNMS 07.000 CL970972		1	100	100	12/01/2038
31414N-GL-2	FNMA FNMS 06.000 CI971003		1	21	21	12/01/2023
31414N-JT-2	FNMA FNMS 05.000 CI971074		1	36	36	01/01/2024
31414N-U4-4	FNMA FNMS 05.000 CL971403		1	9	9	05/01/2038
31414N-W2-6	FNMA FNMS 05.000 CL971465		1	6	6	06/01/2038
31414P-7F-0	FNMA FNMS 05.000 CL972594		1	3	3	04/01/2038
31414P-HC-6	FNMA FNMS 05.000 CI971927		1	17	17	02/01/2023
31414P-KP-3	FNMA FNMS 05.000 CL972002		1	98	98	02/01/2038
31414Q-5A-1	FNMA FNMS 07.000 CL973441		1	55	55	02/01/2038
31414Q-EW-3	FNMA FNMS 05.000 CI972749		1	0	0	02/01/2023
31414Q-LL-9	FNMA FNMS 05.000 CN972931		1	6	6	02/01/2018
31414Q-W5-2	FNMA FNMS 07.500 NP973268		1	1	1	03/01/2038
31414Q-X2-8	FNMA FNMS 04.500 CI973297		1	9	9	03/01/2023
31414R-B6-1	FNMA FNMS 05.000 CI973561		1	11	11	03/01/2023
31414R-CK-9	FNMA FNMS 05.000 CL973574		1	167	167	03/01/2038
31414R-EN-1	FNMA FNMS 05.000 CT973641		1	14	14	02/01/2028
31414R-LY-9	FNMA FNMS 05.000 CL973843		1	1	1	04/01/2038
31414R-RR-8	FNMA FNMS 06.000 CI973996		1	3	3	02/01/2023
31414S-JD-6	FNMA FNMS 05.000 CI974660		1	26	26	04/01/2023
31414S-TJ-2	FNMA FNMS 05.000 CL974953		1	6	6	03/01/2038
31414S-XQ-1	FNMA FNMS 05.500 CI975087		1	19	19	05/01/2023
31414S-XS-7	FNMA FNMS 05.500 CI975089		1	2	2	05/01/2023
31414S-Y2-3	FNMA FNMS 06.000 CL975129		1	0	0	05/01/2038
31414T-A7-6	FNMA FNMS 04.500 CI975330		1	3	3	05/01/2023
31414U-2B-3	FNMA FNMS 06.500 CL976970		1	1	1	02/01/2038
31414U-BM-9	FNMA FNMS 05.500 CI976244		1	4	4	08/01/2023
31414U-WA-2	FNMA FNMS 04.000 CI976841		1	5	5	01/01/2019
31414U-WF-1	FNMA FNMS 05.000 CI976846		1	107	107	11/01/2020
31414U-X5-2	FNMA FNMS 06.500 K0976900		1	8	8	10/01/2037
31414V-AM-8	FNMA FNMS 05.000 CI977112		1	4	4	07/01/2023
31414V-AS-5	FNMA FNMS 05.000 CI977117		1	9	9	07/01/2023
31414V-DG-8	FNMA FNMS 05.000 CL977203		1	2	2	04/01/2038
31414X-SU-7	FNMA FNMS 05.000 CI979431		1	0	0	04/01/2023
31414X-U5-9	FNMA FNMS 05.000 CL979504		1	7	7	04/01/2038
31414X-XB-3	FNMA FNMS 05.000 CI979574		1	19	19	10/01/2023
31414X-XR-8	FNMA FNMS 05.500 CI979588		1	2	2	04/01/2023
31414X-ZB-1	FNMA FNMS 05.000 CI979638		1	43	43	06/01/2023
31415A-T4-3	FNMA FNMS 05.000 CI981271		1	0	0	04/01/2023
31415A-T6-8	FNMA FNMS 04.500 CI981273		1	3	3	04/01/2023
31415A-U8-2	FNMA FNMS 06.000 CL981307		1	0	0	06/01/2038
31415A-ZJ-3	FNMA FNMS 06.000 CL981445		1	0	0	09/01/2038
31415B-5Z-8	FNMA FNMS 05.000 CI982464		1	31	31	05/01/2023
31415B-AP-4	FNMA FNMS 05.000 CI981614		1	5	5	06/01/2023
31415B-D7-1	FNMA FNMS 06.000 CL981726		1	1	1	07/01/2038
31415B-DU-0	FNMA FNMS 05.000 CI981715		1	37	37	07/01/2023
31415B-EB-1	FNMA FNMS 06.500 CL981730		1	5	5	07/01/2038
31415B-K7-3	FNMA FNMS 05.500 CI981918		1	17	17	06/01/2023
31415B-R3-5	FNMA FNMS 05.000 CI982106		1	0	0	05/01/2023
31415B-W5-4	FNMA FNMS 05.000 CI982268		1	13	13	08/01/2023
31415C-M6-1	FNMA FNMS 06.000 CI982881		1	3	3	05/01/2023
31415C-NJ-2	FNMA FNMS 05.000 CI982893		1	2	2	05/01/2023
31415L-DQ-7	FNMA FNMS 05.500 CI983111		1	5	5	09/01/2023
31415L-MX-2	FNMA FNMS 05.500 CI983374		1	4	4	08/01/2023

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31415L-R4-1	FNMA FNMS 06.000 CL983507		1	194	194	08/01/2035
31415L-VW-4	FNMA FNMS 04.500 CI983629		1	6	6	05/01/2023
31415M-4B-8	FNMA FNMS 05.000 CL984718		1	16	16	07/01/2038
31415M-D3-6	FNMA FNMS 05.000 CL984022		1	4	4	05/01/2038
31415M-DD-4	FNMA FNMS 05.000 CL984000		1	16	16	06/01/2038
31415M-FU-4	FNMA FNMS 06.000 CI984079		1	252	252	06/01/2023
31415M-GC-3	FNMA FNMS 06.000 CL984095		1	840	840	06/01/2038
31415M-M2-8	FNMA FNMS 05.500 CL984277		1	25	25	06/01/2038
31415M-MC-6	FNMA FNMS 05.000 CI984255		1	8	8	06/01/2023
31415M-MK-8	FNMA FNMS 06.000 CI984262		1	4	4	06/01/2023
31415P-3K-2	FNMA FNMS 05.500 CI985602		1	24	24	04/01/2018
31415P-AF-5	FNMA FNMS 05.000 CI984806		1	0	0	06/01/2023
31415P-MH-8	FNMA FNMS 06.000 CL985160		1	0	0	09/01/2038
31415P-NF-1	FNMA FNMS 06.000 CL985190		1	2	2	08/01/2038
31415P-VY-1	FNMA FNMS 05.000 CI985431		1	10	10	07/01/2023
31415Q-2C-9	FNMA FNMS 06.500 CI986471		1	3	3	08/01/2023
31415Q-GB-6	FNMA FNMS 05.500 CI985894		1	28	28	08/01/2023
31415Q-SC-1	FNMA FNMS 05.000 CI986215		1	51	51	07/01/2023
31415Q-WH-5	FNMA FNMS 05.500 CI986348		1	11	11	03/01/2023
31415Q-XB-7	FNMA FNMS 06.000 CL986374		1	1	1	07/01/2038
31415R-2M-5	FNMA FNMS 06.000 CI987380		1	35	35	10/01/2023
31415R-2M-5	FNMA FNMS 06.000 CI987380		1	6	6	10/01/2023
31415R-6S-8	FNMA FNMS 06.500 CL987481		1	2	2	09/01/2038
31415R-L3-6	FNMA FNMS 06.000 CL986946		1	0	0	09/01/2038
31415R-NP-5	FNMA FNMS 05.500 CI986998		1	7	7	07/01/2023
31415R-YU-2	FNMA FNMS 05.500 CI987323		1	12	12	09/01/2023
31415R-Z7-2	FNMA FNMS 07.000 CL987366		1	75	75	10/01/2038
31415S-PR-7	FNMA FNMS 05.500 CI987932		1	3	3	11/01/2023
31415S-RA-2	FNMA FNMS 06.000 CL987981		1	4	4	09/01/2038
31415S-RM-6	FNMA FNMS 06.000 CI987992		1	22	22	10/01/2023
31415S-XU-1	FNMA FNMS 05.500 CI988191		1	90	90	11/01/2023
31415S-YW-6	FNMA FNMS 06.000 CI988225		1	38	38	12/01/2023
31415T-B2-5	FNMA FNMS 05.500 CI988457		1	18	18	10/01/2023
31415T-FQ-8	FNMA FNMS 05.500 CL988575		1	1,932	1,932	08/01/2038
31415T-FV-7	FNMA FNMS 06.000 CL988580		1	0	0	08/01/2038
31415T-L3-2	FNMA FNMS 06.000 CI988746		1	6	6	11/01/2023
31415T-LG-3	FNMA FNMS 05.000 CI988727		1	8	8	10/01/2023
31415T-P3-8	FNMA FNMS 06.000 CL988842		1	4	4	08/01/2038
31415T-SS-0	FNMA FNMS 06.000 CI988929		1	0	0	08/01/2023
31415T-TJ-9	FNMA FNMS 05.500 CI988953		1	0	0	08/01/2023
31415T-TL-4	FNMA FNMS 05.500 CI988955		1	57	57	08/01/2023
31415T-TR-1	FNMA FNMS 06.000 CI988960		1	1	1	08/01/2023
31415T-US-7	FNMA FNMS 07.000 CL988993		1	1	1	09/01/2038
31415U-Z3-4	FNMA FNMS 06.000 CL990062		1	9	9	11/01/2038
31415V-4W-2	FNMA FNMS 05.500 CI991037		1	18	18	09/01/2023
31415V-C3-7	FNMA FNMS 05.500 CI990290		1	0	0	10/01/2023
31415V-EF-8	FNMA FNMS 08.500 CL990334		1	24	24	09/01/2029
31415V-EG-6	FNMA FNMS 09.000 CL990335		1	44	44	12/01/2020
31415V-XK-6	FNMA FNMS 06.000 CI990882		1	13	13	09/01/2023
31415V-XP-5	FNMA FNMS 05.000 CI990886		1	6	6	09/01/2023
31415V-XQ-3	FNMA FNMS 05.000 CI990887		1	0	0	09/01/2023
31415V-Z7-3	FNMA FNMS 05.000 CI990966		1	4	4	09/01/2023
31415V-ZZ-1	FNMA FNMS 05.500 CI990960		1	4	4	09/01/2023
31415W-4R-1	FNMA FNMS 06.000 CI991932		1	8	8	12/01/2023
31415W-7H-0	FNMA FNMS 06.000 CL991996		1	522	522	12/01/2036
31415W-AS-2	FNMA FNMS 05.000 CI991117		1	5	5	12/01/2023
31415W-FY-4	FNMA FNMS 05.000 CI991283		1	11	11	09/01/2023
31415W-K2-8	FNMA FNMS 05.500 CI991413		1	17	17	11/01/2023
31415W-RW-5	FNMA FNMS 07.000 CL991601		1	74	74	10/01/2038
31415W-V3-4	FNMA FNMS 06.000 CL991734		1	3	3	01/01/2039
31415W-ZM-8	FNMA FNMS 05.000 CI991848		1	2	2	10/01/2023
31415W-ZN-6	FNMA FNMS 05.500 CI991849		1	8	8	10/01/2023
31415X-3X-7	FNMA FNMS 05.500 CI992814		1	6	6	11/01/2023
31415X-AX-9	FNMA FNMS 05.500 CI992022		1	1	1	10/01/2023
31415X-BA-8	FNMA FNMS 06.000 CL992033		1	0	0	10/01/2038
31415X-BK-6	FNMA FNMS 07.000 CL992042		1	0	0	10/01/2038
31415X-ER-8	FNMA FNMS 06.000 CL992144		1	0	0	10/01/2038
31415X-FE-6	FNMA FNMS 07.000 CL992165		1	82	82	10/01/2038
31415X-KV-2	FNMA FNMS 07.000 CL992308		1	15	15	01/01/2039
31415X-PA-3	FNMA FNMS 07.000 CL992417		1	87	87	01/01/2039
31415X-RK-9	FNMA FNMS 05.500 CI992490		1	14	14	11/01/2023
31415X-UM-1	FNMA FNMS 06.000 CI992588		1	52	52	10/01/2023
31415X-YL-9	FNMA FNMS 05.000 CL992715		1	2	2	02/01/2039
31415Y-ED-7	FNMA FNMS 06.000 CL993032		1	2	2	11/01/2038
31415Y-H8-5	FNMA FNMS 07.000 CL993155		1	302	302	11/01/2038
31416A-6X-3	FNMA FNMS 05.000 CL994686		1	164	164	02/01/2039
31416A-KQ-2	FNMA FNMS 07.000 CL994103		1	78	78	11/01/2038
31416A-L6-5	FNMA FNMS 05.500 CI994149		1	1	1	12/01/2023
31416A-Q2-9	FNMA FNMS 04.000 CI994273		1	11	11	07/01/2024
31416A-RB-8	FNMA FNMS 05.500 CI994282		1	1	1	11/01/2023
31416B-2D-9	FNMA FNMS 05.000 CI995472		1	64	64	11/01/2023
31416B-3F-3	FNMA FNMS 06.000 CT995498		1	9	9	11/01/2026
31416B-3R-7	FNMA FNMS 06.000 CL995508		1	692	692	12/01/2035
31416B-3W-6	FNMA FNMS 06.000 CI995513		1	7	7	12/01/2022
31416B-4A-3	FNMA FNMS 05.500 CI995517		1	318	318	01/01/2024
31416B-4K-1	FNMA FNMS 05.000 CN995526		1	18	18	01/01/2019
31416B-7D-4	FNMA FNMS 05.500 CL995592		1	103	103	03/01/2039
31416B-DM-7	FNMA FNMS 05.500 CI994808		1	22	22	11/01/2023
31416B-EG-9	FNMA FNMS 06.000 CI994835		1	1	1	11/01/2023
31416B-MK-1	FNMA FNMS 05.000 CL995062		1	0	0	02/01/2038
31416B-MP-0	FNMA FNMS 05.500 CL995066		1	60	60	08/01/2037
31416B-MS-4	FNMA FNMS 06.000 CL995069		1	8	8	10/01/2038
31416B-NK-0	FNMA FNMS 04.500 CL995094		1	0	0	11/01/2035
31416B-QD-3	FNMA FNMS 05.500 CI995152		1	148	148	01/01/2021
31416B-QD-3	FNMA FNMS 05.500 CI995152		1	36	36	01/01/2021
31416B-QJ-0	FNMA FNMS 04.000 CI995157		1	40	40	09/01/2023
31416B-QM-3	FNMA FNMS 05.000 CI995160		1	9	9	09/01/2022
31416B-QM-3	FNMA FNMS 05.000 CI995160		1	16	16	09/01/2022
31416B-RB-6	FNMA FNMS 05.500 CI995182		1	302	302	06/01/2020
31416B-RB-6	FNMA FNMS 05.500 CI995182		1	4	4	06/01/2020
31416B-RE-0	FNMA FNMS 05.000 CI995185		1	70	70	12/01/2023
31416B-RY-6	FNMA FNMS 05.000 CL995203		1	0	0	07/01/2035
31416B-S3-3	FNMA FNMS 05.000 CI995238		1	95	95	01/01/2024
31416B-S9-0	FNMA FNMS 04.500 CL995244		1	10,613	10,613	11/01/2038
31416B-TA-6	FNMA FNMS 05.000 CL995245		1	2	2	01/01/2039
31416B-TG-3	FNMA FNMS 06.000 CL995251		1	8	8	11/01/2038
31416B-TH-1	FNMA FNMS 05.000 CI995252		1	30	30	12/01/2023
31416B-TJ-7	FNMA FNMS 05.500 CI995253		1	31	31	12/01/2023
31416B-TT-5	FNMA FNMS 05.500 CI995262		1	5	5	01/01/2024
31416B-TW-8	FNMA FNMS 05.500 CI995265		1	11	11	01/01/2024
31416B-UC-0	FNMA FNMS 06.000 CL995279		1	6	6	12/01/2038
31416B-UH-9	FNMA FNMS 05.500 CI995284		1	199	199	03/01/2020

