



ANNUAL STATEMENT

For the Year Ended December 31, 2014  
of the Condition and Affairs of the

JAMES RIVER INSURANCE COMPANY

NAIC Group Code.....3494, 3494  
(Current Period) (Prior Period)

NAIC Company Code..... 12203

Employer's ID Number..... 22-2824607

Organized under the Laws of OHIO

State of Domicile or Port of Entry OHIO

Country of Domicile US

Incorporated/Organized..... June 30, 1987

Commenced Business..... September 11, 1987

Statutory Home Office

52 EAST GAY STREET..... COLUMBUS ..... OH ..... US ..... 43215  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

6641 WEST BROAD STREET, SUITE 300..... RICHMOND ..... VA ..... US..... 23230 (804) 289-2700  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address

P.O. BOX 27648..... RICHMOND ..... VA ..... US ..... 23261  
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

6641 WEST BROAD STREET, SUITE 300..... RICHMOND ..... VA ..... US ..... 23230 (804) 289-2700  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address

www.jamesriverins.com

Statutory Statement Contact

BRUCE EDWARD SHORT  
(Name)  
Bruce.Short@jamesriverins.com  
(E-Mail Address)

(804) 289-2150  
(Area Code) (Telephone Number) (Extension)  
(804) 420-1059  
(Fax Number)

OFFICERS

| Name                      | Title     | Name                     | Title                  |
|---------------------------|-----------|--------------------------|------------------------|
| 1. RICHARD JOHN SCHMITZER | President | 2. DEBORAH PACE THORSVIK | Treasurer & Controller |
| 3. PAMELA LLULL KNOWLES   | Secretary | 4.                       |                        |

OTHER

|                    |                       |                    |                                                |
|--------------------|-----------------------|--------------------|------------------------------------------------|
| GREGG THOMAS DAVIS | Chairman of the Board | BRUCE EDWARD SHORT | Senior Vice President, Chief Financial Officer |
|--------------------|-----------------------|--------------------|------------------------------------------------|

DIRECTORS OR TRUSTEES

|                         |                        |                    |                    |
|-------------------------|------------------------|--------------------|--------------------|
| BRUCE EDWARD SHORT      | RICHARD JOHN SCHMITZER | JOHN GORDON CLARKE | GREGG THOMAS DAVIS |
| RICHARD HAMILTON SEWARD |                        |                    |                    |

State of..... VIRGINIA  
County of..... HENRICO

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

(Signature)  
RICHARD JOHN SCHMITZER

1. (Printed Name)  
President

(Title)

(Signature)  
DEBORAH PACE THORSVIK

2. (Printed Name)  
Treasurer & Controller

(Title)

(Signature)  
PAMELA LLULL KNOWLES

3. (Printed Name)  
Secretary

(Title)