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31416B-VH-8	FNMA FNMS 05.000 CL995316		1	161	161	12/01/2034
31416B-XA-1	FNMA FNMS 04.500 CL995373		1	21	21	02/01/2039
31416B-XJ-2	FNMA FNMS 06.000 CI995381		1	105	105	01/01/2024
31416B-Y2-8	FNMA FNMS 05.500 CI995429		1	27	27	09/01/2023
31416B-Y2-8	FNMA FNMS 05.500 CI995429		1	23	23	09/01/2023
31416B-Y3-6	FNMA FNMS 05.500 CI995430		1	15	15	09/01/2023
31416B-Y3-6	FNMA FNMS 05.500 CI995430		1	10	10	09/01/2023
31416B-Y4-4	FNMA FNMS 05.500 CI995431		1	88	88	02/01/2023
31416B-Y5-1	FNMA FNMS 05.500 CI995432		1	6	6	10/01/2023
31416B-Y7-7	FNMA FNMS 05.000 CI995434		1	0	0	09/01/2023
31416B-YX-0	FNMA FNMS 05.500 CI995426		1	138	138	09/01/2021
31416B-ZF-8	FNMA FNMS 06.000 CL995442		1	6	6	12/01/2038
31416C-AZ-9	FNMA FNMS 05.500 CI995624		1	58	58	09/01/2023
31416C-BS-4	FNMA FNMS 05.500 CI995649		1	4	4	06/01/2020
31416C-CA-2	FNMA FNMS 07.500 CL995665		1	72	72	04/01/2038
31416C-CH-7	FNMA FNMS 04.500 CL995672		1	3	3	04/01/2039
31416C-CM-6	FNMA FNMS 04.500 CL995676		1	11	11	05/01/2039
31416C-ED-4	FNMA FNMS 04.000 CI995732		1	15	15	03/01/2020
31416C-EJ-1	FNMA FNMS 05.000 CL995737		1	0	0	02/01/2038
31416C-FB-7	FNMA FNMS 05.000 CN995762		1	18	18	03/01/2019
31416C-FC-5	FNMA FNMS 04.500 CL995763		1	33	33	11/01/2035
31416C-FK-7	FNMA FNMS 05.500 CT995770		1	69	69	05/01/2026
31416C-J7-2	FNMA FNMS 06.000 CI995886		1	4	4	04/01/2021
31416C-JJ-6	FNMA FNMS 04.500 CI995865		1	134	134	07/01/2024
31416C-JR-8	FNMA FNMS 05.000 CL995872		1	0	0	06/01/2039
31416C-JS-6	FNMA FNMS 05.500 CL995873		1	140	140	08/01/2038
31416C-JV-9	FNMA FNMS 06.000 CL995876		1	8	8	11/01/2038
31416C-K4-7	FNMA FNMS 05.000 CI995915		1	30	30	12/01/2021
31416C-L8-7	FNMA FNMS 05.000 CL995951		1	9	9	04/01/2039
31416C-LV-6	FNMA FNMS 04.000 CI995940		1	6	6	12/01/2018
31416C-ME-3	FNMA FNMS 05.000 CI995957		1	19	19	06/01/2024
31416H-4V-4	FNMA FNMS 05.000 CLAA0835		1	10	10	01/01/2039
31416H-E2-7	FNMA FNMS 06.000 CLAA0152		1	1	1	12/01/2038
31416H-JJ-5	FNMA FNMS 05.000 CLAA0264		1	8	8	02/01/2039
31416H-P3-3	FNMA FNMS 06.000 CIAA0441		1	74	74	12/01/2023
31416H-ZS-7	FNMA FNMS 06.500 CLAA0752		1	2	2	03/01/2039
31416J-EG-2	FNMA FNMS 05.500 CIAA1034		1	66	66	12/01/2023
31416J-ES-6	FNMA FNMS 05.500 CIAA1044		1	0	0	12/01/2023
31416J-FF-3	FNMA FNMS 05.000 NPAA1065		1	90	90	06/01/2035
31416J-MC-2	FNMA FNMS 04.500 CIAA1254		1	23	23	04/01/2019
31416J-MS-7	FNMA FNMS 04.500 CLAA1268		1	26	26	08/01/2032
31416J-YJ-4	FNMA FNMS 05.000 CIAA1612		1	3	3	01/01/2024
31416J-ZY-0	FNMA FNMS 05.000 CIAA1658		1	6	6	02/01/2024
31416K-UV-8	FNMA FNMS 06.000 CIAA2395		1	4	4	03/01/2024
31416L-FL-5	FNMA FNMS 04.000 CIAA2870		1	30	30	03/01/2024
31416L-HV-1	FNMA FNMS 05.000 CIAA2943		1	29	29	04/01/2024
31416L-LK-0	FNMA FNMS 05.000 CLAA3029		1	60	60	03/01/2039
31416L-NJ-1	FNMA FNMS 04.000 CIAA3092		1	9	9	04/01/2024
31416L-WU-6	FNMA FNMS 04.500 CLAA3358		1	12	12	05/01/2041
31416L-YF-7	FNMA FNMS 05.000 CLAA3409		1	2,237	2,237	03/01/2039
31416L-ZC-3	FNMA FNMS 05.000 CIAA3438		1	14	14	12/01/2022
31416L-ZT-6	FNMA FNMS 05.000 CLAA3453		1	255	255	03/01/2039
31416M-2T-0	FNMA FNMS 04.500 CTAA4385		1	251	251	05/01/2029
31416M-6V-1	FNMA FNMS 04.500 CLAA4483		1	55	55	04/01/2039
31416M-KP-8	FNMA FNMS 05.500 CLAA3901		1	73	73	02/01/2039
31416M-SV-7	FNMA FNMS 05.000 CIAA4131		1	9	9	07/01/2024
31416M-TR-5	FNMA FNMS 05.000 CLAA4159		1	10	10	08/01/2039
31416M-XC-3	FNMA FNMS 04.500 CIAA4274		1	14	14	05/01/2024
31416M-Y7-3	FNMA FNMS 04.500 CTAA4333		1	109	109	04/01/2029
31416M-YP-3	FNMA FNMS 04.000 CIAA4317		1	6	6	04/01/2024
31416N-4C-3	FNMA FNMS 04.500 CLAA5318		1	60	60	03/01/2039
31416N-BG-6	FNMA FNMS 04.000 CIAA4538		1	123	123	04/01/2024
31416N-CN-0	FNMA FNMS 06.500 CLAA4576		1	2	2	04/01/2039
31416N-CW-0	FNMA FNMS 04.500 CLAA4584		1	1	1	04/01/2039
31416N-HE-5	FNMA FNMS 05.000 CLAA4728		1	1	1	08/01/2040
31416N-JQ-6	FNMA FNMS 03.500 CIAA4770		1	322	322	12/01/2025
31416N-YN-6	FNMA FNMS 04.000 CIAA5216		1	10	10	10/01/2018
31416N-YW-6	FNMA FNMS 04.500 CLAA5224		1	2	2	03/01/2039
31416P-DQ-7	FNMA FNMS 04.000 CIAA5510		1	7	7	04/01/2024
31416P-UV-7	FNMA FNMS 04.000 CIAA5995		1	8	8	05/01/2024
31416P-YM-3	FNMA FNMS 06.000 CLAA6115		1	9	9	04/01/2039
31416Q-BF-1	FNMA FNMS 04.500 CLAA6337		1	55	55	05/01/2039
31416Q-FE-0	FNMA FNMS 03.000 CIAA6464		1	114	114	11/01/2026
31416Q-LD-5	FNMA FNMS 04.000 CIAA6623		1	59	59	05/01/2024
31416Q-MS-1	FNMA FNMS 04.000 CIAA6668		1	33	33	06/01/2024
31416Q-NT-8	FNMA FNMS 04.000 CIAA6701		1	6	6	04/01/2024
31416Q-QA-6	FNMA FNMS 05.000 CLAA6748		1	119	119	01/01/2037
31416Q-X7-5	FNMA FNMS 05.000 CLAA7001		1	69	69	06/01/2039
31416R-BG-7	FNMA FNMS 04.500 CLAA7238		1	9,428	9,428	06/01/2039
31416R-HZ-9	FNMA FNMS 04.000 CIAA7447		1	10	10	05/01/2024
31416R-RB-1	FNMA FNMS 04.500 CLAA7681		1	1	1	06/01/2039
31416R-TL-7	FNMA FNMS 06.000 CIAA7754		1	15	15	06/01/2024
31416R-XZ-1	FNMA FNMS 04.000 CIAA7895		1	16	16	06/01/2024
31416S-2A-8	FNMA FNMS 05.000 CIAA8868		1	4	4	04/01/2024
31416S-AJ-0	FNMA FNMS 05.000 CIAA8108		1	66	66	06/01/2024
31416S-FG-1	FNMA FNMS 04.500 CLAA8266		1	1,192	1,192	06/01/2039
31416S-W2-3	FNMA FNMS 05.000 CIAA8764		1	5	5	07/01/2024
31416S-WY-3	FNMA FNMS 04.000 CIAA8762		1	10	10	07/01/2024
31416T-7F-0	FNMA FNMS 06.000 CLAA9893		1	95	95	01/01/2039
31416T-EF-2	FNMA FNMS 04.500 CLAA9133		1	70	70	08/01/2039
31416T-P4-5	FNMA FNMS 04.000 CIAA9442		1	6	6	07/01/2024
31416T-US-6	FNMA FNMS 06.000 CLAA9592		1	7	7	01/01/2039
31416T-YN-3	FNMA FNMS 05.000 CLAA9716		1	6,123	6,123	07/01/2039
31416V-DL-5	FNMA FNMS 05.000 CLAB0106		1	1	1	02/01/2039
31416V-DP-6	FNMA FNMS 05.000 CLAB0109		1	0	0	02/01/2035
31416V-ED-2	FNMA FNMS 05.000 CLAB0131		1	2	2	12/01/2038
31416V-J7-0	FNMA FNMS 06.000 CLAB0285		1	1	1	02/01/2039
31416V-KL-7	FNMA FNMS 06.000 CLAB0298		1	1	1	01/01/2039
31416V-NP-5	FNMA FNMS 04.000 CIAB0397		1	3	3	05/01/2020
31416V-NS-9	FNMA FNMS 04.000 CIAB0400		1	0	0	04/01/2020
31416V-NT-7	FNMA FNMS 04.000 CIAB0401		1	0	0	05/01/2020
31416V-SB-1	FNMA FNMS 06.500 CLAB0513		1	3	3	11/01/2038
31416V-TL-8	FNMA FNMS 04.500 CIAB0554		1	1	1	04/01/2024
31416W-6K-3	FNMA FNMS 03.000 CIAB1773		1	222	222	11/01/2025
31416W-FG-2	FNMA FNMS 04.000 CIAB1066		1	1	1	05/01/2025
31416W-H6-2	FNMA FNMS 04.000 CIAB1152		1	26	26	06/01/2025
31416W-L6-7	FNMA FNMS 04.500 CLAB1248		1	0	0	07/01/2040
31416W-MG-4	FNMA FNMS 05.000 CIAB1258		1	13	13	05/01/2025
31416W-RK-0	FNMA FNMS 04.500 CLAB1389		1	42	42	08/01/2040
31416W-SZ-6	FNMA FNMS 06.000 CLAB1435		1	45	45	12/01/2038
31416W-TS-1	FNMA FNMS 04.000 CIAB1460		1	60	60	09/01/2025
31416W-WW-8	FNMA FNMS 04.500 CLAB1560		1	68	68	10/01/2040

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31416W-XE-7	FNMA FNMS 04.000 CNAB1576		1	52	52	10/01/2020
31416W-Y8-9	FNMA FNMS 03.500 CNAB1634		1	11	11	10/01/2020
31416X-4Z-0	FNMA FNMS 04.500 CLAB2639		1	40	40	05/01/2041
31416X-5E-6	FNMA FNMS 04.500 CLAB2644		1	16	16	05/01/2041
31416X-A5-9	FNMA FNMS 03.500 CNAB1827		1	6	6	11/01/2020
31416X-C6-5	FNMA FNMS 04.500 CLAB1892		1	72	72	12/01/2040
31416X-EJ-5	FNMA FNMS 03.500 CIAB1936		1	30,624	30,624	12/01/2025
31416X-EL-0	FNMA FNMS 03.500 CIAB1938		1	80	80	12/01/2025
31416X-FW-5	FNMA FNMS 03.000 CNAB1980		1	188	188	12/01/2020
31416X-GN-4	FNMA FNMS 04.500 CLAB2004		1	159	159	01/01/2041
31416X-GT-1	FNMA FNMS 04.500 CLAB2009		1	1,076	1,076	01/01/2041
31416X-HP-8	FNMA FNMS 04.500 CTAB2037		1	44	44	01/01/2031
31416X-JS-0	FNMA FNMS 03.500 CLAB2072		1	10,752	10,752	01/01/2041
31416X-Q3-7	FNMA FNMS 04.500 CLAB2273		1	5,970	5,970	02/01/2041
31416X-QU-7	FNMA FNMS 04.000 CLAB2266		1	0	0	02/01/2041
31416X-R7-7	FNMA FNMS 04.000 CIAB2309		1	29	29	02/01/2026
31416X-RB-8	FNMA FNMS 05.000 CLAB2281		1	2	2	02/01/2041
31416X-W5-5	FNMA FNMS 04.500 CLAB2467		1	145	145	03/01/2041
31416X-YQ-7	FNMA FNMS 04.000 CIAB2518		1	17	17	03/01/2026
31416Y-3P-1	FNMA FNMS 04.000 CLAB3505		1	0	0	09/01/2041
31416Y-C9-7	FNMA FNMS 04.500 CTAB2795		1	18	18	04/01/2031
31416Y-K2-3	FNMA FNMS 04.000 CIAB3012		1	3	3	05/01/2026
31416Y-LL-0	FNMA FNMS 04.500 CLAB3030		1	59	59	05/01/2041
31416Y-T8-1	FNMA FNMS 04.500 CLAB3274		1	1	1	07/01/2041
31416Y-VG-0	FNMA FNMS 04.500 CLAB3314		1	6	6	07/01/2041
31416Y-YN-2	FNMA FNMS 04.000 CLAB3416		1	0	0	08/01/2041
31417A-5K-1	FNMA FNMS 04.000 CLAB4449		1	0	0	02/01/2042
31417A-E7-0	FNMA FNMS 03.000 CIAB3757		1	122	122	05/01/2026
31417A-HY-8	FNMA FNMS 05.000 CLAB3846		1	232	232	11/01/2041
31417A-JM-2	FNMA FNMS 03.500 CLAB3867		1	276	276	11/01/2041
31417A-QB-8	FNMA FNMS 04.000 CLAB4049		1	151	151	12/01/2041
31417A-RY-7	FNMA FNMS 03.500 CLAB4102		1	0	0	12/01/2041
31417A-SB-6	FNMA FNMS 03.500 CLAB4113		1	0	0	12/01/2041
31417A-SD-2	FNMA FNMS 04.000 CLAB4115		1	1	1	12/01/2041
31417A-SH-3	FNMA FNMS 04.000 CLAB4119		1	1	1	12/01/2041
31417A-WW-5	FNMA FNMS 03.500 CTAB4260		1	21,566	21,566	01/01/2032
31417A-XP-9	FNMA FNMS 03.500 CIAB4285		1	10,957	10,957	01/01/2027
31417B-5T-0	FNMA FNMS 02.500 CIAB5357		1	19	19	06/01/2027
31417B-FX-0	FNMA FNMS 03.500 CLAB4681		1	79	79	03/01/2042
31417B-VU-8	FNMA FNMS 04.000 CLAB5126		1	146	146	05/01/2042
31417C-FR-1	FNMA FNMS 03.000 CIAB5575		1	115	115	07/01/2027
31417C-J8-9	FNMA FNMS 02.500 CNAB5686		1	214	214	07/01/2022
31417C-LZ-6	FNMA FNMS 03.500 CLAB5743		1	1	1	07/01/2042
31417C-P4-1	FNMA FNMS 04.000 CLAB5842		1	139	139	07/01/2042
31417D-6E-8	FNMA FNMS 03.000 CIAB7168		1	112	112	11/01/2027
31417D-HM-8	FNMA FNMS 04.000 CLAB6535		1	150	150	10/01/2042
31417D-Q6-3	FNMA FNMS 03.500 CQAB6776		1	14	14	11/01/2042
31417E-7A-3	FNMA FNMS 06.000 CLAB8088		1	7	7	10/01/2038
31417E-BK-6	FNMA FNMS 02.000 CIAB7241		1	312	312	12/01/2027
31417E-DG-3	FNMA FNMS 03.500 CLAB7302		1	57	57	12/01/2042
31417E-DW-8	FNMA FNMS 03.500 CLAB7316		1	2	2	12/01/2042
31417E-FM-8	FNMA FNMS 02.000 CIAB7371		1	18,138	18,138	12/01/2027
31417E-JT-9	FNMA FNMS 03.000 CLAB7473		1	267	267	01/01/2043
31417E-ML-2	FNMA FNMS 02.500 CLAB7562		1	24	24	01/01/2038
31417E-XY-2	FNMA FNMS 02.000 CIAB7894		1	16,504	16,504	02/01/2028
31417F-3M-8	FNMA FNMS 02.000 CNAB8903		1	105	105	04/01/2023
31417F-FG-8	FNMA FNMS 05.000 CLAB8266		1	5	5	04/01/2038
31417F-R7-5	FNMA FNMS 03.000 CLAB8609		1	6,637	6,637	03/01/2043
31417F-W4-6	FNMA FNMS 03.000 CTAB8766		1	11,498	11,498	03/01/2033
31417F-W5-3	FNMA FNMS 03.000 CTAB8767		1	11,165	11,165	03/01/2033
31417F-WA-2	FNMA FNMS 04.000 CLAB8740		1	262	262	03/01/2043
31417F-XT-0	FNMA FNMS 02.000 CIAB8789		1	77	77	03/01/2028
31417G-5Q-5	FNMA FNMS 03.000 CIAB9854		1	194	194	07/01/2028
31417G-EJ-1	FNMA FNMS 02.500 CLAB9136		1	4,396	4,396	04/01/2043
31417G-GC-4	FNMA FNMS 03.500 CLAB9194		1	0	0	05/01/2043
31417G-LT-1	FNMA FNMS 03.000 CLAB9337		1	4,805	4,805	05/01/2043
31417G-TY-2	FNMA FNMS 03.000 CLAB9566		1	2,042	2,042	06/01/2043
31417G-TY-2	FNMA FNMS 03.000 CLAB9566		1	38,065	38,065	06/01/2043
31417G-VH-6	FNMA FNMS 04.000 CRAB9615		1	21	21	06/01/2033
31417G-Z7-4	FNMA FNMS 03.000 CLAB9765		1	9,973	9,973	06/01/2043
31417G-Z7-4	FNMA FNMS 03.000 CLAB9765		1	22	22	06/01/2043
31417J-4X-5	FNMA FNMS 04.000 CIAC0837		1	4	4	02/01/2025
31417J-FB-1	FNMA FNMS 05.000 CIAC0161		1	1	1	07/01/2024
31417J-HS-2	FNMA FNMS 04.500 CLAC0240		1	236	236	07/01/2039
31417J-NH-9	FNMA FNMS 04.500 CLAC0391		1	0	0	07/01/2039
31417J-SL-5	FNMA FNMS 04.000 CIAC0522		1	15	15	07/01/2024
31417J-SZ-4	FNMA FNMS 05.000 CIAC0535		1	43	43	08/01/2024
31417K-2X-4	FNMA FNMS 05.500 CLAC1689		1	30	30	07/01/2039
31417K-WS-2	FNMA FNMS 04.000 CIAC1556		1	5	5	10/01/2024
31417K-WY-9	FNMA FNMS 05.000 CIAC1562		1	43	43	09/01/2024
31417L-BW-4	FNMA FNMS 05.000 CIAC1852		1	177	177	09/01/2024
31417L-CP-8	FNMA FNMS 04.500 CLAC1877		1	2	2	09/01/2039
31417L-CQ-6	FNMA FNMS 04.500 CLAC1878		1	7	7	09/01/2039
31417L-SE-6	FNMA FNMS 05.000 CLAC2316		1	771	771	08/01/2039
31417L-TN-5	FNMA FNMS 06.500 CLAC2356		1	50	50	10/01/2038
31417M-H7-1	FNMA FNMS 04.500 CLAC2953		1	0	0	09/01/2039
31417M-UQ-4	FNMA FNMS 04.500 CIAC3290		1	102	102	10/01/2024
31417M-YG-2	FNMA FNMS 05.000 CIAC3410		1	2	2	10/01/2024
31417N-JZ-5	FNMA FNMS 04.500 CIAC3879		1	10	10	12/01/2024
31417N-NH-0	FNMA FNMS 04.500 CIAC3991		1	13	13	10/01/2024
31417Q-5P-5	FNMA FNMS 04.000 CNAC5353		1	1	1	11/01/2019
31417Q-6Q-2	FNMA FNMS 05.000 CIAC5378		1	32	32	10/01/2024
31417Q-MQ-4	FNMA FNMS 05.000 CIAC4866		1	8	8	11/01/2024
31417Q-MU-5	FNMA FNMS 05.000 CIAC4870		1	61	61	11/01/2024
31417Q-PB-4	FNMA FNMS 05.000 CIAC4917		1	10	10	11/01/2024
31417Q-S6-2	FNMA FNMS 04.000 CIAC5040		1	1	1	10/01/2024
31417Q-TY-0	FNMA FNMS 04.500 CIAC5066		1	73	73	10/01/2024
31417Q-VU-5	FNMA FNMS 05.000 CIAC5126		1	95	95	10/01/2024
31417S-AE-0	FNMA FNMS 06.500 CLAC5404		1	43	43	10/01/2039
31417S-YT-1	FNMA FNMS 04.500 CLAC6121		1	262	262	11/01/2039
31417S-ZQ-6	FNMA FNMS 05.500 CLAC6150		1	495	495	11/01/2039
31417T-GY-8	FNMA FNMS 04.500 CIAC6514		1	10	10	12/01/2024
31417T-KX-5	FNMA FNMS 04.500 CLAC6609		1	153	153	11/01/2039
31417T-N7-9	FNMA FNMS 04.000 CIAC6713		1	1	1	05/01/2025
31417T-P3-6	FNMA FNMS 05.000 CIAC6741		1	60	60	12/01/2024
31417U-6J-9	FNMA FNMS 05.000 CIAC8072		1	92	92	12/01/2024
31417U-BT-1	FNMA FNMS 04.000 CLAC7249		1	59	59	11/01/2039
31417U-CT-0	FNMA FNMS 04.500 CIAC7281		1	20	20	11/01/2024
31417U-NH-4	FNMA FNMS 04.500 CLAC7591		1	504	504	11/01/2039
31417U-XN-0	FNMA FNMS 04.000 CIAC7884		1	4	4	02/01/2025
31417U-Y6-6	FNMA FNMS 04.500 CNAC7932		1	27	27	08/01/2019
31417V-JS-3	FNMA FNMS 04.500 CLAC8372		1	34	34	12/01/2039