Subscribed and sworn to before me  
This \_\_\_\_\_ day of \_\_\_\_\_ 2015

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

SUMMARY INVESTMENT SCHEDULE

| 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.....                                                                                                                     | 8,772,303                 | 2.9        | 8,772,303                                           | 0                                               | 8,772,303                 | 2.9        |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):                                                                        |                           |            |                                                     |                                                 |                           |            |
| 1.21 Issued by U.S. government agencies.....                                                                                                          | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 1.22 Issued by U.S. government sponsored agencies.....                                                                                                | 1,551,440                 | 0.5        | 1,551,440                                           | 0                                               | 1,551,440                 | 0.5        |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....                                                                 | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:                                                  |                           |            |                                                     |                                                 |                           |            |
| 1.41 States, territories and possessions general obligations.....                                                                                     | 1,970,776                 | 0.6        | 1,970,776                                           | 0                                               | 1,970,776                 | 0.6        |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....                                | 3,258,147                 | 1.1        | 3,258,147                                           | 0                                               | 3,258,147                 | 1.1        |
| 1.43 Revenue and assessment obligations.....                                                                                                          | 24,100,030                | 7.9        | 24,100,030                                          | 0                                               | 24,100,030                | 7.9        |
| 1.44 Industrial development and similar obligations.....                                                                                              | 27,114,573                | 8.8        | 27,114,573                                          | 0                                               | 27,114,573                | 8.8        |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS):                                                                             |                           |            |                                                     |                                                 |                           |            |
| 1.51 Pass-through securities:                                                                                                                         |                           |            |                                                     |                                                 |                           |            |
| 1.511 Issued or guaranteed by GNMA.....                                                                                                               | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 1.512 Issued or guaranteed by FNMA and FHLMC.....                                                                                                     | 1,147,953                 | 0.4        | 1,147,953                                           | 0                                               | 1,147,953                 | 0.4        |
| 1.513 All other.....                                                                                                                                  | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 1.52 CMOs and REMICs:                                                                                                                                 |                           |            |                                                     |                                                 |                           |            |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....                                                                                            | 4,344,235                 | 1.4        | 4,344,235                                           | 0                                               | 4,344,235                 | 1.4        |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521..... | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 1.523 All other.....                                                                                                                                  | 10,612,504                | 3.5        | 10,612,504                                          | 0                                               | 10,612,504                | 3.5        |
| 2. Other debt and other fixed income securities (excluding short-term):                                                                               |                           |            |                                                     |                                                 |                           |            |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....                                                        | 115,243,322               | 37.6       | 115,243,322                                         | 0                                               | 115,243,322               | 37.6       |
| 2.2 Unaffiliated non-U.S. securities (including Canada).....                                                                                          | 27,015,416                | 8.8        | 27,015,416                                          | 0                                               | 27,015,416                | 8.8        |
| 2.3 Affiliated securities.....                                                                                                                        | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 3. Equity interests:                                                                                                                                  |                           |            |                                                     |                                                 |                           |            |
| 3.1 Investments in mutual funds.....                                                                                                                  | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 3.2 Preferred stocks:                                                                                                                                 |                           |            |                                                     |                                                 |                           |            |
| 3.21 Affiliated.....                                                                                                                                  | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 3.22 Unaffiliated.....                                                                                                                                | 44,188,024                | 14.4       | 44,188,024                                          | 0                                               | 44,188,024                | 14.4       |
| 3.3 Publicly traded equity securities (excluding preferred stocks):                                                                                   |                           |            |                                                     |                                                 |                           |            |
| 3.31 Affiliated.....                                                                                                                                  | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 3.32 Unaffiliated.....                                                                                                                                | 6,790,905                 | 2.2        | 6,790,905                                           | 0                                               | 6,790,905                 | 2.2        |
| 3.4 Other equity securities:                                                                                                                          |                           |            |                                                     |                                                 |                           |            |
| 3.41 Affiliated.....                                                                                                                                  | 15,861,801                | 5.2        | 15,861,801                                          | 0                                               | 15,861,801                | 5.2        |
| 3.42 Unaffiliated.....                                                                                                                                | 734,100                   | 0.2        | 734,100                                             | 0                                               | 734,100                   | 0.2        |
| 3.5 Other equity interests including tangible personal property under lease:                                                                          |                           |            |                                                     |                                                 |                           |            |
| 3.51 Affiliated.....                                                                                                                                  | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 3.52 Unaffiliated.....                                                                                                                                | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 4. Mortgage loans:                                                                                                                                    |                           |            |                                                     |                                                 |                           |            |
| 4.1 Construction and land development.....                                                                                                            | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 4.2 Agricultural.....                                                                                                                                 | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 4.3 Single family residential properties.....                                                                                                         | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 4.4 Multifamily residential properties.....                                                                                                           | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 4.5 Commercial loans.....                                                                                                                             | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 4.6 Mezzanine real estate loans.....                                                                                                                  | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 5. Real estate investments:                                                                                                                           |                           |            |                                                     |                                                 |                           |            |
| 5.1 Property occupied by company.....                                                                                                                 | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....                                     | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....                                                        | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 6. Contract loans.....                                                                                                                                | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 7. Derivatives.....                                                                                                                                   | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 8. Receivables for securities.....                                                                                                                    | 68,726                    | 0.0        | 68,726                                              | 0                                               | 68,726                    | 0.0        |
| 9. Securities lending (Line 10, Asset Page reinvested collateral).....                                                                                | 0                         | 0.0        | 0                                                   | XXX                                             | XXX                       | XXX        |
| 10. Cash, cash equivalents and short-term investments.....                                                                                            | 13,882,580                | 4.5        | 13,882,580                                          | 0                                               | 13,882,580                | 4.5        |
| 11. Other invested assets.....                                                                                                                        | 0                         | 0.0        | 0                                                   | 0                                               | 0                         | 0.0        |
| 12. Total invested assets.....                                                                                                                        | 306,656,835               | 100.0      | 306,656,835                                         | 0                                               | 306,656,835               | 100.0      |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

|     |                                                                                    |   |   |
|-----|------------------------------------------------------------------------------------|---|---|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                       |   | 0 |
| 2.  | Cost of acquired:                                                                  |   |   |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6).....                         | 0 |   |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9).....               | 0 | 0 |
| 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.....                       |   | 0 |
| 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.....                                                     | 0 |   |
| 8.2 | Totals, Part 3, Column 9.....                                                      | 0 | 0 |
| 9.  | Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)..... |   | 0 |
| 10. | Deduct total nonadmitted amounts.....                                              |   | 0 |
| 11. | Statement value at end of current period (Line 9 minus Line 10).....               |   | 0 |