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31417V-N4-1	FNMA FNMS 04.500 CLAC8510		1	49	49	12/01/2039
31417V-P3-1	FNMA FNMS 05.000 CIAC8541		1	169	169	12/01/2024
31417V-PC-1	FNMA FNMS 05.000 CLAC8518		1	10	10	12/01/2039
31417V-RQ-8	FNMA FNMS 04.500 CIAC8594		1	276	276	01/01/2025
31417V-XM-0	FNMA FNMS 05.500 CIAC8783		1	10	10	12/01/2024
31417V-YY-3	FNMA FNMS 04.000 CIAC8826		1	16	16	02/01/2025
31417W-7K-1	FNMA FNMS 04.500 CIAC9897		1	1	1	04/01/2025
31417W-HW-4	FNMA FNMS 04.500 CLAC9244		1	82	82	09/01/2040
31417W-J9-3	FNMA FNMS 04.500 CLAC9287		1	180	180	04/01/2041
31417W-KA-8	FNMA FNMS 04.500 CLAC9288		1	43	43	03/01/2041
31417W-SS-1	FNMA FNMS 04.500 CLAC9528		1	10	10	01/01/2040
31417W-TD-3	FNMA FNMS 04.500 CLAC9547		1	14	14	02/01/2040
31417W-UF-6	FNMA FNMS 05.500 CLAC9581		1	65	65	01/01/2040
31417Y-2E-6	FNMA FNMS 04.000 CNMA0772		1	10	10	06/01/2021
31417Y-3M-7	FNMA FNMS 03.000 CNMA0803		1	272	272	07/01/2021
31417Y-3Z-8	FNMA FNMS 03.500 CNMA0815		1	10	10	08/01/2021
31417Y-4D-6	FNMA FNMS 04.000 CKMA0819		1	56	56	07/01/2041
31417Y-4V-6	FNMA FNMS 04.000 CNMA0835		1	2	2	08/01/2021
31417Y-4X-2	FNMA FNMS 04.000 CIMA0837		1	3	3	08/01/2026
31417Y-7F-8	FNMA FNMS 04.000 CNMA0893		1	52	52	10/01/2021
31417Y-AY-3	FNMA FNMS 04.500 CTMA0022		1	45	45	04/01/2029
31417Y-B5-5	FNMA FNMS 06.000 CNMA0059		1	24	24	04/01/2019
31417Y-BP-1	FNMA FNMS 04.000 CNMA0045		1	5	5	04/01/2019
31417Y-BR-7	FNMA FNMS 04.500 CNMA0047		1	4	4	04/01/2019
31417Y-CG-0	FNMA FNMS 04.000 CNMA0070		1	8	8	05/01/2019
31417Y-D6-1	FNMA FNMS 04.000 CNMA0124		1	13	13	07/01/2019
31417Y-DE-4	FNMA FNMS 04.500 CNMA0100		1	801	801	06/01/2019
31417Y-DV-6	FNMA FNMS 04.500 CTMA0115		1	82	82	07/01/2029
31417Y-EN-3	FNMA FNMS 04.500 CTMA0140		1	13	13	08/01/2029
31417Y-EZ-6	FNMA FNMS 04.500 CNMA0151		1	7	7	08/01/2019
31417Y-FM-4	FNMA FNMS 04.500 CTMA0171		1	4	4	09/01/2029
31417Y-FQ-5	FNMA FNMS 04.000 CNMA0174		1	7	7	09/01/2019
31417Y-GJ-0	FNMA FNMS 04.500 CTMA0200		1	11	11	10/01/2029
31417Y-GM-3	FNMA FNMS 04.000 CNMA0203		1	5	5	10/01/2019
31417Y-GS-0	FNMA FNMS 05.000 CNMA0208		1	21	21	09/01/2019
31417Y-GY-7	FNMA FNMS 05.000 CTMA0214		1	42	42	10/01/2029
31417Y-HJ-9	FNMA FNMS 04.500 CTMA0232		1	55	55	11/01/2029
31417Y-HM-2	FNMA FNMS 04.000 CNMA0235		1	6	6	11/01/2019
31417Y-JJ-7	FNMA FNMS 04.500 CTMA0264		1	21	21	12/01/2029
31417Y-JK-4	FNMA FNMS 05.000 CIMA0265		1	5	5	11/01/2024
31417Y-JN-8	FNMA FNMS 05.000 CTMA0268		1	107	107	12/01/2029
31417Y-KH-9	FNMA FNMS 05.000 CTMA0295		1	21	21	01/01/2030
31417Y-KL-0	FNMA FNMS 04.000 CNMA0298		1	31	31	01/01/2020
31417Y-KL-0	FNMA FNMS 04.000 CNMA0298		1	80	80	01/01/2020
31417Y-LC-9	FNMA FNMS 04.000 CNMA0322		1	3	3	02/01/2020
31417Y-LD-7	FNMA FNMS 04.500 CNMA0323		1	18	18	02/01/2020
31417Y-MB-0	FNMA FNMS 04.500 CTMA0353		1	138	138	03/01/2030
31417Y-N7-8	FNMA FNMS 04.000 CNMA0413		1	5	5	05/01/2020
31417Y-NG-8	FNMA FNMS 04.000 CIMA0390		1	151	151	04/01/2025
31417Y-NY-9	FNMA FNMS 04.500 CTMA0406		1	60	60	05/01/2030
31417Y-PC-5	FNMA FNMS 05.000 CTMA0418		1	450	450	05/01/2030
31417Y-PJ-0	FNMA FNMS 03.500 CNMA0424		1	91	91	05/01/2020
31417Y-QS-9	FNMA FNMS 03.500 CNMA0464		1	26	26	06/01/2020
31417Y-RU-3	FNMA FNMS 05.500 CLMA0498		1	40	40	07/01/2040
31417Y-SA-6	FNMA FNMS 04.000 CIMA0512		1	1	1	09/01/2025
31417Y-SJ-7	FNMA FNMS 04.500 CIMA0520		1	23	23	08/01/2025
31417Y-SY-4	FNMA FNMS 04.000 CTMA0534		1	117	117	10/01/2030
31417Y-TE-7	FNMA FNMS 03.500 CNMA0548		1	77	77	10/01/2020
31417Y-UB-1	FNMA FNMS 03.500 CNMA0577		1	1	1	11/01/2020
31417Y-UM-7	FNMA FNMS 04.000 CTMA0587		1	71	71	12/01/2030
31417Y-UY-1	FNMA FNMS 03.500 CNMA0598		1	15	15	12/01/2020
31417Y-V4-6	FNMA FNMS 04.500 CTMA0634		1	6	6	01/01/2031
31417Y-WC-7	FNMA FNMS 04.000 CJMA0642		1	22	22	11/01/2025
31417Y-WQ-6	FNMA FNMS 03.500 CNMA0654		1	183	183	02/01/2021
31417Y-WU-7	FNMA FNMS 03.000 CNMA0658		1	48	48	02/01/2021
31417Y-X5-1	FNMA FNMS 04.000 CLMA0699		1	0	0	04/01/2041
31417Y-X9-3	FNMA FNMS 03.500 CNMA0703		1	14	14	04/01/2021
31417Y-XG-7	FNMA FNMS 04.000 CIMA0678		1	122	122	03/01/2026
31417Y-XR-3	FNMA FNMS 03.000 CNMA0687		1	130	130	03/01/2021
31417Y-XW-2	FNMA FNMS 05.000 CTMA0692		1	6	6	02/01/2031
31417Y-ZC-4	FNMA FNMS 04.500 CKMA0738		1	227	227	05/01/2041
31417Y-ZE-0	FNMA FNMS 03.500 CNMA0740		1	261	261	05/01/2021
31417Y-ZF-7	FNMA FNMS 04.000 CNMA0741		1	3	3	05/01/2021
31418A-2S-6	FNMA FNMS 03.000 CVMA1684		1	253	253	11/01/2028
31418A-3Q-9	FNMA FNMS 03.000 CLMA1706		1	16	16	12/01/2043
31418A-3Y-2	FNMA FNMS 03.500 CRMA1714		1	261	261	12/01/2043
31418A-4P-0	FNMA FNMS 04.000 CIMA1729		1	22	22	11/01/2028
31418A-5L-8	FNMA FNMS 05.000 CLMA1750		1	7	7	12/01/2043
31418A-5U-8	FNMA FNMS 03.500 CRMA1758		1	205	205	01/01/2044
31418A-5V-6	FNMA FNMS 04.000 CRMA1759		1	140	140	01/01/2044
31418A-5W-4	FNMA FNMS 04.500 CRMA1760		1	20	20	01/01/2044
31418A-6C-7	FNMA FNMS 02.500 CNMA1766		1	81	81	01/01/2024
31418A-6J-2	FNMA FNMS 03.500 CTMA1772		1	82	82	02/01/2034
31418A-6V-5	FNMA FNMS 03.000 CNMA1783		1	185	185	02/01/2024
31418A-7C-6	FNMA FNMS 04.500 CRMA1790		1	29	29	02/01/2044
31418A-AK-4	FNMA FNMS 03.000 CNMA0909		1	284	284	11/01/2021
31418A-AX-6	FNMA FNMS 03.000 CNMA0921		1	317	317	12/01/2021
31418A-B3-1	FNMA FNMS 03.000 CNMA0957		1	76	76	01/01/2022
31418A-B9-8	FNMA FNMS 02.500 CNMA0963		1	51	51	01/01/2022
31418A-BG-2	FNMA FNMS 03.500 CNMA0938		1	34	34	12/01/2021
31418A-BY-3	FNMA FNMS 03.500 CIMA0954		1	11	11	01/01/2027
31418A-CR-7	FNMA FNMS 03.000 CNMA0979		1	259	259	02/01/2022
31418A-GH-5	FNMA FNMS 03.500 CNMA1099		1	54	54	06/01/2022
31418A-GN-2	FNMA FNMS 02.500 CNMA1104		1	167	167	07/01/2022
31418A-HY-7	FNMA FNMS 04.000 CRMA1146		1	81	81	08/01/2042
31418A-JN-9	FNMA FNMS 02.500 CNMA1168		1	142	142	09/01/2022
31418A-KN-7	FNMA FNMS 03.000 CTMA1200		1	77	77	10/01/2032
31418A-LX-4	FNMA FNMS 02.500 CNMA1241		1	80	80	11/01/2022
31418A-M4-7	FNMA FNMS 02.500 CNMA1278		1	97	97	12/01/2022
31418A-MB-1	FNMA FNMS 04.000 CRMA1253		1	79,259	79,259	11/01/2042
31418A-MH-8	FNMA FNMS 04.000 CKMA1259		1	271	271	10/01/2042
31418A-N3-8	FNMA FNMS 02.500 CNMA1309		1	67	67	01/01/2023
31418A-PY-8	FNMA FNMS 03.000 CTMA1338		1	49	49	02/01/2033
31418A-Q3-5	FNMA FNMS 03.500 CRMA1373		1	12,314	12,314	03/01/2043
31418A-QJ-0	FNMA FNMS 03.500 CRMA1356		1	63	63	02/01/2043
31418A-RU-4	FNMA FNMS 02.500 CNMA1398		1	70	70	04/01/2023
31418A-S2-5	FNMA FNMS 03.500 CQMA1436		1	77,652	77,652	05/01/2043
31418A-YL-6	FNMA FNMS 04.500 CLMA1614		1	2	2	10/01/2043
31418A-YY-8	FNMA FNMS 02.000 CNMA1626		1	101	101	10/01/2023
31418A-ZS-0	FNMA FNMS 03.500 CTMA1652		1	72	72	11/01/2033
31418B-A7-1	FNMA FNMS 03.500 CTMA1829		1	89	89	03/01/2034
31418B-CF-1	FNMA FNMS 03.500 CNMA1869		1	178	178	04/01/2024

SCHEDULE DL - PART 1
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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31418B-CP-9	FNMA FNMS 03.000 CTMA1877		1	20	20	03/01/2034
31418B-CR-5	FNMA FNMS 03.500 CRMA1879		1	40	40	03/01/2044
31418B-CS-3	FNMA FNMS 04.000 CRMA1880		1	207	207	04/01/2044
31418B-DG-8	FNMA FNMS 04.000 CRMA1902		1	195	195	05/01/2044
31418B-EC-6	FNMA FNMS 04.500 CQMA1930		1	76	76	06/01/2044
31418B-ED-4	FNMA FNMS 02.500 CNMA1931		1	71	71	06/01/2024
31418B-FC-5	FNMA FNMS 03.000 CNMA1962		1	29	29	07/01/2024
31418B-FJ-0	FNMA FNMS 04.000 CRMA1968		1	290	290	06/01/2044
31418B-GE-0	FNMA FNMS 04.500 CRMA1996		1	91	91	08/01/2044
31418B-GG-5	FNMA FNMS 03.000 CNMA1998		1	117	117	08/01/2024
31418B-GX-8	FNMA FNMS 05.000 CLMA2013		1	2	2	07/01/2044
31418B-HM-1	FNMA FNMS 04.000 CRMA2035		1	262	262	08/01/2044
31418B-HN-9	FNMA FNMS 03.000 CTMA2036		1	140	140	09/01/2034
31418B-JD-9	FNMA FNMS 04.500 CRMA2059		1	41	41	10/01/2044
31418B-JJ-6	FNMA FNMS 03.000 CNMA2064		1	165	165	10/01/2024
31418B-KJ-4	FNMA FNMS 04.000 CRMA2096		1	228	228	10/01/2044
31418B-KV-7	FNMA FNMS 05.000 CLMA2107		1	3	3	11/01/2044
31418B-KY-1	FNMA FNMS 03.500 CTMA2110		1	251	251	12/01/2034
31418B-L3-8	FNMA FNMS 04.000 CLMA2145		1	6	6	01/01/2045
31418B-L8-7	FNMA FNMS 04.500 CRMA2150		1	26	26	12/01/2044
31418B-LG-9	FNMA FNMS 03.500 CNMA2126		1	31,358	31,358	12/01/2024
31418B-LH-7	FNMA FNMS 04.000 CLMA2127		1	7	7	12/01/2044
31418B-LK-0	FNMA FNMS 04.500 CLMA2129		1	206	206	12/01/2044
31418B-LT-1	FNMA FNMS 03.000 CTMA2137		1	224	224	01/01/2035
31418B-LX-2	FNMA FNMS 04.000 CTMA2141		1	324	324	01/01/2035
31418B-MC-7	FNMA FNMS 03.000 CNMA2154		1	2,685	2,685	01/01/2025
31418B-MG-8	FNMA FNMS 04.500 CLMA2158		1	4,242	4,242	01/01/2045
31418B-MJ-2	FNMA FNMS 04.500 CKMA2160		1	164	164	12/01/2044
31418B-MS-2	FNMA FNMS 03.500 CVMA2168		1	441	441	01/01/2030
31418B-MX-1	FNMA FNMS 02.000 CNMA2173		1	7,664	7,664	01/01/2025
31418M-2V-3	FNMA FNMS 05.000 CTAD0787		1	5	5	08/01/2026
31418M-4U-3	FNMA FNMS 05.000 CTAD0834		1	191	191	07/01/2029
31418M-4U-3	FNMA FNMS 05.000 CTAD0834		1	9	9	07/01/2029
31418M-6D-9	FNMA FNMS 05.000 CIAD0867		1	52	52	05/01/2023
31418M-7C-0	FNMA FNMS 06.000 CIAD0890		1	2	2	05/01/2024
31418M-7D-8	FNMA FNMS 05.000 CIAD0891		1	28	28	03/01/2025
31418M-BX-9	FNMA FNMS 06.000 CLAD0053		1	80	80	10/01/2038
31418M-BY-7	FNMA FNMS 05.000 CIAD0054		1	2	2	02/01/2024
31418M-DX-7	FNMA FNMS 04.500 CIAD0117		1	214	214	10/01/2018
31418M-J7-8	FNMA FNMS 05.000 CIAD0285		1	5	5	09/01/2022
31418M-JP-8	FNMA FNMS 07.500 CLAD0269		1	59	59	08/01/2037
31418M-KT-8	FNMA FNMS 05.000 CIAD0305		1	3	3	12/01/2020
31418M-L5-9	FNMA FNMS 08.000 CLAD0347		1	68	68	02/01/2033
31418M-L7-5	FNMA FNMS 05.000 CIAD0349		1	4	4	12/01/2020
31418M-NL-2	FNMA FNMS 04.500 CLAD0394		1	6	6	10/01/2039
31418M-P2-2	FNMA FNMS 06.000 CLAD0440		1	4	4	10/01/2039
31418M-PE-6	FNMA FNMS 06.000 CIAD0420		1	23	23	11/01/2023
31418M-PR-7	FNMA FNMS 06.000 CLAD0431		1	6	6	07/01/2039
31418M-Q7-0	FNMA FNMS 05.500 CIAD0477		1	67	67	06/01/2020
31418M-QG-0	FNMA FNMS 05.000 CIAD0454		1	86	86	11/01/2021
31418M-S4-5	FNMA FNMS 06.000 CIAD0538		1	8	8	05/01/2024
31418M-SQ-6	FNMA FNMS 06.000 CLAD0526		1	2	2	12/01/2038
31418M-V2-5	FNMA FNMS 05.500 CIAD0632		1	1	1	02/01/2018
31418M-W2-4	FNMA FNMS 05.000 CIAD0664		1	51	51	02/01/2024
31418M-W3-2	FNMA FNMS 05.500 CIAD0665		1	116	116	12/01/2024
31418M-W6-5	FNMA FNMS 08.000 CLAD0668		1	50	50	07/01/2033
31418M-YN-6	FNMA FNMS 06.500 CLAD0716		1	98	98	12/01/2030
31418M-YV-8	FNMA FNMS 06.500 CLAD0723		1	7,155	7,155	12/01/2035
31418M-YX-4	FNMA FNMS 07.000 CLAD0725		1	73	73	12/01/2032
31418N-2T-6	FNMA FNMS 06.000 CLAD1685		1	765	765	08/01/2040
31418N-AR-1	FNMA FNMS 05.500 CLAD0915		1	102	102	12/01/2038
31418N-BH-2	FNMA FNMS 05.500 CLAD0939		1	1,214	1,214	03/01/2040
31418N-BS-8	FNMA FNMS 06.000 CIAD0948		1	2	2	06/01/2020
31418N-BS-8	FNMA FNMS 06.000 CIAD0948		1	0	0	06/01/2020
31418N-FF-2	FNMA FNMS 04.000 CIAD1065		1	87	87	03/01/2025
31418N-J9-2	FNMA FNMS 04.500 CLAD1187		1	2	2	02/01/2040
31418N-MR-8	FNMA FNMS 04.000 CIAD1267		1	2	2	01/01/2025
31418N-TU-4	FNMA FNMS 04.500 CLAD1462		1	51	51	01/01/2040
31418N-TV-2	FNMA FNMS 04.500 CLAD1463		1	19	19	01/01/2040
31418N-YE-4	FNMA FNMS 04.000 CIAD1608		1	40	40	02/01/2025
31418P-7M-1	FNMA FNMS 04.000 CIAD2699		1	8	8	04/01/2025
31418P-DC-6	FNMA FNMS 04.500 CLAD1898		1	128	128	08/01/2041
31418P-DF-9	FNMA FNMS 04.500 CLAD1901		1	115	115	08/01/2041
31418P-R8-0	FNMA FNMS 05.000 CLAD2310		1	172	172	02/01/2040
31418P-SA-4	FNMA FNMS 05.000 CIAD2312		1	111	111	02/01/2025
31418Q-4M-2	FNMA FNMS 04.500 CIAD3527		1	269	269	04/01/2025
31418Q-JM-6	FNMA FNMS 05.000 CLAD2967		1	201	201	02/01/2040
31418Q-PB-3	FNMA FNMS 04.000 CIAD3117		1	11	11	04/01/2025
31418Q-PV-9	FNMA FNMS 05.500 CLAD3135		1	324	324	04/01/2040
31418Q-YD-9	FNMA FNMS 04.500 CIAD3407		1	5	5	02/01/2025
31418R-AD-3	FNMA FNMS 05.500 CLAD3603		1	65	65	03/01/2040
31418R-BC-4	FNMA FNMS 06.500 CYAD3634		1	60	60	11/01/2022
31418R-CW-9	FNMA FNMS 04.500 CLAD3684		1	21	21	05/01/2040
31418R-FN-6	FNMA FNMS 04.000 CIAD3772		1	34	34	03/01/2025
31418R-GB-1	FNMA FNMS 05.000 CLAD3793		1	5	5	04/01/2040
31418R-HE-4	FNMA FNMS 04.000 CIAD3828		1	13	13	04/01/2025
31418R-HG-9	FNMA FNMS 04.500 CIAD3830		1	11	11	04/01/2025
31418R-P7-0	FNMA FNMS 05.000 CLAD4045		1	11	11	04/01/2040
31418R-SF-9	FNMA FNMS 04.500 CLAD4117		1	24	24	05/01/2040
31418R-YE-5	FNMA FNMS 04.500 CIAD4308		1	0	0	04/01/2025
31418S-JB-6	FNMA FNMS 04.000 CIAD4757		1	1	1	04/01/2025
31418S-JV-2	FNMA FNMS 04.000 CIAD4775		1	7	7	03/01/2025
31418S-TH-2	FNMA FNMS 04.500 CLAD5051		1	166	166	04/01/2040
31418T-2E-6	FNMA FNMS 04.000 CIAD6172		1	72	72	05/01/2025
31418T-D2-0	FNMA FNMS 04.500 CIAD5520		1	18	18	05/01/2025
31418T-DN-4	FNMA FNMS 04.500 CLAD5508		1	94	94	06/01/2040
31418T-EE-3	FNMA FNMS 04.000 CIAD5532		1	7	7	06/01/2025
31418T-EP-8	FNMA FNMS 05.000 CTAD5541		1	6	6	05/01/2030
31418T-H9-1	FNMA FNMS 05.000 CTAD5655		1	43	43	05/01/2030
31418T-HN-0	FNMA FNMS 04.500 CIAD5636		1	2	2	04/01/2025
31418T-JF-5	FNMA FNMS 05.000 CLAD5661		1	2	2	05/01/2040
31418T-LY-1	FNMA FNMS 05.000 CLAD5742		1	110	110	05/01/2040
31418U-4N-1	FNMA FNMS 04.500 CLAD7128		1	1	1	07/01/2040
31418U-4W-1	FNMA FNMS 05.000 CLAD7136		1	4	4	07/01/2040
31418U-5D-2	FNMA FNMS 03.500 RIAD7143		1	58	58	07/01/2025
31418U-5M-2	FNMA FNMS 04.000 CIAD7151		1	24	24	07/01/2025
31418U-5P-5	FNMA FNMS 04.500 CIAD7153		1	190	190	07/01/2025
31418U-CF-9	FNMA FNMS 04.500 CLAD6369		1	139	139	05/01/2040
31418U-CZ-5	FNMA FNMS 04.000 CIAD6387		1	5	5	05/01/2025
31418U-E3-4	FNMA FNMS 05.000 CLAD6453		1	3	3	05/01/2040
31418U-EL-4	FNMA FNMS 05.000 CLAD6438		1	1	1	06/01/2040
31418U-T3-8	FNMA FNMS 04.500 CLAD6869		1	86	86	08/01/2040

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31418U-V8-4	FNMA FNMS 04.500 CLAD6938		1	245	245	06/01/2040
31418U-V9-2	FNMA FNMS 04.500 CLAD6939		1	50	50	07/01/2040
31418U-VY-7	FNMA FNMS 04.000 CIAD6930		1	11	11	06/01/2025
31418U-WB-6	FNMA FNMS 04.500 CLAD6941		1	8	8	06/01/2040
31418U-WS-9	FNMA FNMS 04.000 CIAD6956		1	58	58	06/01/2025
31418U-XN-9	FNMA FNMS 04.000 CLAD6984		1	111	111	06/01/2040
31418V-CA-8	FNMA FNMS 04.000 CIAD7264		1	233	233	07/01/2025
31418V-HJ-4	FNMA FNMS 04.500 CLAD7432		1	54	54	09/01/2040
31418V-HZ-8	FNMA FNMS 04.500 CLAD7447		1	89	89	10/01/2040
31418V-R5-3	FNMA FNMS 05.000 CLAD7707		1	4	4	12/01/2035
31418V-SA-1	FNMA FNMS 05.000 CLAD7712		1	0	0	02/01/2039
31418V-WK-4	FNMA FNMS 05.000 CLAD7849		1	16	16	06/01/2040
31418V-WW-8	FNMA FNMS 05.000 CLAD7860		1	5	5	06/01/2040
31418V-YC-0	FNMA FNMS 05.000 CLAD7906		1	0	0	07/01/2040
31418W-3W-8	FNMA FNMS 04.000 CIAD8912		1	6	6	06/01/2025
31418W-6V-7	FNMA FNMS 04.500 CLAD8983		1	80	80	08/01/2040
31418W-AK-6	FNMA FNMS 04.500 CLAD8109		1	6	6	04/01/2041
31418W-QP-8	FNMA FNMS 04.000 CIAD8561		1	185	185	08/01/2025
31418W-ZH-6	FNMA FNMS 05.000 CLAD8843		1	112	112	06/01/2040
31418X-E6-1	FNMA FNMS 04.000 CIAD9156		1	255	255	08/01/2025
31418X-HQ-4	FNMA FNMS 05.000 CLAD9238		1	1	1	11/01/2035
31418X-LR-7	FNMA FNMS 04.000 CIAD9335		1	134	134	09/01/2025
31418X-QP-6	FNMA FNMS 04.500 CLAD9461		1	65	65	09/01/2040
31418X-ZQ-4	FNMA FNMS 03.500 CIAD9750		1	82	82	12/01/2025
31418Y-AA-4	FNMA FNMS 04.500 CLAD9900		1	108	108	08/01/2040
31419A-3K-1	FNMA FNMS 06.000 CLAE0801		1	229	229	09/01/2039
31419A-3V-7	FNMA FNMS 06.000 CLAE0811		1	3	3	09/01/2039
31419A-3W-5	FNMA FNMS 05.000 CIAE0812		1	10	10	07/01/2025
31419A-4L-8	FNMA FNMS 04.500 CLAE0826		1	172	172	01/01/2041
31419A-4R-5	FNMA FNMS 06.000 CLAE0831		1	9,225	9,225	09/01/2039
31419A-4V-6	FNMA FNMS 04.000 CLAE0835		1	23	23	01/01/2041
31419A-AM-9	FNMA FNMS 05.500 CIAE0011		1	570	570	09/01/2023
31419A-BJ-5	FNMA FNMS 05.000 CIAE0040		1	4	4	06/01/2025
31419A-CT-2	FNMA FNMS 06.000 CIAE0081		1	138	138	07/01/2024
31419A-CU-9	FNMA FNMS 05.000 CLAE0082		1	711	711	05/01/2040
31419A-CU-9	FNMA FNMS 05.000 CLAE0082		1	208	208	05/01/2040
31419A-CV-7	FNMA FNMS 06.000 CLAE0083		1	2	2	01/01/2040
31419A-D5-3	FNMA FNMS 05.000 CIAE0123		1	296	296	03/01/2025
31419A-GR-2	FNMA FNMS 04.500 CLAE0207		1	1	1	11/01/2033
31419A-HX-8	FNMA FNMS 06.000 CLAE0245		1	4	4	12/01/2038
31419A-J7-3	FNMA FNMS 05.000 CIAE0285		1	29	29	03/01/2025
31419A-J8-1	FNMA FNMS 05.000 CIAE0286		1	31	31	04/01/2025
31419A-JW-8	FNMA FNMS 04.000 CIAE0276		1	140	140	08/01/2025
31419A-K8-9	FNMA FNMS 04.500 CIAE0318		1	26	26	09/01/2025
31419A-KV-8	FNMA FNMS 04.000 CIAE0307		1	15	15	05/01/2025
31419A-M4-6	FNMA FNMS 05.500 CIAE0378		1	20	20	05/01/2025
31419A-MV-6	FNMA FNMS 06.000 CLAE0371		1	3	3	09/01/2039
31419A-N9-4	FNMA FNMS 04.500 CIAE0415		1	8	8	07/01/2025
31419A-NL-7	FNMA FNMS 06.000 CLAE0394		1	4	4	01/01/2039
31419A-NQ-6	FNMA FNMS 05.000 CLAE0398		1	99	99	07/01/2040
31419A-P5-0	FNMA FNMS 06.500 CLAE0443		1	20	20	10/01/2039
31419A-P6-8	FNMA FNMS 05.500 CIAE0444		1	6	6	01/01/2024
31419A-QV-2	FNMA FNMS 05.500 CIAE0467		1	3	3	03/01/2024
31419A-RN-9	FNMA FNAR XX.XXX WSAE0492		1	33,918	33,918	08/01/2039
31419A-SD-0	FNMA FNMS 05.000 CLAE0515		1	242	242	04/01/2040
31419A-V7-9	FNMA FNMS 04.000 CIAE0637		1	1	1	08/01/2022
31419A-XT-9	FNMA FNMS 06.000 CLAE0689		1	160	160	08/01/2037
31419A-YX-9	FNMA FNMS 04.500 CLAE0725		1	27	27	01/01/2041
31419A-ZK-6	FNMA FNMS 06.000 CIAE0745		1	64	64	03/01/2024
31419A-ZV-2	FNMA FNMS 07.000 CLAE0755		1	44	44	01/01/2040
31419A-ZY-6	FNMA FNMS 07.000 CLAE0758		1	21	21	02/01/2039
31419B-AV-7	FNMA FNMS 05.000 CIAE0919		1	70	70	05/01/2021
31419B-BT-1	FNMA FNMS 04.000 CLAE0949		1	1	1	02/01/2041
31419B-C9-4	FNMA FNMS 04.000 CLAE0995		1	13	13	02/01/2041
31419B-CE-3	FNMA FNMS 04.000 CIAE0968		1	0	0	07/01/2019
31419B-CH-6	FNMA FNMS 04.000 CIAE0971		1	60	60	05/01/2025
31419B-CR-4	FNMA FNMS 05.500 CKAE0979		1	2,179	2,179	05/01/2040
31419B-CW-3	FNMA FNMS 04.500 CLAE0984		1	112	112	02/01/2041
31419B-E4-3	FNMA FNMS 04.500 CLAE1054		1	23	23	08/01/2040
31419B-H8-1	FNMA FNMS 04.500 CLAE1154		1	267	267	03/01/2041
31419B-JT-3	FNMA FNMS 04.000 CIAE1173		1	28	28	07/01/2025
31419B-WX-9	FNMA FNMS 04.000 CIAE1561		1	4	4	08/01/2025
31419B-X7-5	FNMA FNMS 04.000 CIAE1601		1	14	14	10/01/2025
31419C-AU-7	FNMA FNMS 04.000 CIAE1818		1	6	6	10/01/2025
31419C-B2-8	FNMA FNMS 04.500 CLAE1856		1	95	95	08/01/2040
31419C-DT-7	FNMA FNMS 04.500 CLAE1913		1	105	105	09/01/2040
31419D-EV-9	FNMA FNMS 04.000 CLAE2847		1	0	0	10/01/2040
31419D-HD-6	FNMA FNMS 04.500 CLAE2927		1	50	50	09/01/2040
31419D-JY-8	FNMA FNMS 04.000 CIAE2978		1	10	10	08/01/2025
31419D-MP-3	FNMA FNMS 03.500 CIAE3065		1	36	36	09/01/2025
31419D-MQ-1	FNMA FNMS 03.500 CIAE3066		1	158	158	09/01/2025
31419D-Z4-6	FNMA FNMS 05.000 CLAE3462		1	295	295	10/01/2040
31419E-G7-8	FNMA FNMS 04.500 CLAE3821		1	265	265	09/01/2040
31419E-ZM-4	FNMA FNMS 04.500 CLAE4347		1	68	68	10/01/2040
31419E-ZN-2	FNMA FNMS 04.500 CLAE4348		1	23	23	10/01/2040
31419F-2U-9	FNMA FNMS 04.500 CNAE5286		1	0	0	06/01/2018
31419F-CP-9	FNMA FNMS 04.000 CIAE4577		1	24	24	06/01/2026
31419F-FP-6	FNMA FNMS 03.500 CIAE4673		1	32	32	10/01/2025
31419F-Q2-5	FNMA FNMS 04.500 CLAE4972		1	110	110	10/01/2040
31419F-R4-0	FNMA FNMS 04.500 CLAE5006		1	182	182	11/01/2040
31419F-SH-0	FNMA FNMS 04.000 CIAE5019		1	2	2	12/01/2025
31419F-UF-1	FNMA FNMS 04.000 CIAE5081		1	11	11	09/01/2025
31419F-UP-9	FNMA FNMS 04.500 CLAE5089		1	227	227	10/01/2040
31419G-2S-2	FNMA FNMS 04.500 CLAE6184		1	5	5	11/01/2040
31419G-B2-9	FNMA FNMS 04.000 CKAE5456		1	1	1	10/01/2040
31419G-CH-5	FNMA FNMS 04.500 CLAE5471		1	2	2	10/01/2040
31419G-U7-7	FNMA FNMS 04.500 CLAE6005		1	5	5	10/01/2040
31419G-VH-4	FNMA FNMS 04.500 CLAE6015		1	4	4	10/01/2040
31419G-Y8-1	FNMA FNMS 03.500 CIAE6134		1	24	24	10/01/2025
31419H-2D-3	FNMA FNMS 05.000 CLAE7071		1	216	216	12/01/2040
31419H-AS-1	FNMA FNMS 04.500 CLAE6316		1	82	82	11/01/2040
31419H-QU-9	FNMA FNMS 04.500 CLAE6766		1	43	43	09/01/2040
31419H-TX-0	FNMA FNMS 04.500 CLAE6865		1	169	169	11/01/2040
31419J-5L-8	FNMA FNMS 04.500 CLAE8050		1	67	67	11/01/2040
31419J-E2-0	FNMA FNMS 04.500 CIAE7352		1	63	63	12/01/2025
31419J-LS-5	FNMA FNMS 04.500 CLAE7536		1	2	2	10/01/2040
31419J-RC-4	FNMA FNMS 04.500 CLAE7682		1	125	125	11/01/2040
31419J-SV-1	FNMA FNMS 04.500 CLAE7731		1	6	6	11/01/2040
31419J-TQ-1	FNMA FNMS 03.500 CIAE7758		1	96	96	11/01/2025
31419J-TV-0	FNMA FNMS 04.000 CIAE7763		1	233	233	11/01/2025
31419J-WP-9	FNMA FNMS 05.000 CLAE7853		1	104	104	12/01/2040
31419K-A6-2	FNMA FNMS 04.500 CLAE8128		1	61	61	10/01/2040

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SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
31419K-B4-6	FNMA FNMS 04.500 CIAE8158		1	25	25	08/01/2024
31419K-E9-2	FNMA FNMS 05.000 CLAE8259		1	2	2	11/01/2040
31419K-KA-2	FNMA FNMS 04.500 CLAE8388		1	1,282	1,282	11/01/2040
31419K-LY-9	FNMA FNMS 04.500 CLAE8442		1	102	102	11/01/2040
31419L-7E-7	FNMA FNMS 05.500 CIAE9892		1	41	41	08/01/2023
31419L-AQ-6	FNMA FNMS 05.000 CIAE9014		1	12	12	01/01/2018
31419L-EH-2	FNMA FNMS 04.000 CIAE9135		1	94	94	12/01/2025
31419L-GJ-6	FNMA FNMS 04.500 CLAE9200		1	130	130	06/01/2041
31419L-JC-8	FNMA FNMS 04.500 CLAE9258		1	27	27	11/01/2040
31419L-JH-7	FNMA FNMS 04.000 CLAE9263		1	1	1	10/01/2040
31419L-YR-8	FNMA FNMS 04.500 CLAE9719		1	0	0	12/01/2040
31419L-ZM-8	FNMA FNMS 04.500 CLAE9747		1	93	93	12/01/2040
31419M-CL-3	FNMA FNMS 03.000 CIAE9974		1	232	232	12/01/2025
31421A-KS-1	FNMA FNMS 04.500 CLMC0304		1	9	9	05/01/2040
31421A-QJ-5	FNMA FNMS 04.500 CLMC0456		1	48	48	04/01/2041
31421A-QS-5	FNMA FNMS 04.500 CLMC0464		1	74	74	04/01/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				3,249,414	3,249,414	XXX
3199999. Total - U.S. Special Revenues Bonds				3,249,414	3,249,414	XXX
000000-00-0	PAYABLE/RECEIVABLE		1	60,314	57,304	01/02/2015
000000-00-0	LANDESBANK BADEN-WURTTEMBERG (NEW YORK)		1	4,400,000	4,400,000	01/02/2015
000000-00-0	SVENSKA HANDELSBANKEN INC NY BRANCH (CAYMAN)		1	5,200,000	5,200,000	01/02/2015
02666Q-M5-9	AMERICAN HONDA FINANCE		1	901,705	903,567	05/26/2016
02666Q-M5-9	AMERICAN HONDA FINANCE		1	1,402,652	1,406,006	05/26/2016
037833-AF-7	APPLE INC		1	500,006	499,956	05/03/2016
05252A-BT-7	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD		1	501,109	500,979	03/16/2015
05252A-BZ-3	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD		1	1,000,626	1,000,000	05/07/2015
05252W-EN-9	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD (NEW YORK)		1	1,000,061	1,000,000	01/14/2015
0556N1-N9-0	BNP PARIBAS FINANCE INC		1	1,599,952	1,599,925	01/09/2015
06366B-PZ-7	BANK OF MONTREAL (CHICAGO)		1	999,830	1,000,000	10/21/2015
06366R-HB-4	BANK OF MONTREAL		1	802,232	801,989	09/11/2015
06417F-A4-2	BANK OF NOVA SCOTIA (HOUSTON)		1	599,994	599,997	01/09/2015
06417H-HL-3	BANK OF NOVA SCOTIA (HOUSTON)		1	1,534,541	1,534,810	03/22/2016
06538G-2X-9	BANK OF TOKYO-MITSUBISHI UFJ (NEWYORK)		1	999,943	1,000,000	03/04/2015
13606Y-5H-5	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)		1	1,300,507	1,299,768	11/13/2015
13606Y-5P-7	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK)		1	1,899,445	1,901,453	11/16/2015
14912L-5L-1	CATERPILLAR FINANCIAL SE		1	700,081	700,000	02/19/2015
14912L-5L-1	CATERPILLAR FINANCIAL SE		1	500,058	500,020	02/19/2015
22549T-YT-9	CREDIT SUISSE (NEW YORK)		1	799,955	800,000	04/10/2015
24422E-SJ-9	JOHN DEERE CAPITAL CORP		1	1,100,330	1,100,175	02/25/2016
24422E-SM-2	JOHN DEERE CAPITAL CORP		1	899,389	900,242	04/12/2016
36962G-5D-2	GENERAL ELEC CAP CORP		1	908,087	903,679	05/09/2016
36962G-6T-6	GENERAL ELEC CAP CORP		1	200,009	200,000	01/09/2015
36962G-6T-6	GENERAL ELEC CAP CORP		1	600,028	600,012	01/09/2015
36962G-6V-1	GENERAL ELEC CAP CORP		1	500,395	500,021	03/19/2015
36962G-7A-6	GENERAL ELEC CAP CORP		1	1,006,813	1,007,443	07/12/2016
36962G-7A-6	GENERAL ELEC CAP CORP		1	704,769	705,097	07/12/2016
40428A-XX-0	HSBC BANK USA NA		1	1,099,659	1,100,000	10/15/2015
40428A-YM-3	HSBC BANK USA NA		1	1,299,618	1,300,000	03/18/2016
438516-BC-9	HONEYWELL INTERNATIONAL		1	1,500,342	1,500,000	11/17/2015
46639X-BA-6	JP MORGAN CHASE BANK NA		1	1,499,445	1,500,000	11/25/2015
478160-BE-3	JOHNSON & JOHNSON		1	500,366	500,809	11/28/2016
478160-BE-3	JOHNSON & JOHNSON		1	900,659	901,455	11/28/2016
48125L-RB-0	JP MORGAN CHASE BANK NA		1	1,201,370	1,200,000	07/30/2015
494368-BM-4	KIMBERLY-CLARK CORP		1	484,852	485,000	05/19/2016
57629W-BT-6	MASSMUTUAL GLOBAL FUNDIN		1	1,000,808	1,000,723	12/11/2015
59217G-BK-4	MET LIFE GLOB FUNDING I		1	1,497,372	1,500,045	06/23/2016
63253W-AC-5	NATIONAL AUSTRALIA BANK		1	1,100,179	1,100,000	01/22/2015
63253W-AC-5	NATIONAL AUSTRALIA BANK		1	1,100,179	1,100,143	01/22/2015
63253W-AC-5	NATIONAL AUSTRALIA BANK		1	800,130	800,051	01/22/2015
63873K-Q3-4	NATIXIS (NEW YORK)		1	1,399,539	1,399,431	03/03/2015
64952W-BP-7	NEW YORK LIFE GLOBAL FDG		1	401,380	401,585	05/23/2016
64952W-BP-7	NEW YORK LIFE GLOBAL FDG		1	100,345	100,397	05/23/2016
64952W-BP-7	NEW YORK LIFE GLOBAL FDG		1	802,761	803,182	05/23/2016
64952W-BU-6	NEW YORK LIFE GLOBAL FDG		1	599,873	600,037	09/06/2016
64952W-BU-6	NEW YORK LIFE GLOBAL FDG		1	1,299,724	1,300,000	09/06/2016
65558E-N4-6	NORDEA BANK FINLAND PLC, NY BRANCH		1	1,500,710	1,500,000	11/09/2015
69371R-L5-3	PACCAR FINANCIAL CORP		1	305,050	305,138	05/05/2015
69371R-L5-3	PACCAR FINANCIAL CORP		1	100,016	100,000	05/05/2015
74153W-CA-5	PRICOA GLOBAL FUNDING I		1	800,651	800,000	08/19/2015
74153W-CC-1	PRICOA GLOBAL FUNDING I		1	700,170	699,936	05/16/2016
74256L-AF-6	PRINCIPAL LFE GLB FND II		1	701,865	702,410	05/27/2016
74256L-AK-5	PRINCIPAL LFE GLB FND II		1	797,472	799,814	02/22/2016
78008S-U5-3	ROYAL BANK OF CANADA		1	700,450	700,010	04/29/2015
78008S-VJ-2	ROYAL BANK OF CANADA		1	1,200,010	1,200,031	01/06/2015
78008S-VJ-2	ROYAL BANK OF CANADA		1	1,100,009	1,100,000	01/06/2015
78010U-LG-0	ROYAL BANK OF CANADA		1	901,590	901,247	12/16/2015
822582-BB-7	SHELL INTERNATIONAL FIN		1	2,100,853	2,100,000	11/10/2015
822582-BC-5	SHELL INTERNATIONAL FIN		1	1,400,496	1,403,503	11/15/2016
87019T-LX-8	SWEDBANK (NEW YORK)		1	1,298,401	1,300,000	04/16/2015
89114Q-AJ-7	TORONTO-DOMINION BANK		1	900,542	900,000	05/01/2015
89114Q-AN-8	TORONTO-DOMINION BANK		1	905,665	905,000	11/06/2015
89114Q-AU-2	TORONTO-DOMINION BANK		1	699,250	700,000	07/13/2016
89153U-AD-3	TOTAL CAPITAL CANADA LTD		1	300,527	301,064	01/15/2016
89153U-AD-3	TOTAL CAPITAL CANADA LTD		1	300,527	301,069	01/15/2016
89153U-AD-3	TOTAL CAPITAL CANADA LTD		1	701,230	702,523	01/15/2016
89236T-AD-7	TOYOTA MOTOR CREDIT CORP		1	800,210	800,000	03/10/2015
89236T-AG-0	TOYOTA MOTOR CREDIT CORP		1	900,284	900,000	04/08/2015
89236T-BM-6	TOYOTA MOTOR CREDIT CORP		1	1,400,326	1,400,000	12/09/2015
90331H-ME-0	US BANK NA CINCINNATI		1	1,100,174	1,100,000	10/01/2015
90331H-MK-6	US BANK NA CINCINNATI		1	1,199,934	1,200,000	03/17/2016
90331H-MK-6	US BANK NA CINCINNATI		1	1,699,907	1,700,000	03/17/2016
9497P6-6K-9	WELLS FARGO BANK NA		1	1,199,942	1,200,000	04/02/2015
94985H-5G-5	WELLS FARGO BANK NA		1	600,641	600,815	07/20/2015
94985H-5G-5	WELLS FARGO BANK NA		1	1,701,816	1,700,000	07/20/2015
96121T-VP-0	WESTPAC BANKING CORP (NEW YORK)		1	1,399,650	1,400,000	03/20/2015
9612E0-CW-5	WESTPAC BANKING CORP		1	900,158	899,979	01/29/2015
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				81,529,956	81,537,843	XXX
000000-00-0	NOMURA SECURITIES INT. INC. REPO		1	13,235,235	13,235,235	01/02/2015
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				13,235,235	13,235,235	XXX
02005A-EA-2	AMOT2014-2		1	1,198,990	1,200,000	01/16/2018
02006N-AE-9	ALLYL2014-SN1		1	524,813	525,220	10/20/2016
02006U-AC-7	ALLYL2014-SN2		1	940,040	940,000	03/20/2017
02587A-AC-8	AMXCA2012-3		1	699,644	700,137	03/15/2018
05522R-CR-7	BACCT2014-A2		1	1,696,886	1,700,000	09/16/2019
05522R-CS-5	BACCT2014-A3		1	1,099,802	1,100,000	01/15/2020
14041N-DL-2	COMET2007-A2		1	497,112	497,964	12/16/2019
14041N-EL-1	COMET2013-A2		1	1,500,051	1,500,044	02/15/2019
14041N-EL-1	COMET2013-A2		1	1,500,051	1,500,000	02/15/2019
14041N-EL-1	COMET2013-A2		1	400,014	399,893	02/15/2019
161571-FV-1	CHAIT2013-A2		1	399,973	400,009	02/15/2017