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

|      |                                                                                         |   |   |
|------|-----------------------------------------------------------------------------------------|---|---|
| 1.   | Book/adjusted carrying value, December 31 of prior year.....                            |   | 0 |
| 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).....                    | 0 | 0 |
| 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.....                                                                |   | 0 |
| 5.   | Unrealized valuation increase (decrease):                                               |   |   |
| 5.1  | Totals, Part 1, Column 13.....                                                          | 0 |   |
| 5.2  | Totals, Part 3, Column 9.....                                                           | 0 | 0 |
| 6.   | Total gain (loss) on disposals, Part 3, Column 19.....                                  |   | 0 |
| 7.   | Deduct amounts received on disposals, Part 3, Column 16.....                            |   | 0 |
| 8.   | Deduct amortization of premium and depreciation.....                                    |   | 0 |
| 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)..... |   | 0 |
| 12.  | Deduct total nonadmitted amounts.....                                                   |   | 0 |
| 13.  | Statement value at end of current period (Line 11 minus Line 12).....                   |   | 0 |

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|     |                                                                                      |             |             |
|-----|--------------------------------------------------------------------------------------|-------------|-------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year.....                         |             | 272,470,825 |
| 2.  | Cost of bonds and stocks acquired, Part 3, Column 7.....                             |             | 145,753,386 |
| 3.  | Accrual of discount.....                                                             |             | 938,697     |
| 4.  | Unrealized valuation increase (decrease):                                            |             |             |
| 4.1 | Part 1, Column 12.....                                                               | (3,902,732) |             |
| 4.2 | Part 2, Section 1, Column 15.....                                                    | 2,754,110   |             |
| 4.3 | Part 2, Section 2, Column 13.....                                                    | (454,455)   |             |
| 4.4 | Part 4, Column 11.....                                                               | 762,360     | (840,717)   |
| 5.  | Total gain (loss) on disposals, Part 4, Column 19.....                               |             | 379,293     |
| 6.  | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....         |             | 123,286,622 |
| 7.  | Deduct amortization of premium.....                                                  |             | 355,984     |
| 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.....                                                    | 0           |             |
| 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.....                                                               | 2,353,350   |             |
| 9.2 | Part 2, Section 1, Column 17.....                                                    | 0           |             |
| 9.3 | Part 2, Section 2, Column 14.....                                                    | 0           |             |
| 9.4 | Part 4, Column 13.....                                                               | 0           | 2,353,350   |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... |             | 292,705,528 |
| 11. | Deduct total nonadmitted amounts.....                                                |             | 0           |
| 12. | Statement value at end of current period (Line 10 minus Line 11).....                |             | 292,705,528 |