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1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
161571-FY-5	CHAIT2013-A4		1	899,595	900,000	05/15/2017
161571-FY-5	CHAIT2013-A4		1	1,199,460	1,199,687	05/15/2017
17305E-EX-9	CCCIT 2013-A1		1	1,399,070	1,400,000	04/24/2017
17305E-FP-5	CCCIT2014-A3		1	1,100,000	1,100,000	05/09/2018
17305E-FT-7	CCCIT2014-A7		1	1,298,319	1,300,000	08/24/2018
254683-BC-8	DCENT 2013-A3		1	599,609	600,000	10/15/2018
254683-BC-8	DCENT 2013-A3		1	1,399,087	1,400,000	10/15/2018
254683-BC-8	DCENT 2013-A3		1	1,199,218	1,200,000	10/15/2018
26250G-AD-8	DROCK 2013-1		1	1,125,496	1,125,000	07/16/2018
31679K-AC-4	FITAT2014-2		1	899,511	900,000	04/17/2017
31679M-AC-0	FITAT2014-3		1	685,038	685,000	05/15/2017
34530L-AC-5	FORDL2014-B		1	1,418,498	1,420,000	03/15/2017
380881-CD-2	GCCT2014-1A		1	1,399,014	1,400,000	03/15/2019
58768E-AD-1	MBALT2014-A		1	454,315	454,719	06/15/2016
65476V-AE-9	NALT2013-A		1	116,288	116,294	09/15/2015
65490B-AC-9	NALT2014-B		1	1,600,070	1,600,000	04/17/2017
70659P-AE-1	PENAR2013-1A		1	1,400,369	1,400,000	11/18/2017
928667-AC-8	VWMT2014-1A		1	1,501,019	1,500,000	07/22/2019
92867N-AC-2	VWALT2013-A		1	141,484	141,469	12/21/2015
98160D-AC-6	WOART2014-B		1	895,002	895,000	01/16/2018
98161D-AC-4	WOLS2014-A		1	1,098,184	1,100,000	03/15/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				32,286,021	32,300,435	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				127,051,212	127,073,512	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				84,839,463	84,847,349	XXX
6299999. Total - Residential Mortgage-Backed Securities				17,633,581	17,633,581	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				32,286,021	32,300,435	XXX
6599999. Total Bonds				134,759,065	134,781,365	XXX
7099999. Total - Preferred Stocks				0	0	XXX
000000-00-0	SG AMERICAS SECURITIES LLC REPO		L	2,869,026	2,869,026	01/02/2015
000000-00-0	MERRILL LYNCH PIERCE FENNER & SMITH INC REPO.		L	2,376,092	2,376,092	01/02/2015
000000-00-0	CITIGROUP GLOBAL MARKETS INC REPO		L	5,400,000	5,400,000	01/30/2015
000000-00-0	MERRILL LYNCH PIERCE FENNER & SMITH INC REPO.		L	3,800,000	3,800,000	02/06/2015
000000-00-0	BARCLAYS CAPITAL REPO		L	1,500,000	1,500,000	04/03/2015
000000-00-0	SCHLUMBERG COM USD0.01		L	17,620	17,620	
000000-00-0	INVESCO LTD USD 0.2		L	50,716	50,716	
000000-00-0	SWISSCOM AG CHF 1.0		L	10,657	10,657	
000000-00-0	ACTELION LTD CHF 0.5		L	19,465	19,465	
000000-00-0	GIVAUDAN SA CHF 10.0		L	10,219	10,219	
000000-00-0	SYNGENTA AG CHF 0.1		L	1,380	1,380	
000000-00-0	ZURICH INSURANCE GROUP AG CHF 0.1		L	73,784	73,784	
000000-00-0	NOVARTIS AG CHF 0.5		L	203,068	203,068	
000000-00-0	ROCHE HOLDING AG NPV		L	146,577	146,577	
000000-00-0	ABB LTD CHF 1.03		L	2,473	2,473	
000000-00-0	ABB LTD CHF 1.03		L	495	495	
000000-00-0	GEBERIT AG CHF 0.1		L	26,050	26,050	
000000-00-0	NESTLE SA CHF 0.1		L	75,740	75,740	
000000-00-0	TRANSOCEAN LTD CHF 15.0		L	11,394	11,394	
000000-00-0	TE CONNECTIVITY LTD 2.6		L	15,069	15,069	
000000-00-0	GARMIN LTD CHF 10.0		L	916	916	
000000-00-0	SWISS RE AG CHF 0.1		L	48,256	48,256	
000000-00-0	DEUTSCHE BANK AG NPV		L	35,485	35,485	
000000-00-0	BAYERISCHE MOTOREN WERKE AG EUR 1.0		L	1,964	1,964	
000000-00-0	BEIERSDORF AG NPV		L	937	937	
000000-00-0	FRESENIUS SE AND CO.KGAA		L	0	0	
000000-00-0	DEUTSCHE BOERSE AG NPV		L	3,696	3,696	
000000-00-0	HEIDELBERGCEMENT AG NPV RFD		L	1,752	1,752	
000000-00-0	INFINEON TECHNOLOGIES AG NPV		L	0	0	
000000-00-0	INFINEON TECHNOLOGIES AG NPV		L	1,281	1,281	
000000-00-0	LINDE AG NPV		L	3,930	3,930	
000000-00-0	MERCK KGAA NPV		L	2,486	2,486	
000000-00-0	RWE AG NPV		L	610	610	
000000-00-0	DAIMLER AG NPV		L	1,966	1,966	
000000-00-0	SAP SE NPV		L	377	377	
000000-00-0	DEUTSCHE LUFTHANSA AG NPV		L	4,066	4,066	
000000-00-0	ALLIANZ SE NPV(REGD)(VINKULIERT)		L	18,542	18,542	
000000-00-0	ALLIANZ SE NPV(REGD)(VINKULIERT)		L	21,224	21,224	
000000-00-0	MUENCHENER RUECKVERSICHERUN NPV RFD		L	516	516	
000000-00-0	ADIDAS AG NPV		L	206	206	
000000-00-0	COMMERZBANK AG NPV		L	1,817	1,817	
000000-00-0	COMMERZBANK AG NPV		L	1	1	
000000-00-0	E.ON SE NPV		L	22	22	
000000-00-0	E.ON SE NPV		L	2,052	2,052	
000000-00-0	K+S AG NPV		L	1,569	1,569	
000000-00-0	TUI AG NPV		L	4,336	4,336	
000000-00-0	CREDIT AGRICOLE SA EUR 3.0		L	561	561	
000000-00-0	SAFRAN SA EUR 0.2		L	6,992	6,992	
000000-00-0	AIR LIQUIDE SA EUR 5.5		L	18,623	18,623	
000000-00-0	CARREFOUR SA EUR 2.5 RFD		L	86	86	
000000-00-0	TOTAL SA EUR 2.5		L	1,633	1,633	
000000-00-0	L'OREAL SA EUR 0.2		L	11,915	11,915	
000000-00-0	BOUYGUES SA EUR 1.0		L	7,643	7,643	
000000-00-0	LAFARGE SA EUR 4.0		L	451	451	
000000-00-0	SANOFI		L	12,633	12,633	
000000-00-0	AXA SA EUR 2.29 RFD		L	36,362	36,362	
000000-00-0	DANONE EUR 0.25		L	2,032	2,032	
000000-00-0	LVMH MOET HENNESSY LOUI EUR 0.3 RFD		L	40,175	40,175	
000000-00-0	MICHELIN EUR 2.0 REGD		L	1,002	1,002	
000000-00-0	ESSILOR INTL SA CIE GEN D'OPTIQUE		L	3,697	3,697	
000000-00-0	SCHNEIDER ELECTRIC SE EUR 4.0		L	0	0	
000000-00-0	SCHNEIDER ELECTRIC SE EUR 4.0		L	4,071	4,071	
000000-00-0	VEOLIA ENVIRONNEMENT SA EUR 5.0		L	3,461	3,461	
000000-00-0	CIE DE ST-GOBAIN EUR 4.0		L	854	854	
000000-00-0	CAP GEMINI SA EUR 8.0		L	1,294	1,294	
000000-00-0	VINCI SA EUR 2.5		L	2,751	2,751	
000000-00-0	VIVENDI SA EUR 5.5		L	1,549	1,549	
000000-00-0	ALCATEL-LUCENT EUR 0.05 RFD		L	768	768	
000000-00-0	VALEO SA EUR 3.0 RFD		L	500	500	
000000-00-0	BNP PARIBAS SA EUR 2.0		L	15,821	15,821	
000000-00-0	BNP PARIBAS SA EUR 2.0		L	5,389	5,389	
000000-00-0	TECHNIP SA EUR 0.7625		L	2,122	2,122	
000000-00-0	RENAULT SA EUR 3.81		L	2,389	2,389	
000000-00-0	ORANGE EUR 4.0		L	11,216	11,216	
000000-00-0	GDF SUEZ EUR 1.0		L	7,219	7,219	
000000-00-0	ALSTOM SA EUR 7.0		L	3,634	3,634	
000000-00-0	EDF EUR0.5		L	4,968	4,968	

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	LEGRAND SA EUR4		L	2,433	2,433	
000000-00-0	ANTOFAGASTA PLC 5P		L	71	71	
000000-00-0	ASHTEAD GR ORD GBP0.10		L	3,300	3,300	
000000-00-0	BHP BILLITON PLC USD 0.5		L	6,759	6,759	
000000-00-0	ARM HOLDINGS PLC 0P		L	207	207	
000000-00-0	SKY PLC ORD GBP0.50		L	2,110	2,110	
000000-00-0	TULLOW OIL PLC 10P		L	729	729	
000000-00-0	AVIVA ORD GBP0.25		L	14,451	14,451	
000000-00-0	DIAGEO PLC 28.93518P		L	1,368	1,368	
000000-00-0	BRIT AMER ORD GBP0.25		L	8,104	8,104	
000000-00-0	STANDARD CHARTERED PLC USD 0.5		L	28	28	
000000-00-0	IMPERIAL T GBP0.10		L	130	130	
000000-00-0	SABMILLER PLC USD 0.1		L	7,004	7,004	
000000-00-0	HSBC HOLDINGS PLC USD 0.5		L	3,318	3,318	
000000-00-0	HSBC HOLDINGS PLC USD 0.5		L	19,076	19,076	
000000-00-0	LEGAL + GENERAL GROUP PLC 2.5P		L	6,555	6,555	
000000-00-0	PEARSON PLC 25P		L	753	753	
000000-00-0	PERSIMMON ORD GBP0.10		L	303	303	
000000-00-0	PRUDENTIAL GBP0.05		L	3,989	3,989	
000000-00-0	PRUDENTIAL GBP0.05		L	863	863	
000000-00-0	RIO TINTO PLC ORD GBP 0.10		L	8	8	
000000-00-0	TRAVIS PERKINS PLC GBP 0.10		L	3,942	3,942	
000000-00-0	SSE PLC		L	2,454	2,454	
000000-00-0	BP ORD USD0.25		L	9,208	9,208	
000000-00-0	LLOYDS TSB GROUP PLC 10P		L	51	51	
000000-00-0	BG GROUP PLC 10P		L	3,826	3,826	
000000-00-0	TAYLOR WIMPEY 1P		L	7,228	7,228	
000000-00-0	TESCO ORD GBP0.05		L	6,343	6,343	
000000-00-0	GLAXOSMITH ORD GBP0.25		L	8,167	8,167	
000000-00-0	WEIR GROUP ORD GBP0.125		L	212	212	
000000-00-0	BABCOCK INTERNATIONAL GROUP PLC 60P		L	7,507	7,507	
000000-00-0	ASTRAZENECA PLC USD 0.25		L	10,661	10,661	
000000-00-0	GKN PLC 10P		L	927	927	
000000-00-0	GKN PLC 10P		L	1,119	1,119	
000000-00-0	BT GROUP ORD GBP0.05		L	4,754	4,754	
000000-00-0	CARNIVAL PLC USD 1.66		L	4,193	4,193	
000000-00-0	MARKS + SPENCER GROUP PLC GBP 0.25		L	619	619	
000000-00-0	BARCLAYS PLC 25P		L	0	0	
000000-00-0	BARCLAYS PLC 25P		L	16,925	16,925	
000000-00-0	INTERTEK GROUP PLC 1P		L	340	340	
000000-00-0	NEXT ORD GBP0.10		L	5,322	5,322	
000000-00-0	KINGFISHER ORD GBP0.157142857		L	973	973	
000000-00-0	ITV PLC 10P		L	10,193	10,193	
000000-00-0	G4S PLC 25P		L	3,426	3,426	
000000-00-0	ROYAL DUTC 'B'ORD EUR0.07		L	1,992	1,992	
000000-00-0	BUNZL PLC 32.14286P		L	826	826	
000000-00-0	NATIONAL GRID PLC 11.39535P		L	5,419	5,419	
000000-00-0	LONDON STOCK EXCHANGE GRO 6.918605P		L	919	919	
000000-00-0	UNILEVER PLC 3.11P		L	308	308	
000000-00-0	MONDI PLC ORD EUR0.20		L	191	191	
000000-00-0	SEVERN TRENT PLC 97.89P		L	2,085	2,085	
000000-00-0	WHITBREAD ORD GBP0.76797385		L	1,067	1,067	
000000-00-0	SPORTS DIRECT INTERNATIONAL PLC 10P		L	295	295	
000000-00-0	SMITHS GROUP PLC 37.5P		L	3,166	3,166	
000000-00-0	3I GROUP PLC GBP 0.738636		L	1,456	1,456	
000000-00-0	CAPITA PLC 2P		L	4,776	4,776	
000000-00-0	RECKITT BENCKISER GROUP PLC 10P		L	8,771	8,771	
000000-00-0	RECKITT BENCKISER GROUP PLC 10P		L	9,490	9,490	
000000-00-0	REED ELSEVIER PLC 14.4397P		L	6,331	6,331	
000000-00-0	UNITED UTILITIES GROUP PLC 5P		L	363	363	
000000-00-0	ROLLS-ROYCE HOLDINGS PLC 20P		L	0	0	
000000-00-0	JOHNSON MATTHEY PLC GBP 1.047619		L	84	84	
000000-00-0	OLD MUTUAL ORD GBP0.114285714		L	472	472	
000000-00-0	EASYJET PLC 27.28571P		L	0	0	
000000-00-0	ROYAL BANK OF SCOTLAND GROU GBP 1.0		L	397	397	
000000-00-0	ROYAL MAIL PLC 1P		L	836	836	
000000-00-0	NOBLE CORP PLC USD 0.01		L	202	202	
000000-00-0	VODAFONE GROUP PLC USD 0.2095		L	0	0	
000000-00-0	VODAFONE GROUP PLC USD 0.2095		L	9,887	9,887	
000000-00-0	AGGREKO PLC 4.832911P		L	463	463	
000000-00-0	RSA INSURANCE GROUP PLC GBP 1.0		L	20,229	20,229	
000000-00-0	INTERCONTINENTAL HOTELS GR 15.8055P		L	484	484	
000000-00-0	GLENCORE PLC		L	22,070	22,070	
000000-00-0	DELPHI AUTOMOTIVE PLC USD 0.01		L	7,487	7,487	
000000-00-0	ASAHI KASE NPV		L	5,298	5,298	
000000-00-0	ASAHI KASE NPV		L	9,968	9,968	
000000-00-0	AJINOMOTO CO INC NPV		L	1,301	1,301	
000000-00-0	ADVANTEST CORP NPV		L	16,274	16,274	
000000-00-0	ADVANTEST CORP NPV		L	4,077	4,077	
000000-00-0	AMADA CO L NPV		L	17,871	17,871	
000000-00-0	AMADA CO L NPV		L	707	707	
000000-00-0	ALPS ELECTRIC CO LTD NPV		L	11,725	11,725	
000000-00-0	IHI CORP NPV		L	3,051	3,051	
000000-00-0	IHI CORP NPV		L	3,351	3,351	
000000-00-0	ISUZU MOTORS LTD NPV		L	7,625	7,625	
000000-00-0	ISUZU MOTORS LTD NPV		L	823	823	
000000-00-0	ITOCHU CORP NPV		L	154	154	
000000-00-0	EISAI CO LTD NPV		L	679	679	
000000-00-0	SOMPO JAPAN NIPPONKOA HOLDINGS NPV		L	67,697	67,697	
000000-00-0	NTN CORP NPV		L	653	653	
000000-00-0	NTT DOCOMO INC NPV		L	29,002	29,002	
000000-00-0	NTT DOCOMO INC NPV		L	943	943	
000000-00-0	OJI HOLDINGS CORP NPV		L	471	471	
000000-00-0	OSAKA GAS CO LTD NPV		L	421	421	
000000-00-0	OSAKA GAS CO LTD NPV		L	4,515	4,515	
000000-00-0	OBAYASHI CORP NPV		L	1,069	1,069	
000000-00-0	ODAKYU ELECTRIC RAILWAY CO LTD NPV		L	3,618	3,618	
000000-00-0	CASIO COMPUTER CO LTD NPV		L	57,214	57,214	
000000-00-0	CASIO COMPUTER CO LTD NPV		L	905	905	
000000-00-0	KAJIMA COR NPV		L	203	203	
000000-00-0	KAWASAKI KISEN KAISHA LTD JPY 1.0		L	444	444	
000000-00-0	KANSAI ELECTRIC POWER CO INC/TH NPV		L	4,925	4,925	
000000-00-0	KANSAI ELECTRIC POWER CO INC/TH NPV		L	2,253	2,253	
000000-00-0	KIKKOMAN CORP NPV		L	1,204	1,204	
000000-00-0	KIKKOMAN CORP NPV		L	1,529	1,529	
000000-00-0	KYOCERA CO NPV		L	565	565	
000000-00-0	KYOCERA CO NPV		L	745	745	
000000-00-0	KUBOTA COR NPV		L	482	482	
000000-00-0	CREDIT SAISON CO LTD NPV		L	13,951	13,951	
000000-00-0	KEIO CORP NPV		L	142	142	
000000-00-0	KEISEI ELE NPV		L	17,878	17,878	
000000-00-0	KEISEI ELE NPV		L	1,167	1,167	

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	KOBE STEEL LTD NPV		L	0	0	
000000-00-0	KOBE STEEL LTD NPV		L	0	0	
000000-00-0	JTEKT CORP NPV		L	33,522	33,522	
000000-00-0	JTEKT CORP NPV		L	3,889	3,889	
000000-00-0	INPEX CORP NPV		L	883	883	
000000-00-0	INPEX CORP NPV		L	320	320	
000000-00-0	KONAMI COR NPV		L	7,617	7,617	
000000-00-0	KONICA MINOLTA INC NPV		L	35,161	35,161	
000000-00-0	KONICA MINOLTA INC NPV		L	4,478	4,478	
000000-00-0	KONICA MINOLTA INC NPV		L	373	373	
000000-00-0	KOMATSU LTD NPV		L	1,902	1,902	
000000-00-0	COMSYS HOLDINGS CORP NPV		L	29,494	29,494	
000000-00-0	COMSYS HOLDINGS CORP NPV		L	687	687	
000000-00-0	SHIONOGI + CO LTD NPV		L	86,341	86,341	
000000-00-0	SHIONOGI + CO LTD NPV		L	959	959	
000000-00-0	SHIZUOKA BANK LTD/THE NPV		L	812	812	
000000-00-0	SHISEIDO CO LTD NPV		L	149	149	
000000-00-0	SHISEIDO CO LTD NPV		L	0	0	
000000-00-0	SHIMIZU CORP NPV		L	90	90	
000000-00-0	SHIMIZU CORP NPV		L	2,503	2,503	
000000-00-0	SHARP CORP/JAPAN NPV		L	571	571	
000000-00-0	SHIN-ETSU CHEMICAL CO LTD NPV		L	79,424	79,424	
000000-00-0	SHIN-ETSU CHEMICAL CO LTD NPV		L	389	389	
000000-00-0	NIPPON STEEL + SUMITOMO METAL C NPV		L	28,910	28,910	
000000-00-0	NIPPON STEEL + SUMITOMO METAL C NPV		L	2,623	2,623	
000000-00-0	GS YUASA CORP NPV		L	71	71	
000000-00-0	JFE HOLDINGS INC NPV		L	479	479	
000000-00-0	J FRONT RE NPV		L	348	348	
000000-00-0	JX HOLDINGS INC NPV		L	236	236	
000000-00-0	JX HOLDINGS INC NPV		L	4,312	4,312	
000000-00-0	AEON CO LTD NPV		L	2,003	2,003	
000000-00-0	SKY PERFECT JSAT HOLDINGS INC NPV		L	4,232	4,232	
000000-00-0	SKY PERFECT JSAT HOLDINGS INC NPV		L	184	184	
000000-00-0	SUZUKI MOTOR CORP NPV		L	1,601	1,601	
000000-00-0	SUZUKI MOTOR CORP NPV		L	2,776	2,776	
000000-00-0	SUMITOMO C NPV		L	458	458	
000000-00-0	SUMITOMO METAL MINING CO LTD NPV		L	165	165	
000000-00-0	SUMITOMO METAL MINING CO LTD NPV		L	2,339	2,339	
000000-00-0	SUMITOMO CORP NPV		L	674	674	
000000-00-0	SUMITOMO HEAVY INDUSTRIES LTD NPV		L	2,454	2,454	
000000-00-0	SUMITOMO ELECTRIC INDUSTRIES LT NPV		L	1,179	1,179	
000000-00-0	SUMITOMO ELECTRIC INDUSTRIES LT NPV		L	1,766	1,766	
000000-00-0	SEKISUI HOUSE LTD NPV		L	2,623	2,623	
000000-00-0	SEKISUI HOUSE LTD NPV		L	5,068	5,068	
000000-00-0	SECOM CO NPV		L	178	178	
000000-00-0	SEVEN + I HOLDINGS CO LTD NPV		L	4,155	4,155	
000000-00-0	SEVEN + I HOLDINGS CO LTD NPV		L	22,549	22,549	
000000-00-0	SONY CORP JPY 1.0		L	6,668	6,668	
000000-00-0	SONY CORP JPY 1.0		L	5,102	5,102	
000000-00-0	SONY FINANCIAL HOLDINGS INC NPV		L	31,463	31,463	
000000-00-0	SONY FINANCIAL HOLDINGS INC NPV		L	286	286	
000000-00-0	SOFTBANK CORP NPV		L	287,762	287,762	
000000-00-0	SOFTBANK CORP NPV		L	52,945	52,945	
000000-00-0	SOFTBANK CORP NPV		L	6,819	6,819	
000000-00-0	TAISEI CORP NPV		L	908	908	
000000-00-0	TAISEI CORP NPV		L	801	801	
000000-00-0	TAIHEIYO CEMENT CORP NPV		L	388	388	
000000-00-0	TAIYO YUDEN CO LTD NPV		L	20,066	20,066	
000000-00-0	TAKASHIMAYA CO LTD NPV		L	241	241	
000000-00-0	TAKEDA PHARMACEUTICAL CO LTD NPV		L	1,670	1,670	
000000-00-0	TAKEDA PHARMACEUTICAL CO LTD NPV		L	1,836	1,836	
000000-00-0	DAIICHI SANKYO CO LTD NPV		L	1,643	1,643	
000000-00-0	DAI-ICHI LIFE INSURANCE CO LTD/ NPV		L	163,574	163,574	
000000-00-0	DAI-ICHI LIFE INSURANCE CO LTD/ NPV		L	278	278	
000000-00-0	DAI-ICHI LIFE INSURANCE CO LTD/ NPV		L	7,886	7,886	
000000-00-0	DAIKIN INDUSTRIES LTD NPV		L	1	1	
000000-00-0	DAI NIPPON PRINTING CO LTD NPV		L	265	265	
000000-00-0	DAI NIPPON PRINTING CO LTD NPV		L	975	975	
000000-00-0	SCREEN HOLDINGS CO LTD NPV		L	2,144	2,144	
000000-00-0	KDDI CORP NPV		L	102,707	102,707	
000000-00-0	KDDI CORP NPV		L	321	321	
000000-00-0	RESONA HOLDINGS INC NPV		L	826	826	
000000-00-0	DAIWA SECURITIES GROUP INC NPV		L	803	803	
000000-00-0	CHIBA BANK LTD/THE NPV		L	1,041	1,041	
000000-00-0	CHIBA BANK LTD/THE NPV		L	163	163	
000000-00-0	CHUBU ELECTRIC POWER CO INC NPV		L	1,031	1,031	
000000-00-0	CHUBU ELECTRIC POWER CO INC NPV		L	1,715	1,715	
000000-00-0	CHIYODA CORP NPV		L	965	965	
000000-00-0	TDK CORP NPV		L	41,147	41,147	
000000-00-0	TDK CORP NPV		L	2,708	2,708	
000000-00-0	TDK CORP NPV		L	1,061	1,061	
000000-00-0	T+D HOLDINGS INC NPV		L	1,727	1,727	
000000-00-0	TEIJIN LTD NPV		L	679	679	
000000-00-0	TERUMO CORP NPV		L	23,566	23,566	
000000-00-0	DENKI KAGAKU KOGYO KK NPV		L	362	362	
000000-00-0	DENSO CORP NPV		L	2,749	2,749	
000000-00-0	DENSO CORP NPV		L	5,345	5,345	
000000-00-0	DENTSU INC NPV		L	26,042	26,042	
000000-00-0	DENTSU INC NPV		L	1,116	1,116	
000000-00-0	CENTRAL JA NPV		L	1,033	1,033	
000000-00-0	CENTRAL JA NPV		L	224	224	
000000-00-0	TOKYO GAS CO LTD NPV		L	24,122	24,122	
000000-00-0	TOKYO GAS CO LTD NPV		L	659	659	
000000-00-0	TOKYO GAS CO LTD NPV		L	6,119	6,119	
000000-00-0	TOKYU CORP NPV		L	1,291	1,291	
000000-00-0	TOKYU CORP NPV		L	4,521	4,521	
000000-00-0	TOKYO ELECTRIC POWER CO INC NPV		L	3,253	3,253	
000000-00-0	TOKYO ELECTRIC POWER CO INC NPV		L	4,184	4,184	
000000-00-0	TOSHIBA CO NPV		L	15,333	15,333	
000000-00-0	TOSHIBA CO NPV		L	4,583	4,583	
000000-00-0	TOSOH CORP NPV		L	1,500	1,500	
000000-00-0	TOTO LTD NPV		L	147	147	
000000-00-0	TOBU RAILWAY CO LTD NPV		L	439	439	
000000-00-0	TOHO CO LTD/TOKYO NPV		L	340	340	
000000-00-0	TOYO SEIKAN GROUP HOLDINGS LTD NPV		L	10,226	10,226	
000000-00-0	TOYO SEIKAN GROUP HOLDINGS LTD NPV		L	1,200	1,200	
000000-00-0	TORAY INDUSTRIES INC NPV		L	118	118	
000000-00-0	TORAY INDUSTRIES INC NPV		L	3,765	3,765	
000000-00-0	TORAY INDUSTRIES INC NPV		L	3,289	3,289	
000000-00-0	TOPPAN PRTG LTD NPV		L	120	120	
000000-00-0	TOYOTA MOTOR CORP NPV		L	287,762	287,762	
000000-00-0	TOYOTA MOTOR CORP NPV		L	8,860	8,860	

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	TOYOTA MOTOR CORP NPV		L	5,853	5,853	
000000-00-0	TOYOTA TSU NPV		L	10,436	10,436	
000000-00-0	NIKON CORP NPV		L	189	189	
000000-00-0	NIKON CORP NPV		L	326	326	
000000-00-0	NIKON CORP NPV		L	1,632	1,632	
000000-00-0	WEST JAPAN RAILWAY CO NPV		L	1,844	1,844	
000000-00-0	SOJITZ COR NPV		L	325	325	
000000-00-0	NICHIREI CORP NPV		L	3,108	3,108	
000000-00-0	JGC CORP NPV		L	1,654	1,654	
000000-00-0	JGC CORP NPV		L	1,937	1,937	
000000-00-0	NISSAN CHEMICAL INDUSTRIES LTD NPV		L	27,206	27,206	
000000-00-0	NISSAN MOT NPV		L	9,250	9,250	
000000-00-0	NISSAN MOT NPV		L	960	960	
000000-00-0	NISSHIN STEEL CO LTD JPY 1.0		L	174	174	
000000-00-0	NISSHIN SEIFUN GROUP INC NPV		L	11,805	11,805	
000000-00-0	NISSHIN SEIFUN GROUP INC NPV		L	488	488	
000000-00-0	NISSHINBO HOLDINGS INC NPV		L	3,877	3,877	
000000-00-0	NISSHINBO HOLDINGS INC NPV		L	374	374	
000000-00-0	NITTO DENKO CORP NPV		L	173,421	173,421	
000000-00-0	NITTO DENKO CORP NPV		L	2,964	2,964	
000000-00-0	NITTO DENKO CORP NPV		L	2,449	2,449	
000000-00-0	NITTO BOSEKI CO LTD NPV		L	3,763	3,763	
000000-00-0	NIPPON KAYAKU CO LTD NPV		L	21,132	21,132	
000000-00-0	NIPPON KAYAKU CO LTD NPV		L	1,336	1,336	
000000-00-0	NGK INSULATORS LTD NPV		L	36,263	36,263	
000000-00-0	NGK INSULATORS LTD NPV		L	866	866	
000000-00-0	NGK INSULATORS LTD NPV		L	706	706	
000000-00-0	NSK LTD NPV		L	36,438	36,438	
000000-00-0	NSK LTD NPV		L	1,831	1,831	
000000-00-0	NSK LTD NPV		L	865	865	
000000-00-0	NIPPON PAPER INDUSTRIES CO LTD NPV		L	154	154	
000000-00-0	NIPPON SODA CO LTD NPV		L	7,018	7,018	
000000-00-0	SHINSEI BA NPV		L	5,559	5,559	
000000-00-0	NIPPON EXPRESS CO LTD NPV		L	1,045	1,045	
000000-00-0	NEC CORP NPV		L	432	432	
000000-00-0	NEC CORP NPV		L	3,815	3,815	
000000-00-0	NIPPON TELEGRAPH + TELEPHONE CO NPV		L	215,338	215,338	
000000-00-0	NIPPON TELEGRAPH + TELEPHONE CO NPV		L	18,684	18,684	
000000-00-0	NIPPON TELEGRAPH + TELEPHONE CO NPV		L	1,031	1,031	
000000-00-0	NH FOODS LTD NPV		L	37,755	37,755	
000000-00-0	NIPPON YUSEN KK NPV		L	7,931	7,931	
000000-00-0	NOMURA HOLDINGS INC NPV		L	28,930	28,930	
000000-00-0	EAST JAPAN RAILWAY CO NPV		L	3,915	3,915	
000000-00-0	EAST JAPAN RAILWAY CO NPV		L	2,095	2,095	
000000-00-0	HITACHI CONSTRUCTION MACHINERY NPV		L	25,398	25,398	
000000-00-0	HITACHI CONSTRUCTION MACHINERY NPV		L	259	259	
000000-00-0	HITACHI NPV		L	109,932	109,932	
000000-00-0	HITACHI NPV		L	36,905	36,905	
000000-00-0	HINO MTRS LTD NPV		L	39,644	39,644	
000000-00-0	HINO MTRS LTD NPV		L	5,389	5,389	
000000-00-0	HINO MTRS LTD NPV		L	276	276	
000000-00-0	FAST RETAILING CO LTD NPV		L	228,115	228,115	
000000-00-0	FAST RETAILING CO LTD NPV		L	4,917	4,917	
000000-00-0	FAST RETAILING CO LTD NPV		L	9,775	9,775	
000000-00-0	FANUC CORP NPV		L	4,364	4,364	
000000-00-0	FANUC CORP NPV		L	3,483	3,483	
000000-00-0	FUJIFILM HOLDINGS CORP NPV		L	5,307	5,307	
000000-00-0	FUJIFILM HOLDINGS CORP NPV		L	3,505	3,505	
000000-00-0	FUJI HEAVY INDUSTRIES LTD NPV		L	4,380	4,380	
000000-00-0	FUJI HEAVY INDUSTRIES LTD NPV		L	1,072	1,072	
000000-00-0	FUJITSU NPV		L	13,487	13,487	
000000-00-0	FUJITSU NPV		L	7,591	7,591	
000000-00-0	FUJITSU NPV		L	2,936	2,936	
000000-00-0	FUJI ELECTRIC CO LTD NPV		L	22,441	22,441	
000000-00-0	FUJI ELECTRIC CO LTD NPV		L	741	741	
000000-00-0	MATSUI SECURITIES CO LTD NPV		L	1,461	1,461	
000000-00-0	PANASONIC CORP JPY 1.0		L	25,541	25,541	
000000-00-0	PANASONIC CORP JPY 1.0		L	3,130	3,130	
000000-00-0	MAZDA MOTOR CORP NPV		L	537	537	
000000-00-0	MARUI GROUP CO LTD NPV JPY 0		L	13,137	13,137	
000000-00-0	MARUHA NICHIRO CORP NPV		L	5,355	5,355	
000000-00-0	MARUBENI CORP NPV		L	10,119	10,119	
000000-00-0	MARUBENI CORP NPV		L	51	51	
000000-00-0	MARUBENI CORP NPV		L	752	752	
000000-00-0	MIZUHO FINANCIAL GROUP INC NPV		L	0	0	
000000-00-0	MIZUHO FINANCIAL GROUP INC NPV		L	7,457	7,457	
000000-00-0	MITSUI CHEMICALS INC NPV		L	1,518	1,518	
000000-00-0	SUMITOMO MITSUI FINANCIAL GROUP NPV		L	107,929	107,929	
000000-00-0	SUMITOMO MITSUI FINANCIAL GROUP NPV		L	21,035	21,035	
000000-00-0	SUMITOMO MITSUI TRUST HOLDINGS NPV		L	11,335	11,335	
000000-00-0	MITSUI FUDOSAN CO LTD NPV		L	2,225	2,225	
000000-00-0	MITSUI FUDOSAN CO LTD NPV		L	5,915	5,915	
000000-00-0	MITSUI + CO LTD NPV		L	910	910	
000000-00-0	MITSUI + CO LTD NPV		L	947	947	
000000-00-0	ISETAN MITSUKOSHI HOLDINGS LTD NPV		L	323	323	
000000-00-0	MITSUBISHI CHEMICAL HOLDINGS CO NPV		L	1,988	1,988	
000000-00-0	MITSUBISHI CHEMICAL HOLDINGS CO NPV		L	2,502	2,502	
000000-00-0	MITSUBISHI CORP NPV		L	8,810	8,810	
000000-00-0	MITSUBISHI ESTATE CO LTD NPV		L	21,718	21,718	
000000-00-0	MITSUBISHI ESTATE CO LTD NPV		L	6,997	6,997	
000000-00-0	MITSUBISHI MOTORS CORP NPV		L	443	443	
000000-00-0	MITSUBISHI MOTORS CORP NPV		L	5,577	5,577	
000000-00-0	MITSUBISHI MOTORS CORP NPV		L	41	41	
000000-00-0	MITSUBISHI HEAVY INDUSTRIES LTD NPV		L	39,980	39,980	
000000-00-0	MITSUBISHI HEAVY INDUSTRIES LTD NPV		L	921	921	
000000-00-0	MITSUBISHI HEAVY INDUSTRIES LTD NPV		L	3,142	3,142	
000000-00-0	MITSUBISHI LOGISTICS CORP NPV		L	8,400	8,400	
000000-00-0	MITSUBISHI ELECTRIC CORP NPV		L	6,832	6,832	
000000-00-0	MITSUBISHI ELECTRIC CORP NPV		L	2,374	2,374	
000000-00-0	MITSUBISHI UFJ FINANCIAL GROUP NPV		L	18,211	18,211	
000000-00-0	MITSUBISHI UFJ FINANCIAL GROUP NPV		L	2,003	2,003	
000000-00-0	MITSUBISHI UFJ FINANCIAL GROUP NPV		L	5,056	5,056	
000000-00-0	MITSUBISHI MATERIALS CORP NPV		L	125	125	
000000-00-0	MITSUMI ELECTRIC CO LTD NPV		L	14,608	14,608	
000000-00-0	MINEBEA CO LTD NPV		L	179	179	
000000-00-0	MINEBEA CO LTD NPV		L	2,057	2,057	
000000-00-0	TOKIO MARINE HOLDINGS INC NPV		L	6,187	6,187	
000000-00-0	MEIJI HOLDINGS CO LTD NPV		L	15,056	15,056	
000000-00-0	MEIJI HOLDINGS CO LTD NPV		L	318	318	
000000-00-0	MEIDENSHA CORP NPV		L	4,427	4,427	
000000-00-0	MEIDENSHA CORP NPV		L	1,552	1,552	
000000-00-0	YASKAWA EL NPV		L	31,371	31,371	