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

| Description                                                                                                                                                                     |                                 | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------|--------------------------------------|-----------------|------------------|----------------------------|
| <b>BONDS</b><br><br>Governments (Including all obligations<br>guaranteed by governments)                                                                                        | 1. United States.....           | 8,773,195                            | 8,784,618       | 8,766,270        | 8,775,892                  |
|                                                                                                                                                                                 | 2. Canada.....                  | 0                                    | 0               | 0                | 0                          |
|                                                                                                                                                                                 | 3. Other Countries.....         | 0                                    | 0               | 0                | 0                          |
|                                                                                                                                                                                 | 4. Totals.....                  | 8,773,195                            | 8,784,618       | 8,766,270        | 8,775,892                  |
| U.S. States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. Totals.....                  | 1,970,776                            | 2,033,202       | 1,984,063        | 1,750,000                  |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)                                                                                   | 6. Totals.....                  | 3,258,147                            | 3,343,410       | 3,311,310        | 3,000,000                  |
| U.S. Special Revenue and Special Assessment<br>Obligations and All Non-Guaranteed Obligations<br>of Agencies and Authorities of Governments<br>and Their Political Subdivisions | 7. Totals.....                  | 58,257,338                           | 63,628,582      | 58,614,847       | 59,739,492                 |
| Industrial and Miscellaneous and Hybrid<br>Securities (Unaffiliated)                                                                                                            | 8. United States.....           | 124,738,226                          | 126,606,808     | 126,763,250      | 128,641,051                |
|                                                                                                                                                                                 | 9. Canada.....                  | 3,482,751                            | 3,482,751       | 3,776,815        | 3,888,886                  |
|                                                                                                                                                                                 | 10. Other Countries.....        | 24,650,266                           | 24,738,340      | 25,524,923       | 26,981,796                 |
|                                                                                                                                                                                 | 11. Totals.....                 | 152,871,243                          | 154,827,899     | 156,064,988      | 159,511,733                |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 12. Totals.....                 | 0                                    | 0               | 0                | 0                          |
|                                                                                                                                                                                 | 13. Total Bonds.....            | 225,130,699                          | 232,617,711     | 228,741,478      | 232,777,117                |
| <b>PREFERRED STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                      | 14. United States.....          | 38,292,861                           | 39,666,828      | 36,028,619       |                            |
|                                                                                                                                                                                 | 15. Canada.....                 | 0                                    | 0               | 0                |                            |
|                                                                                                                                                                                 | 16. Other Countries.....        | 5,895,163                            | 5,989,563       | 5,637,934        |                            |
|                                                                                                                                                                                 | 17. Totals.....                 | 44,188,024                           | 45,656,391      | 41,666,553       |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 18. Totals.....                 | 0                                    | 0               | 0                |                            |
|                                                                                                                                                                                 | 19. Total Preferred Stocks..... | 44,188,024                           | 45,656,391      | 41,666,553       |                            |
| <b>COMMON STOCKS</b><br><br>Industrial and Miscellaneous (Unaffiliated)                                                                                                         | 20. United States.....          | 7,525,005                            | 7,525,005       | 8,102,299        |                            |
|                                                                                                                                                                                 | 21. Canada.....                 | 0                                    | 0               | 0                |                            |
|                                                                                                                                                                                 | 22. Other Countries.....        | 0                                    | 0               | 0                |                            |
|                                                                                                                                                                                 | 23. Totals.....                 | 7,525,005                            | 7,525,005       | 8,102,299        |                            |
| Parent, Subsidiaries and Affiliates                                                                                                                                             | 24. Totals.....                 | 15,861,801                           | 15,861,801      | 15,000,000       |                            |
|                                                                                                                                                                                 | 25. Total Common Stocks.....    | 23,386,806                           | 23,386,806      | 23,102,299       |                            |
|                                                                                                                                                                                 | 26. Total Stocks.....           | 67,574,830                           | 69,043,197      | 64,768,852       |                            |
|                                                                                                                                                                                 | 27. Total Bonds and Stocks....  | 292,705,529                          | 301,660,908     | 293,510,330      |                            |

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

SI05

| NAIC Designation                                                                  | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>Total<br>Current Year | 7<br>Column 6 as a<br>% of Line 9.7 | 8<br>Total from Column<br>6 Prior Year | 9<br>% from Col. 7<br>Prior Year | 10<br>Total<br>Publicly Traded | 11<br>Total<br>Privately Placed (a) |
|-----------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|----------------------------|-------------------------------------|----------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments                                                               |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 1.1 NAIC 1.....                                                                   | 14,957,762             | 6,871,577                           | 0                                     | 0                                      | 0                     | 21,829,339                 | 9.1                                 | 29,754,241                             | 12.5                             | 21,829,339                     | 0                                   |
| 1.2 NAIC 2.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 1.3 NAIC 3.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 1.4 NAIC 4.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 1.5 NAIC 5.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 1.6 NAIC 6.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 1.7 Totals.....                                                                   | 14,957,762             | 6,871,577                           | 0                                     | 0                                      | 0                     | 21,829,339                 | 9.1                                 | 29,754,241                             | 12.5                             | 21,829,339                     | 0                                   |
| 2. All Other Governments                                                          |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 2.1 NAIC 1.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 2.2 NAIC 2.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 2.3 NAIC 3.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 2.4 NAIC 4.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 2.5 NAIC 5.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 2.6 NAIC 6.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 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.....                                                                   | 0                      | 0                                   | 1,970,776                             | 0                                      | 0                     | 1,970,776                  | 0.8                                 | 0                                      | 0.0                              | 1,970,776                      | 0                                   |
| 3.2 NAIC 2.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 3.3 NAIC 3.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 3.4 NAIC 4.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 3.5 NAIC 5.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 3.6 NAIC 6.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 3.7 Totals.....                                                                   | 0                      | 0                                   | 1,970,776                             | 0                                      | 0                     | 1,970,776                  | 0.8                                 | 0                                      | 0.0                              | 1,970,776                      | 0                                   |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 4.1 NAIC 1.....                                                                   | 1,001,913              | 0                                   | 2,256,234                             | 0                                      | 0                     | 3,258,147                  | 1.4                                 | 1,007,508                              | 0.4                              | 3,258,147                      | 0                                   |
| 4.2 NAIC 2.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 4.3 NAIC 3.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 4.4 NAIC 4.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 4.5 NAIC 5.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 4.6 NAIC 6.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 4.7 Totals.....                                                                   | 1,001,913              | 0                                   | 2,256,234                             | 0                                      | 0                     | 3,258,147                  | 1.4                                 | 1,007,508                              | 0.4                              | 3,258,147                      | 0                                   |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed    |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                     |
| 5.1 NAIC 1.....                                                                   | 1,729,974              | 4,856,862                           | 11,083,611                            | 1,451,884                              | 32,892,332            | 52,014,663                 | 21.6                                | 43,552,219                             | 18.2                             | 52,014,663                     | 0                                   |
| 5.2 NAIC 2.....                                                                   | 0                      | 0                                   | 0                                     | 3,046,344                              | 0                     | 3,046,344                  | 1.3                                 | 3,031,639                              | 1.3                              | 3,046,344                      | 0                                   |
| 5.3 NAIC 3.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 3,196,332             | 3,196,332                  | 1.3                                 | 0                                      | 0.0                              | 3,196,332                      | 0                                   |
| 5.4 NAIC 4.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 5.5 NAIC 5.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 5.6 NAIC 6.....                                                                   | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                                   |
| 5.7 Totals.....                                                                   | 1,729,974              | 4,856,862                           | 11,083,611                            | 4,498,228                              | 36,088,664            | 58,257,339                 | 24.2                                | 46,583,858                             | 19.5                             | 58,257,339                     | 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