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	YAMATO HOLDINGS CO LTD NPV		L	373	373	
000000-00-0	ASTELLAS PHARMA INC NPV		L	226,291	226,291	
000000-00-0	ASTELLAS PHARMA INC NPV		L	8,117	8,117	
000000-00-0	ASTELLAS PHARMA INC NPV		L	5,150	5,150	
000000-00-0	YAMAHA CORP NPV		L	14,874	14,874	
000000-00-0	YAMAHA CORP NPV		L	350	350	
000000-00-0	YOKOGAWA ELECTRIC CORP NPV		L	353	353	
000000-00-0	BANK OF YOKOHAMA LTD/THE NPV 144A		L	1,705	1,705	
000000-00-0	RICOH CO LTD NPV		L	646	646	
000000-00-0	RICOH CO LTD NPV		L	300	300	
000000-00-0	ROYAL CARIBBEAN CRUISES LT USD 0.01		L	11,941	11,941	
000000-00-0	ALTICE SA EUR 0.01		L	0	0	
000000-00-0	KONINKLIJKE KPN NV EUR 0.04		L	0	0	
000000-00-0	AKZO NOBEL EUR2		L	1,284	1,284	
000000-00-0	HEINEKEN NV EUR 1.6		L	2,540	2,540	
000000-00-0	UNILEVER NV EUR 0.16		L	8,141	8,141	
000000-00-0	KONINKLIJKE PHILIPS NV EUR 0.2		L	1,841	1,841	
000000-00-0	KONINKLIJKE DSM NV EUR 1.5		L	3,842	3,842	
000000-00-0	AIRBUS GROUP NV		L	2,820	2,820	
000000-00-0	AEGON NV EUR 0.12		L	6	6	
000000-00-0	RANDSTAD HOLDING NV EUR 0.1		L	1,190	1,190	
000000-00-0	WOLTERS KLUWER NV EUR 0.12		L	409	409	
000000-00-0	BOSKALIS WESTMINSTER NV EUR 0.8		L	563	563	
000000-00-0	REED ELSEVIER NV COM SHS EUR0		L	5,941	5,941	
000000-00-0	DELTA LLOYD NV EUR 0.2		L	5,353	5,353	
000000-00-0	LYONDELLBASELL INDUSTRIES NV NPV		L	96,456	96,456	
000000-00-0	LYONDELLBASELL INDUSTRIES NV NPV		L	73,454	73,454	
000000-00-0	LYONDELLBASELL INDUSTRIES NV NPV		L	11,905	11,905	
000000-00-0	NIELSEN NV EUR 0.07		L	66,993	66,993	
000000-00-0	NIELSEN NV EUR 0.07		L	449	449	
000000-00-0	KONINKLIJKE AHOLD NV EUR 0.01		L	8,622	8,622	
000000-00-0	CARNIVAL CORP USD 0.01		L	12,423	12,423	
000000-00-0	AVAGO TECHNOLOGIES LTD NPV		L	7,010	7,010	
001055-10-2	AFLAC INC USD 0.1		L	7,171	7,171	
001204-10-6	AGL RES INC USD 5.0		L	999	999	
00206R-10-2	AT+T INC USD 1.0		L	1,300	1,300	
00724F-10-1	ADOBE SYST COM USD0.0001		L	13,086	13,086	
00817Y-10-8	AETNA INC NEW USD 0.01		L	3,106	3,106	
008252-10-8	AFFILIATED MANAGERS GROUP USD 0.01		L	462	462	
00971T-10-1	AKAMAI TECHNOLOGIES INC USD 0.01		L	6,008	6,008	
013817-10-1	ALCOA INC USD 1.0		L	2,462	2,462	
015351-10-9	ALEXION PHARMACEUTICALS USD 0.0001		L	96,456	96,456	
015351-10-9	ALEXION PHARMACEUTICALS USD 0.0001		L	1,559	1,559	
018581-10-8	ALLIANCE DATA SYS CORP USD 0.01		L	3,256	3,256	
018581-10-8	ALLIANCE DATA SYS CORP USD 0.01		L	15,171	15,171	
018581-10-8	ALLIANCE DATA SYS CORP USD 0.01		L	3,164	3,164	
023608-10-2	AMEREN CORP USD 0.01		L	11,971	11,971	
025537-10-1	AMER ELEC COM USD6.50		L	10,789	10,789	
025537-10-1	AMER ELEC COM USD6.50		L	1	1	
026874-78-4	AMERICAN INTL GROUP INC USD 2.5		L	26,067	26,067	
031100-10-0	AMETEK INC NEW USD 0.01		L	589	589	
031100-10-0	AMETEK INC NEW USD 0.01		L	0	0	
031162-10-0	AMGEN INC USD 0.0001		L	62,717	62,717	
032511-10-7	ANADARKO P COM USD0.10		L	36,371	36,371	
032511-10-7	ANADARKO P COM USD0.10		L	65,032	65,032	
032511-10-7	ANADARKO P COM USD0.10		L	4,911	4,911	
037833-10-0	APPLE INC USD 0.00001		L	42,316	42,316	
037833-10-0	APPLE INC USD 0.00001		L	121,497	121,497	
037833-10-0	APPLE INC USD 0.00001		L	33,545	33,545	
038222-10-5	APPLIED MATLS INC USD 0.01		L	4,685	4,685	
039483-10-2	ARCHER DANIELS MIDLAND CO NPV		L	2,669	2,669	
052769-10-6	AUTODESK I COM USD0.01		L	5,301	5,301	
052769-10-6	AUTODESK I COM USD0.01		L	621	621	
053015-10-3	AUTOMATIC DATA PROCESSING I USD 0.1		L	7,787	7,787	
05329W-10-2	AUTONATION INC USD 0.01		L	3,897	3,897	
053332-10-2	AUTOZONE INC USD 0.01		L	1,902	1,902	
053611-10-9	AVERY DENNISON CORP USD 1.0		L	0	0	
054303-10-2	AVON PRODU COM USD0.25		L	38,232	38,232	
057224-10-7	BAKER HUGHES INC USD 1.0		L	17,421	17,421	
057224-10-7	BAKER HUGHES INC USD 1.0		L	7,866	7,866	
060505-10-4	BK OF AMER COM USD0.01		L	96,456	96,456	
060505-10-4	BK OF AMER COM USD0.01		L	19,317	19,317	
060505-10-4	BK OF AMER COM USD0.01		L	121,497	121,497	
060505-10-4	BK OF AMER COM USD0.01		L	5,211	5,211	
067383-10-9	BARD C R INC USD 0.25		L	749	749	
075887-10-9	BECTON DICKINSON + CO USD 1.0		L	1,534	1,534	
075896-10-0	BED BATH + BEYOND INC USD 0.01		L	4,812	4,812	
09062X-10-3	BIOGEN IDEC INC USD 0.0005		L	6,826	6,826	
09062X-10-3	BIOGEN IDEC INC USD 0.0005		L	62,403	62,403	
09247X-10-1	BLACKROCK INC USD 0.01		L	104	104	
093671-10-5	BLOCK H + R INC NPV		L	20,451	20,451	
097023-10-5	BOEING CO USD 5.0		L	311	311	
111320-10-7	BROADCOM C CL A COM USD0.0001		L	13,658	13,658	
111320-10-7	BROADCOM C CL A COM USD0.0001		L	74,682	74,682	
111320-10-7	BROADCOM C CL A COM USD0.0001		L	4,672	4,672	
115637-20-9	BROWN FORMAN CORP USD 0.15		L	1,638	1,638	
125269-10-0	CF INDS HLDGS INC USD 0.01		L	546	546	
125269-10-0	CF INDS HLDGS INC USD 0.01		L	16,372	16,372	
12541W-20-9	C H ROBINSON WORLDWIDE INC USD 0.1		L	10,764	10,764	
12541W-20-9	C H ROBINSON WORLDWIDE INC USD 0.1		L	313	313	
125509-10-9	CIGNA CORP USD 0.25		L	7,082	7,082	
125509-10-9	CIGNA CORP USD 0.25		L	0	0	
126408-10-3	CSX CORP COM USD1		L	7,724	7,724	
126650-10-0	CVS HEALTH CORP USD 0.01		L	8,137	8,137	
12673P-10-5	CA INC COM USD0.10		L	3,408	3,408	
127097-10-3	CABOT OIL + GAS CORP USD 0.1		L	0	0	
13342B-10-5	CAMERON INTL CORP USD 0.01		L	31,661	31,661	
134429-10-9	CAMPBELL SOUP CO USD 0.0375		L	0	0	
14040H-10-5	CAPITAL ON COM USD0.01		L	67,231	67,231	
14040H-10-5	CAPITAL ON COM USD0.01		L	23,208	23,208	
14170T-10-1	CAREFUSION CORP USD 0.01		L	32,066	32,066	
14170T-10-1	CAREFUSION CORP USD 0.01		L	55,268	55,268	
14170T-10-1	CAREFUSION CORP USD 0.01		L	12,061	12,061	
149123-10-1	CATERPILLAR INC USD 1.0		L	2,444	2,444	
151020-10-4	CELGENE CO COM USD0.01		L	10,095	10,095	
15189T-10-7	CENTERPOINT ENERGY INC USD 0.01		L	2	2	
156700-10-6	CENTURYLINK INC USD 1.0		L	1,341	1,341	
156782-10-4	CERNER COR COM USD0.01		L	0	0	
165167-10-7	CHESAPEAKE ENERGY CORP USD 0.01		L	3,205	3,205	
165167-10-7	CHESAPEAKE ENERGY CORP USD 0.01		L	3,615	3,615	
166764-10-0	CHEVRON CORP USD 0.75		L	23,102	23,102	
166764-10-0	CHEVRON CORP USD 0.75		L	9,212	9,212	

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
169656-10-5	CHIPOTLE MEXICAN GRILL INC USD 0.01		L	2,792	2,792	
171798-10-1	CIMAREX ENERGY CO USD 0.01		L	1,847	1,847	
17275R-10-2	CISCO SYS INC USD 0.001		L	14,600	14,600	
17275R-10-2	CISCO SYS INC USD 0.001		L	117,491	117,491	
17275R-10-2	CISCO SYS INC USD 0.001		L	37,457	37,457	
172908-10-5	CINTAS CORP NPV		L	1,354	1,354	
172967-42-4	CITIGROUP INC USD 0.01		L	3,354	3,354	
172967-42-4	CITIGROUP INC USD 0.01		L	80,803	80,803	
172967-42-4	CITIGROUP INC USD 0.01		L	121,497	121,497	
189054-10-9	CLOROX CO USD 1.0		L	1,123	1,123	
191216-10-0	COCA COLA CO USD 0.25		L	30,844	30,844	
191216-10-0	COCA COLA CO USD 0.25		L	53,750	53,750	
19122T-10-9	COCA-COLA ENTERPRISES INC USD 0.01		L	3,834	3,834	
192446-10-2	COGNIZANT TECHNOLOGY SOLUT USD 0.01		L	81,440	81,440	
192446-10-2	COGNIZANT TECHNOLOGY SOLUT USD 0.01		L	3,114	3,114	
192446-10-2	COGNIZANT TECHNOLOGY SOLUT USD 0.01		L	12,451	12,451	
192446-10-2	COGNIZANT TECHNOLOGY SOLUT USD 0.01		L	5,156	5,156	
194162-10-3	COLGATE PALMOLIVE CO USD 1.0		L	4,224	4,224	
194162-10-3	COLGATE PALMOLIVE CO USD 1.0		L	0	0	
20030N-10-1	COMCAST CORP NEW USD 0.01		L	65,359	65,359	
21036P-10-8	CONSTELLATION BRANDS INC USD 0.01		L	3,399	3,399	
21036P-10-8	CONSTELLATION BRANDS INC USD 0.01		L	69,531	69,531	
219350-10-5	CORNING INC USD 0.5		L	1,855	1,855	
231021-10-6	CUMMINS INC USD 2.5		L	14	14	
233331-10-7	DTE ENERGY CO NPV		L	734	734	
235851-10-2	DANAHER CORP USD 0.01		L	1,165	1,165	
237194-10-5	DARDEN RESTAURANTS INC NPV		L	30,665	30,665	
237194-10-5	DARDEN RESTAURANTS INC NPV		L	4,211	4,211	
23918K-10-8	DAVITA HEALTH CARE PARTNERS INC		L	73,200	73,200	
247361-70-2	DELTA AIR LINES INC DEL USD 0.0001		L	66,940	66,940	
247361-70-2	DELTA AIR LINES INC DEL USD 0.0001		L	0	0	
247361-70-2	DELTA AIR LINES INC DEL USD 0.0001		L	3,529	3,529	
25179M-10-3	DEVON ENERGY CORP NEW USD 0.1		L	42,110	42,110	
25179M-10-3	DEVON ENERGY CORP NEW USD 0.1		L	20,744	20,744	
254687-10-6	DISNEY WALT CO USD 0.01		L	38,300	38,300	
254709-10-8	DISCOVER FINANCIAL USD 0.01		L	44,840	44,840	
25470F-30-2	DISCOVERY COMMUNICATIONS I USD 0.01		L	1,786	1,786	
25490A-30-9	DIRECTV USD 0.01		L	13,563	13,563	
25490A-30-9	DIRECTV USD 0.01		L	34,952	34,952	
256677-10-5	DOLLAR GEN CORP NEW USD 0.875		L	709	709	
256746-10-8	DOLLAR TREE INC USD 0.01		L	1,628	1,628	
256746-10-8	DOLLAR TREE INC USD 0.01		L	21,907	21,907	
256746-10-8	DOLLAR TREE INC USD 0.01		L	2,005	2,005	
25746U-10-9	DOMINION RES INC VA NEW NPV		L	3,409	3,409	
260003-10-8	DOVER CORP COM USD1		L	77,369	77,369	
26483E-10-0	DUN + BRADSTREET CORP DEL USD 0.01		L	9,734	9,734	
26483E-10-0	DUN + BRADSTREET CORP DEL USD 0.01		L	0	0	
26875P-10-1	EOG RES INC USD 0.01		L	2,062	2,062	
26884L-10-9	EQT CORP NPV		L	2,496	2,496	
26884L-10-9	EQT CORP NPV		L	633	633	
269246-40-1	E TRADE FINANCIAL CORP RES USD 0.01		L	3,984	3,984	
278642-10-3	EBAY INC COM USD0.001		L	121,497	121,497	
278642-10-3	EBAY INC COM USD0.001		L	14,014	14,014	
285512-10-9	ELECTRONIC ARTS INC USD 0.01		L	8,684	8,684	
291011-10-4	EMERSON ELEC CO USD 0.5		L	5,630	5,630	
29364G-10-3	ENTERGY CORP NEW USD 0.01		L	1	1	
294429-10-5	EQUIFAX INC USD 1.25		L	2,342	2,342	
30212P-30-3	EXPEDIA INC DEL USD 0.001		L	20,786	20,786	
30212P-30-3	EXPEDIA INC DEL USD 0.001		L	18,018	18,018	
30212P-30-3	EXPEDIA INC DEL USD 0.001		L	262	262	
30219G-10-8	EXPRESS SCRIPTS HLDG CO USD 0.01		L	5,158	5,158	
30231G-10-2	EXXON MOBIL CORP NPV		L	835	835	
302445-10-1	FLIR SYS INC USD 0.01		L	49,062	49,062	
30249U-10-1	FMC TECHNOLOGIES INC USD 0.01		L	933	933	
30303M-10-2	FACEBOOK INC USD 0.000006		L	3,300	3,300	
30303M-10-2	FACEBOOK INC USD 0.000006		L	87,403	87,403	
30303M-10-2	FACEBOOK INC USD 0.000006		L	96,840	96,840	
307000-10-9	FAMILY DLR STORES INC USD 0.1		L	39,665	39,665	
315616-10-2	F5 NETWORKS INC NPV		L	96,456	96,456	
336433-10-7	FIRST SOLA COM STK USD0.001		L	1,974	1,974	
337738-10-8	FISERV INC USD 0.01		L	672	672	
343412-10-2	FLUOR CORP NEW USD 0.01		L	1,692	1,692	
345370-86-0	FORD MTR CO DEL USD 0.01		L	464	464	
345370-86-0	FORD MTR CO DEL USD 0.01		L	0	0	
34988V-10-6	FOSSIL GROUP INC USD 0.01		L	612	612	
36467W-10-9	GAMESTOP C COM USD0.001 CLASS 'A'		L	4,639	4,639	
364730-10-1	GANNETT INC USD 1.0		L	0	0	
364760-10-8	GAP INC USD 0.05		L	2,286	2,286	
369550-10-8	GENERAL DYNAMICS CORP USD 1.0		L	96,456	96,456	
369604-10-3	GENERAL ELEC CO USD 0.06		L	38,137	38,137	
369604-10-3	GENERAL ELEC CO USD 0.06		L	844	844	
37045V-10-0	GENERAL MTRS CO USD 0.01		L	1,790	1,790	
37045V-10-0	GENERAL MTRS CO USD 0.01		L	81,877	81,877	
372460-10-5	GENUINE PARTS CO USD 1.0		L	2,657	2,657	
372460-10-5	GENUINE PARTS CO USD 1.0		L	0	0	
37247D-10-6	GENWORTH FINL INC USD 0.001		L	7,583	7,583	
375558-10-3	GILEAD SCIENCES INC USD 0.001		L	43,371	43,371	
375558-10-3	GILEAD SCIENCES INC USD 0.001		L	50,647	50,647	
38141G-10-4	GOLDMAN SACHS GROUP INC USD 0.01		L	27,545	27,545	
38141G-10-4	GOLDMAN SACHS GROUP INC USD 0.01		L	121,497	121,497	
38141G-10-4	GOLDMAN SACHS GROUP INC USD 0.01		L	5,380	5,380	
38259P-50-8	GOOGLE INC COM USD0.001 CL'A'		L	62,429	62,429	
38259P-50-8	GOOGLE INC COM USD0.001 CL'A'		L	68,233	68,233	
38259P-70-6	GOOGLE INC USD 0.001		L	16,560	16,560	
38259P-70-6	GOOGLE INC USD 0.001		L	35,973	35,973	
38259P-70-6	GOOGLE INC USD 0.001		L	12,701	12,701	
412822-10-8	HARLEY DAVIDSON INC USD 0.01		L	884	884	
413086-10-9	HARMAN INTL INDS INC NEW USD 0.01		L	4,110	4,110	
413875-10-5	HARRIS CORP DEL USD 1.0		L	26,240	26,240	
418056-10-7	HASBRO INC USD 0.5		L	1,247	1,247	
423452-10-1	HELMERICH + PAYNE INC USD 0.1		L	3,457	3,457	
427866-10-8	HERSHEY CO COM USD1		L	4,090	4,090	
42809H-10-7	HESS CORP USD 1.0		L	4,604	4,604	
428236-10-3	HEWLETT PACKARD CO USD 0.01		L	63,856	63,856	
428236-10-3	HEWLETT PACKARD CO USD 0.01		L	5,685	5,685	
428236-10-3	HEWLETT PACKARD CO USD 0.01		L	51,335	51,335	
437076-10-2	HOME DEPOT INC USD 0.05		L	42,846	42,846	
441060-10-0	HOSPIRA INC USD 0.01		L	5,680	5,680	
443683-10-7	HUDSON CITY BANCORP INC USD 0.01		L	55,844	55,844	
443683-10-7	HUDSON CITY BANCORP INC USD 0.01		L	0	0	
443683-10-7	HUDSON CITY BANCORP INC USD 0.01		L	5,042	5,042	
446150-10-4	HUNTINGTON BANCSHARES INC USD 0.01		L	0	0	

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
45822P-10-5	INTEGRYS ENERGY GROUP INC USD 1.0		L	688	688	
459200-10-1	INTERNATIONAL BUSINESS MACH USD 0.2		L	63,490	63,490	
459200-10-1	INTERNATIONAL BUSINESS MACH USD 0.2		L	36,963	36,963	
459506-10-1	INTERNATIONAL FLAVORS + F USD 0.125		L	0	0	
460146-10-3	INTL PAPER COM USD1		L	2,163	2,163	
460146-10-3	INTL PAPER COM USD1		L	0	0	
460690-10-0	INTERPUBLIC GROUP COS INC USD 0.1		L	1,469	1,469	
460690-10-0	INTERPUBLIC GROUP COS INC USD 0.1		L	1,415	1,415	
461202-10-3	INTUIT USD 0.01		L	0	0	
46120E-60-2	INTUITIVE SURGICAL INC USD 0.001		L	2,099	2,099	
46625H-10-0	JPMORGAN CHASE + CO USD 1.0		L	38,632	38,632	
46625H-10-0	JPMORGAN CHASE + CO USD 1.0		L	59,340	59,340	
46625H-10-0	JPMORGAN CHASE + CO USD 1.0		L	10,876	10,876	
478160-10-4	JOHNSON + JOHNSON USD 1.0		L	29,500	29,500	
478160-10-4	JOHNSON + JOHNSON USD 1.0		L	30,703	30,703	
478366-10-7	JOHNSON CTLS INC USD 0.01388		L	5,520	5,520	
48203R-10-4	JUNIPER NETWORKS INC USD 0.00001		L	4,356	4,356	
482480-10-0	KLA-TENCOR CORP USD 0.001		L	3,795	3,795	
49271M-10-0	KEURIG GREEN MTN INC USD 0.1		L	10,130	10,130	
493267-10-8	KEYCORP NEW USD 1.0		L	0	0	
494368-10-3	KIMBERLY CLARK CORP USD 1.25		L	9,293	9,293	
50076Q-10-6	KRAFT FOODS GROUP INC NPV		L	1,169	1,169	
50076Q-10-6	KRAFT FOODS GROUP INC NPV		L	36,032	36,032	
501044-10-1	KROGER CO USD 1.0		L	2,954	2,954	
50540R-40-9	LABORATORY CORP AMER HLDGS USD 0.1		L	6,548	6,548	
512807-10-8	LAM RESH CORP USD 0.001		L	14,221	14,221	
512807-10-8	LAM RESH CORP USD 0.001		L	4,457	4,457	
524660-10-7	LEGGETT + PLATT INC USD 0.01		L	1,940	1,940	
526057-10-4	LENNAR CORP USD 0.1		L	7	7	
526057-10-4	LENNAR CORP USD 0.1		L	3,912	3,912	
526057-10-4	LENNAR CORP USD 0.1		L	23,080	23,080	
52729N-30-8	LEVEL 3 COMMUNICATIONS INC USD 0.01		L	2,184	2,184	
52729N-30-8	LEVEL 3 COMMUNICATIONS INC USD 0.01		L	279	279	
535678-10-6	LINEAR TECHNOLOGY CORP USD 0.001		L	877	877	
539830-10-9	LOCKHEED MARTIN CORP USD 1.0		L	6,424	6,424	
539830-10-9	LOCKHEED MARTIN CORP USD 1.0		L	4	4	
544147-10-1	LORILLARD INC USD 0.01		L	17,371	17,371	
548661-10-7	LOWES COS INC USD 0.5		L	1,548	1,548	
548661-10-7	LOWES COS INC USD 0.5		L	485	485	
565849-10-6	MARATHON OIL CORP USD 1.0		L	30,305	30,305	
56585A-10-2	MARATHON PETE CORP USD 0.01		L	1,767	1,767	
56585A-10-2	MARATHON PETE CORP USD 0.01		L	48,186	48,186	
56585A-10-2	MARATHON PETE CORP USD 0.01		L	6,859	6,859	
571748-10-2	MARSH + MCLENNAN COS INC USD 1.0		L	169	169	
573284-10-6	MARTIN MARIETTA MATLS INC USD 0.01		L	17,268	17,268	
57636Q-10-4	MASTERCARD INC CL A USD 0.0001		L	18,891	18,891	
580135-10-1	MCDONALDS CORP USD 0.01		L	29,082	29,082	
580135-10-1	MCDONALDS CORP USD 0.01		L	66,400	66,400	
580135-10-1	MCDONALDS CORP USD 0.01		L	12,819	12,819	
580645-10-9	MCGRAW HILL FINL INC USD 1.0		L	2,436	2,436	
581550-10-3	MCKESSON CORP USD 0.01		L	12,941	12,941	
581550-10-3	MCKESSON CORP USD 0.01		L	4,465	4,465	
582839-10-6	MEAD JOHNSON NUTRITION CO USD 0.01		L	2,077	2,077	
583334-10-7	MEADWESTVACO CORP USD 0.01		L	4,502	4,502	
58933Y-10-5	MERCK + CO USD 0.5		L	80,949	80,949	
58933Y-10-5	MERCK + CO USD 0.5		L	17,422	17,422	
58933Y-10-5	MERCK + CO USD 0.5		L	42,993	42,993	
594918-10-4	MICROSOFT COM USD0.00000625		L	7,125	7,125	
594918-10-4	MICROSOFT COM USD0.00000625		L	117,491	117,491	
594918-10-4	MICROSOFT COM USD0.00000625		L	41,879	41,879	
595112-10-3	MICRON TECHNOLOGY INC USD 0.1		L	86,301	86,301	
595112-10-3	MICRON TECHNOLOGY INC USD 0.1		L	8,628	8,628	
60871R-20-9	MOLSON COORS BREWING CO USD 0.01		L	1,521	1,521	
61166W-10-1	MONSANTO CO NEW USD 0.01		L	23,700	23,700	
611740-10-1	MONSTER BEVERAGE CORP USD 0.005		L	3,046	3,046	
61945C-10-3	MOSAIC CO NEW USD 0.01		L	2,963	2,963	
626717-10-2	MURPHY OIL CORP USD 1.0		L	741	741	
628530-10-7	MYLAN INC/DE USD 0.5		L	5,455	5,455	
628530-10-7	MYLAN INC/DE USD 0.5		L	0	0	
629377-50-8	NRG ENERGY INC USD 0.01		L	634	634	
637071-10-1	NATIONAL-OILWELL INC USD 0.01		L	1,454	1,454	
64110D-10-4	NETAPP INC USD 0.001		L	2,630	2,630	
64110L-10-6	NETFLIX INC USD 0.001		L	96,456	96,456	
64110L-10-6	NETFLIX INC USD 0.001		L	4,728	4,728	
64110L-10-6	NETFLIX INC USD 0.001		L	38,675	38,675	
651229-10-6	NEWELL RUBBERMAID INC USD 1.0		L	3,362	3,362	
651229-10-6	NEWELL RUBBERMAID INC USD 1.0		L	0	0	
651639-10-6	NEWMONT MNG CORP USD 1.6		L	0	0	
65249B-10-9	NEWS CORP NEW USD 0.01		L	1,209	1,209	
65339F-10-1	NEXTERA ENERGY INC USD 0.01		L	127,021	127,021	
654106-10-3	NIKE INC CLASS'B'COM NPV		L	23,950	23,950	
655044-10-5	NOBLE ENERGY INC USD 0.01		L	11,541	11,541	
655044-10-5	NOBLE ENERGY INC USD 0.01		L	1	1	
655664-10-0	NORDSTROM INC NPV		L	1,556	1,556	
655664-10-0	NORDSTROM INC NPV		L	8,327	8,327	
666807-10-2	NORTHROP GRUMMAN CORP USD 1.0		L	12,325	12,325	
666807-10-2	NORTHROP GRUMMAN CORP USD 1.0		L	1,682	1,682	
67066G-10-4	NVIDIA CORP USD 0.001		L	2,258	2,258	
67103H-10-7	O REILLY AUTOMOTIVE INC NE USD 0.01		L	6,611	6,611	
674599-10-5	OCCIDENTAL PETE CORP USD 0.2		L	261	261	
690768-40-3	OWENS ILLINOIS INC USD 0.01		L	19,576	19,576	
69351T-10-6	PPL CORP USD 0.01		L	10,433	10,433	
69351T-10-6	PPL CORP USD 0.01		L	94,919	94,919	
693656-10-0	PVH CORP USD 1.0		L	2,164	2,164	
696429-30-7	PALL CORP USD 0.1		L	1,418	1,418	
701094-10-4	PARKER HANNIFIN CORP USD 0.5		L	1,492	1,492	
713291-10-2	PEPCO HLDGS INC USD 0.01		L	1	1	
713448-10-8	PEPSICO INC USD 0.017		L	1,732	1,732	
714046-10-9	PERKINELMER INC USD 1.0		L	4,686	4,686	
714046-10-9	PERKINELMER INC USD 1.0		L	0	0	
716768-10-6	PETSMART INC USD 0.0001		L	7,890	7,890	
717081-10-3	PFIZER INC USD 0.05		L	2,168	2,168	
717081-10-3	PFIZER INC USD 0.05		L	90,991	90,991	
718172-10-9	PHILIP MORRIS INTL INC NPV		L	96,456	96,456	
718546-10-4	PHILLIPS 66 USD 0.01		L	65,021	65,021	
718546-10-4	PHILLIPS 66 USD 0.01		L	34,340	34,340	
724479-10-0	PITNEY BOWES INC USD 1.0		L	2,819	2,819	
724479-10-0	PITNEY BOWES INC USD 1.0		L	8,060	8,060	
741503-40-3	PRICELINE GROUP INC USD 0.008		L	25,412	25,412	
741503-40-3	PRICELINE GROUP INC USD 0.008		L	9,690	9,690	
742718-10-9	PROCTER + GAMBLE CO NPV		L	111,919	111,919	
742718-10-9	PROCTER + GAMBLE CO NPV		L	38,567	38,567	

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
744573-10-6	PUBLIC SVC ENTERPRISE GROUP INC NPV		L	16,212	16,212	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP INC NPV		L	1	1	
745867-10-1	PULTE GROUP INC		L	240	240	
745867-10-1	PULTE GROUP INC		L	4,387	4,387	
74733V-10-0	QEP RES INC USD 0.01		L	57,599	57,599	
747525-10-3	QUALCOMM INC USD 0.0001		L	61,205	61,205	
747525-10-3	QUALCOMM INC USD 0.0001		L	62,024	62,024	
747525-10-3	QUALCOMM INC USD 0.0001		L	121,497	121,497	
747525-10-3	QUALCOMM INC USD 0.0001		L	411	411	
74762E-10-2	QUANTA SVCS INC USD 0.00001		L	7,834	7,834	
74762E-10-2	QUANTA SVCS INC USD 0.00001		L	818	818	
74762E-10-2	QUANTA SVCS INC USD 0.00001		L	7,935	7,935	
751212-10-1	RALPH LAUREN CORP USD 0.01		L	4,001	4,001	
75281A-10-9	RANGE RES CORP USD 0.01		L	1,255	1,255	
755111-50-7	RAYTHEON CO USD 0.01		L	488	488	
756577-10-2	RED HAT INC USD 0.0001		L	1,179	1,179	
75886F-10-7	REGENERON PHARMACEUTICALS USD 0.001		L	1,777	1,777	
7591EP-10-0	REGIONS FINL CORP NEW USD 0.01		L	17,306	17,306	
761713-10-6	REYNOLDS AMERN INC USD 0.0001		L	6,653	6,653	
776696-10-6	ROPER INDS INC NEW USD 0.01		L	1,655	1,655	
778296-10-3	ROSS STORES INC USD 0.01		L	1,133	1,133	
786514-20-8	SAFEWAY INC USD 0.01		L	12,253	12,253	
80004C-10-1	SANDISK CORP USD 0.001		L	36,305	36,305	
80004C-10-1	SANDISK CORP USD 0.001		L	11,836	11,836	
81211K-10-0	SEALED AIR CORP NEW USD 0.1		L	3	3	
81211K-10-0	SEALED AIR CORP NEW USD 0.1		L	17,810	17,810	
81211K-10-0	SEALED AIR CORP NEW USD 0.1		L	22,486	22,486	
816851-10-9	SEMPRA ENERGY NPV		L	6,713	6,713	
824348-10-6	SHERWIN WILLIAMS CO USD 1.0		L	3,411	3,411	
826552-10-1	SIGMA ALDRICH CORP USD 1.0		L	22,195	22,195	
833034-10-1	SNAP ON INC USD 1.0		L	46,031	46,031	
833034-10-1	SNAP ON INC USD 1.0		L	0	0	
854502-10-1	STANLEY BLACK + DECKER INC USD 2.5		L	1,096	1,096	
854502-10-1	STANLEY BLACK + DECKER INC USD 2.5		L	1	1	
855030-10-2	STAPLES INC USD 0.0006		L	1,530	1,530	
855244-10-9	STARBUCKS COM USD0.001		L	21,454	21,454	
855244-10-9	STARBUCKS COM USD0.001		L	5,815	5,815	
85590A-40-1	STARWOOD H COM STK USD0.01		L	794	794	
857477-10-3	STATE STREET CORP USD 1.0		L	25,743	25,743	
867914-10-3	SUNTRUST BKS INC USD 1.0		L	12,616	12,616	
871503-10-8	SYMANTEC CORP USD 0.01		L	3,062	3,062	
872375-10-0	TECO ENERGY INC USD 1.0		L	0	0	
872540-10-9	TJX COS INC NEW USD 1.0		L	16,108	16,108	
872540-10-9	TJX COS INC NEW USD 1.0		L	23,070	23,070	
87612E-10-6	TARGET CORP USD 0.0833		L	2,896	2,896	
88033G-40-7	TENET HEALTHCARE CORP USD 0.05		L	880	880	
88033G-40-7	TENET HEALTHCARE CORP USD 0.05		L	0	0	
88076W-10-3	TERADATA CORP DEL USD 0.01		L	32,886	32,886	
88076W-10-3	TERADATA CORP DEL USD 0.01		L	684	684	
881609-10-1	TESORO CORP USD 0.167		L	96,456	96,456	
881609-10-1	TESORO CORP USD 0.167		L	2,409	2,409	
882508-10-4	TEXAS INSTRS INC USD 1.0		L	11,246	11,246	
883203-10-1	TEXTRON INC USD 0.125		L	2,977	2,977	
883556-10-2	THERMO FISHER SCIENTIFIC IN USD 1.0		L	4,749	4,749	
883556-10-2	THERMO FISHER SCIENTIFIC IN USD 1.0		L	24,615	24,615	
88579Y-10-1	3M CO USD 0.01		L	2,000	2,000	
887317-30-3	TIME WARNER INC NEW USD 0.01		L	81,796	81,796	
88732J-20-7	TIME WARNER CABLE INC USD 0.01		L	58,728	58,728	
891906-10-9	TOTAL SYST COM STK USD0.10		L	0	0	
892356-10-6	TRACTOR SUPPLY CO USD 0.008		L	9,065	9,065	
896945-20-1	TRIPADVISOR INC USD 0.001		L	807	807	
896945-20-1	TRIPADVISOR INC USD 0.001		L	1	1	
90130A-10-1	TWENTY-FIRST CENTY FOX INC USD 0.01		L	3,471	3,471	
904311-10-7	UNDER ARMO COM STK USD0.000333 CL A		L	1,697	1,697	
907818-10-8	UNION PAC CORP USD 2.5		L	992	992	
913017-10-9	UNITED TECHNOLOGIES CORP USD 1.0		L	1,422	1,422	
91324P-10-2	UNITEDHEALTH GROUP INC USD 0.01		L	8,889	8,889	
91324P-10-2	UNITEDHEALTH GROUP INC USD 0.01		L	0	0	
91913Y-10-0	VALERO ENE COM USD0.01		L	2,560	2,560	
91913Y-10-0	VALERO ENE COM USD0.01		L	0	0	
92343E-10-2	VERISIGN INC USD 0.001		L	0	0	
92343E-10-2	VERISIGN INC USD 0.001		L	2,545	2,545	
92532F-10-0	VERTEX PHARMACEUTICALS INC USD 0.01		L	154	154	
92532F-10-0	VERTEX PHARMACEUTICALS INC USD 0.01		L	2,355	2,355	
92553P-20-1	VIACOM INC NEW USD 0.001		L	1,309	1,309	
92826C-83-9	VISA INC USD 0.0001		L	9,379	9,379	
929160-10-9	VULCAN MAT COM STK USD1		L	6,784	6,784	
931142-10-3	WAL-MART STORES INC USD 0.1		L	14,501	14,501	
941848-10-3	WATERS CORP USD 0.01		L	1	1	
949746-10-1	WELLS FARGO + CO NEW USD 1.666		L	96,456	96,456	
949746-10-1	WELLS FARGO + CO NEW USD 1.666		L	37,877	37,877	
949746-10-1	WELLS FARGO + CO NEW USD 1.666		L	83,597	83,597	
963320-10-6	WHIRLPOOL CORP USD 1.0		L	6,415	6,415	
966837-10-6	WHOLE FOODS MKT INC NPV		L	25,771	25,771	
969457-10-0	WILLIAMS COS INC USD 1.0		L	96,456	96,456	
969457-10-0	WILLIAMS COS INC USD 1.0		L	1,370	1,370	
969457-10-0	WILLIAMS COS INC USD 1.0		L	11,604	11,604	
98310W-10-8	WYNDHAM WORLDWIDE CORP USD 0.01		L	800	800	
983134-10-7	WYNN RESOR COM USD0.01		L	1,973	1,973	
98389B-10-0	XCEL ENERGY INC USD 2.5		L	26,935	26,935	
98389B-10-0	XCEL ENERGY INC USD 2.5		L	0	0	
983919-10-1	XILINX INC USD 0.01		L	2,810	2,810	
98419M-10-0	XYLEM INC USD 0.01		L	0	0	
984332-10-6	YAHOO INC USD 0.001		L	1,815	1,815	
984332-10-6	YAHOO INC USD 0.001		L	1,196	1,196	
984332-10-6	YAHOO INC USD 0.001		L	121,497	121,497	
98956P-10-2	ZIMMER HLDGS INC USD 0.01		L	831	831	
98956P-10-2	ZIMMER HLDGS INC USD 0.01		L	831	831	
98978V-10-3	ZOETIS INC USD 0.01		L	24,234	24,234	
98978V-10-3	ZOETIS INC USD 0.01		L	11,579	11,579	
7199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				29,277,710	29,277,710	XXX
7599999. Total - Common Stocks				29,277,710	29,277,710	XXX
7699999. Total - Preferred and Common Stocks				29,277,710	29,277,710	XXX
9999999 - Totals				164,036,775	164,059,075	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 54,615,293 Book/Adjusted Carrying Value $ 54,539,649
2. Average balance for the year Fair Value $ 132,617,481 Book/Adjusted Carrying Value $ 132,592,478
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 134,781,365 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------
2. Average balance for the year — Fair Value $ ---------- Book/Adjusted Carrying Value $ ----------

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Chase Manhattan	New York, NY					65,384	XXX
First Union Wacovia National Bank	St. Louis, MO					(132,154,712)	XXX
Sun Trust	Orlando, FL					(25,827,510)	XXX
Bank of America	Atlanta, GA					(121,929,198)	XXX
Huntington Bank	Cincinnati, OH					(125,623)	XXX
Bank of New York Mellon	New York, NY					(50,156,973)	XXX
US Bank, NA	Cincinnati, OH					178,675	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	0	0	(329,949,957)	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	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(329,949,957)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	(329,949,957)	XXX

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

1. January	(201,948,486)	4. April	(91,962,440)	7. July	(351,991,967)	10. October	(159,159,691)
2. February	(76,084,066)	5. May	52,490,578	8. August	(244,872,534)	11. November	(504,348,066)
3. March	(136,914,443)	6. June	(218,403,408)	9. September	(310,842,548)	12. December	(329,949,957)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL		12/23/2014	0.000	01/02/2015	10,000,000	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					10,000,000	0	0
0599999. Total - U.S. Government Bonds					10,000,000	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					10,000,000	0	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					10,000,000	0	0
8699999 - Total Cash Equivalents					10,000,000	0	0

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	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 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	B	Department of Insurance	400,218	403,436		
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	0	0	0	0
59. Subtotal	XXX	XXX	400,218	403,436	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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