|                                                | 1                 | 2                              | 3                                | 4                                 | 5                | 6                     | 7                              | 8                                 | 9                           | 10                       | 11                            |
|------------------------------------------------|-------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|-----------------------|--------------------------------|-----------------------------------|-----------------------------|--------------------------|-------------------------------|
| NAIC Designation                               | 1 Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | Total<br>Current Year | Column 6 as a<br>% of Line 9.7 | Total from Column<br>6 Prior Year | % from Col. 7<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed (a) |
| 6. Industrial and Miscellaneous (unaffiliated) |                   |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                               |
| 6.1 NAIC 1.....                                | 5,191,555         | 16,748,602                     | 3,610,990                        | 0                                 | 0                | 25,551,147            | 10.6                           | 23,906,275                        | 10.0                        | 20,561,162               | 4,989,984                     |
| 6.2 NAIC 2.....                                | 0                 | 6,565,906                      | 12,056,425                       | 0                                 | 0                | 18,622,331            | 7.7                            | 20,460,090                        | 8.6                         | 12,556,247               | 6,066,084                     |
| 6.3 NAIC 3.....                                | 208,066           | 4,358,492                      | 5,446,357                        | 0                                 | 0                | 10,012,915            | 4.2                            | 28,001,021                        | 11.7                        | 1,011,765                | 9,001,151                     |
| 6.4 NAIC 4.....                                | 0                 | 24,759,173                     | 60,806,140                       | 0                                 | 0                | 85,565,313            | 35.5                           | 74,573,477                        | 31.2                        | 261,191                  | 85,304,122                    |
| 6.5 NAIC 5.....                                | 0                 | 5,381,653                      | 3,208,493                        | 0                                 | 0                | 8,590,146             | 3.6                            | 7,181,647                         | 3.0                         | 0                        | 8,590,146                     |
| 6.6 NAIC 6.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                            | 0                                 | 0.0                         | 0                        | 0                             |
| 6.7 Totals.....                                | 5,399,621         | 57,813,826                     | 85,128,405                       | 0                                 | 0                | 148,341,852           | 61.6                           | 154,122,510                       | 64.6                        | 34,390,365               | 113,951,487                   |
| 7. Hybrid Securities                           |                   |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                               |
| 7.1 NAIC 1.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                            | 0                                 | 0.0                         | 0                        | 0                             |
| 7.2 NAIC 2.....                                | 0                 | 7,146,891                      | 0                                | 0                                 | 0                | 7,146,891             | 3.0                            | 7,184,693                         | 3.0                         | 7,146,891                | 0                             |
| 7.3 NAIC 3.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                            | 0                                 | 0.0                         | 0                        | 0                             |
| 7.4 NAIC 4.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                            | 0                                 | 0.0                         | 0                        | 0                             |
| 7.5 NAIC 5.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                            | 0                                 | 0.0                         | 0                        | 0                             |
| 7.6 NAIC 6.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                            | 0                                 | 0.0                         | 0                        | 0                             |
| 7.7 Totals.....                                | 0                 | 7,146,891                      | 0                                | 0                                 | 0                | 7,146,891             | 3.0                            | 7,184,693                         | 3.0                         | 7,146,891                | 0                             |
| 8. Parent, Subsidiaries and Affiliates         |                   |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                               |
| 8.1 NAIC 1.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                            | 0                                 | 0.0                         | 0                        | 0                             |
| 8.2 NAIC 2.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                            | 0                                 | 0.0                         | 0                        | 0                             |
| 8.3 NAIC 3.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                            | 0                                 | 0.0                         | 0                        | 0                             |
| 8.4 NAIC 4.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                            | 0                                 | 0.0                         | 0                        | 0                             |
| 8.5 NAIC 5.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                            | 0                                 | 0.0                         | 0                        | 0                             |
| 8.6 NAIC 6.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                            | 0                                 | 0.0                         | 0                        | 0                             |
| 8.7 Totals.....                                | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                            | 0                                 | 0.0                         | 0                        | 0                             |

901S

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

|      |                                                      | 1                    | 2                              | 3                                | 4                                 | 5                | 6                     | 7                              | 8                                 | 9                           | 10                       | 11                            |
|------|------------------------------------------------------|----------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|-----------------------|--------------------------------|-----------------------------------|-----------------------------|--------------------------|-------------------------------|
|      | NAIC Designation                                     | 1<br>Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | Total<br>Current Year | Column 6 as a<br>% of Line 9.7 | Total from Column<br>6 Prior Year | % from Col. 7<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed (a) |
| 9.   | <b>Total Bonds Current Year</b>                      |                      |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                               |
| 9.1  | NAIC 1.....                                          | (d).....22,881,204   | .....28,477,041                | .....18,921,611                  | .....1,451,884                    | .....32,892,332  | .....104,624,072      | .....43.4                      | .....XXX.....                     | .....XXX.....               | .....99,634,087          | .....4,989,984                |
| 9.2  | NAIC 2.....                                          | (d).....0            | .....13,712,797                | .....12,056,425                  | .....3,046,344                    | .....0           | .....28,815,566       | .....12.0                      | .....XXX.....                     | .....XXX.....               | .....22,749,482          | .....6,066,084                |
| 9.3  | NAIC 3.....                                          | (d).....208,066      | .....4,358,492                 | .....5,446,357                   | .....0                            | .....3,196,332   | .....13,209,247       | .....5.5                       | .....XXX.....                     | .....XXX.....               | .....4,208,097           | .....9,001,151                |
| 9.4  | NAIC 4.....                                          | (d).....0            | .....24,759,173                | .....60,806,140                  | .....0                            | .....0           | .....85,565,313       | .....35.5                      | .....XXX.....                     | .....XXX.....               | .....261,191             | .....85,304,122               |
| 9.5  | NAIC 5.....                                          | (d).....0            | .....5,381,653                 | .....3,208,493                   | .....0                            | .....0           | (c).....8,590,146     | .....3.6                       | .....XXX.....                     | .....XXX.....               | .....0                   | .....8,590,146                |
| 9.6  | NAIC 6.....                                          | (d).....0            | .....0                         | .....0                           | .....0                            | .....0           | (c).....0             | .....0.0                       | .....XXX.....                     | .....XXX.....               | .....0                   | .....0                        |
| 9.7  | Totals.....                                          | .....23,089,270      | .....76,689,156                | .....100,439,026                 | .....4,498,228                    | .....36,088,664  | (b).....240,804,344   | .....100.0                     | .....XXX.....                     | .....XXX.....               | .....126,852,857         | .....113,951,487              |
| 9.8  | Line 9.7 as a % of Col. 6.....                       | .....9.6             | .....31.8                      | .....41.7                        | .....1.9                          | .....15.0        | .....100.0            | .....XXX.....                  | .....XXX.....                     | .....XXX.....               | .....52.7                | .....47.3                     |
| 10.  | <b>Total Bonds Prior Year</b>                        |                      |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                               |
| 10.1 | NAIC 1.....                                          | .....30,868,784      | .....28,958,055                | .....7,517,971                   | .....752,489                      | .....30,122,944  | .....XXX.....         | .....XXX.....                  | .....98,220,243                   | .....41.2                   | .....96,890,865          | .....1,329,377                |
| 10.2 | NAIC 2.....                                          | .....0               | .....15,582,599                | .....12,062,184                  | .....3,031,639                    | .....0           | .....XXX.....         | .....XXX.....                  | .....30,676,422                   | .....12.9                   | .....22,528,281          | .....8,148,141                |
| 10.3 | NAIC 3.....                                          | .....11,375,082      | .....10,168,227                | .....6,457,712                   | .....0                            | .....0           | .....XXX.....         | .....XXX.....                  | .....28,001,021                   | .....11.7                   | .....16,065,293          | .....11,935,729               |
| 10.4 | NAIC 4.....                                          | .....1,140,522       | .....29,964,278                | .....43,468,677                  | .....0                            | .....0           | .....XXX.....         | .....XXX.....                  | .....74,573,477                   | .....31.2                   | .....3,073,830           | .....71,499,646               |
| 10.5 | NAIC 5.....                                          | .....0               | .....3,736,389                 | .....3,445,258                   | .....0                            | .....0           | .....XXX.....         | .....XXX.....                  | (c).....7,181,647                 | .....3.0                    | .....0                   | .....7,181,647                |
| 10.6 | NAIC 6.....                                          | .....0               | .....0                         | .....0                           | .....0                            | .....0           | .....XXX.....         | .....XXX.....                  | (c).....0                         | .....0.0                    | .....0                   | .....0                        |
| 10.7 | Totals.....                                          | .....43,384,388      | .....88,409,548                | .....72,951,802                  | .....3,784,128                    | .....30,122,944  | .....XXX.....         | .....XXX.....                  | (b).....238,652,810               | .....100.0                  | .....138,558,269         | .....100,094,540              |
| 10.8 | Line 10.7 as a % of Col. 8.....                      | .....18.2            | .....37.0                      | .....30.6                        | .....1.6                          | .....12.6        | .....XXX.....         | .....XXX.....                  | .....100.0                        | .....XXX.....               | .....58.1                | .....41.9                     |
| 11.  | <b>Total Publicly Traded Bonds</b>                   |                      |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                               |
| 11.1 | NAIC 1.....                                          | .....22,881,204      | .....23,487,057                | .....18,921,611                  | .....1,451,884                    | .....32,892,332  | .....99,634,088       | .....41.4                      | .....96,890,865                   | .....40.6                   | .....99,634,088          | .....XXX.....                 |
| 11.2 | NAIC 2.....                                          | .....0               | .....7,646,712                 | .....12,056,425                  | .....3,046,344                    | .....0           | .....22,749,481       | .....9.4                       | .....22,528,281                   | .....9.4                    | .....22,749,481          | .....XXX.....                 |
| 11.3 | NAIC 3.....                                          | .....0               | .....1,011,765                 | .....0                           | .....0                            | .....3,196,332   | .....4,208,097        | .....1.7                       | .....16,065,293                   | .....6.7                    | .....4,208,097           | .....XXX.....                 |
| 11.4 | NAIC 4.....                                          | .....0               | .....261,191                   | .....0                           | .....0                            | .....0           | .....261,191          | .....0.1                       | .....3,073,830                    | .....1.3                    | .....261,191             | .....XXX.....                 |
| 11.5 | NAIC 5.....                                          | .....0               | .....0                         | .....0                           | .....0                            | .....0           | .....0                | .....0.0                       | .....0                            | .....0.0                    | .....0                   | .....XXX.....                 |
| 11.6 | NAIC 6.....                                          | .....0               | .....0                         | .....0                           | .....0                            | .....0           | .....0                | .....0.0                       | .....0                            | .....0.0                    | .....0                   | .....XXX.....                 |
| 11.7 | Totals.....                                          | .....22,881,204      | .....32,406,725                | .....30,978,036                  | .....4,498,228                    | .....36,088,664  | .....126,852,857      | .....52.7                      | .....138,558,269                  | .....58.1                   | .....126,852,857         | .....XXX.....                 |
| 11.8 | Line 11.7 as a % of Col. 6.....                      | .....18.0            | .....25.5                      | .....24.4                        | .....3.5                          | .....28.4        | .....100.0            | .....XXX.....                  | .....XXX.....                     | .....XXX.....               | .....100.0               | .....XXX.....                 |
| 11.9 | Line 11.7 as a % of Line 9.7, Col. 6, Section 9..... | .....9.5             | .....13.5                      | .....12.9                        | .....1.9                          | .....15.0        | .....52.7             | .....XXX.....                  | .....XXX.....                     | .....XXX.....               | .....52.7                | .....XXX.....                 |
| 12.  | <b>Total Privately Placed Bonds</b>                  |                      |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                               |
| 12.1 | NAIC 1.....                                          | .....0               | .....4,989,984                 | .....0                           | .....0                            | .....0           | .....4,989,984        | .....2.1                       | .....1,329,377                    | .....0.6                    | .....XXX.....            | .....4,989,984                |
| 12.2 | NAIC 2.....                                          | .....0               | .....6,066,084                 | .....0                           | .....0                            | .....0           | .....6,066,084        | .....2.5                       | .....8,148,141                    | .....3.4                    | .....XXX.....            | .....6,066,084                |
| 12.3 | NAIC 3.....                                          | .....208,066         | .....3,346,727                 | .....5,446,357                   | .....0                            | .....0           | .....9,001,150        | .....3.7                       | .....11,935,729                   | .....5.0                    | .....XXX.....            | .....9,001,150                |
| 12.4 | NAIC 4.....                                          | .....0               | .....24,497,982                | .....60,806,140                  | .....0                            | .....0           | .....85,304,122       | .....35.4                      | .....71,499,646                   | .....30.0                   | .....XXX.....            | .....85,304,122               |
| 12.5 | NAIC 5.....                                          | .....0               | .....5,381,653                 | .....3,208,493                   | .....0                            | .....0           | .....8,590,146        | .....3.6                       | .....7,181,647                    | .....3.0                    | .....XXX.....            | .....8,590,146                |
| 12.6 | NAIC 6.....                                          | .....0               | .....0                         | .....0                           | .....0                            | .....0           | .....0                | .....0.0                       | .....0                            | .....0.0                    | .....XXX.....            | .....0                        |
| 12.7 | Totals.....                                          | .....208,066         | .....44,282,430                | .....69,460,990                  | .....0                            | .....0           | .....113,951,486      | .....47.3                      | .....100,094,540                  | .....41.9                   | .....XXX.....            | .....113,951,486              |
| 12.8 | Line 12.7 as a % of Col. 6.....                      | .....0.2             | .....38.9                      | .....61.0                        | .....0.0                          | .....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             | .....18.4                      | .....28.8                        | .....0.0                          | .....0.0         | .....47.3             | .....XXX.....                  | .....XXX.....                     | .....XXX.....               | .....XXX.....            | .....47.3                     |

(a) Includes \$.....8,518,510 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....11,420,164 current year, \$.....16,671,546 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5\* designations and \$.....0 current year, \$.....0 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 \$.....2,617,500; 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

8015

| Distribution by Type |                                                                                        | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20<br>Years | 6<br>Total<br>Current Year | 7<br>Column 6 as a<br>% of Line 9.5 | 8<br>Total from Column<br>6 Prior Year | 9<br>% from Col. 7<br>Prior Year | 10<br>Total<br>Publicly Traded | 11<br>Total<br>Privately Placed |
|----------------------|----------------------------------------------------------------------------------------|------------------------|-------------------------------------|---------------------------------------|----------------------------------------|-----------------------|----------------------------|-------------------------------------|----------------------------------------|----------------------------------|--------------------------------|---------------------------------|
| 1.                   | <b>U.S. Governments</b>                                                                |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 1.1                  | Issuer Obligations.....                                                                | 14,956,870             | 6,871,577                           | 0                                     | 0                                      | 0                     | 21,828,447                 | 9.1                                 | 29,754,241                             | 12.5                             | 21,828,447                     | 0                               |
| 1.2                  | Residential Mortgage-Backed Securities.....                                            | 892                    | 0                                   | 0                                     | 0                                      | 0                     | 892                        | 0.0                                 | 0                                      | 0.0                              | 892                            | 0                               |
| 1.3                  | Commercial Mortgage-Backed Securities.....                                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 1.4                  | Other Loan-Backed and Structured Securities.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 1.5                  | Totals.....                                                                            | 14,957,762             | 6,871,577                           | 0                                     | 0                                      | 0                     | 21,829,339                 | 9.1                                 | 29,754,241                             | 12.5                             | 21,829,339                     | 0                               |
| 2.                   | <b>All Other Governments</b>                                                           |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 2.1                  | Issuer Obligations.....                                                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 2.2                  | Residential Mortgage-Backed Securities.....                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 2.3                  | Commercial Mortgage-Backed Securities.....                                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 2.4                  | Other Loan-Backed and Structured Securities.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 2.5                  | Totals.....                                                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 3.                   | <b>U.S. States, Territories and Possessions, Guaranteed</b>                            |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 3.1                  | Issuer Obligations.....                                                                | 0                      | 0                                   | 1,970,776                             | 0                                      | 0                     | 1,970,776                  | 0.8                                 | 0                                      | 0.0                              | 1,970,776                      | 0                               |
| 3.2                  | Residential Mortgage-Backed Securities.....                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 3.3                  | Commercial Mortgage-Backed Securities.....                                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 3.4                  | Other Loan-Backed and Structured Securities.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 3.5                  | Totals.....                                                                            | 0                      | 0                                   | 1,970,776                             | 0                                      | 0                     | 1,970,776                  | 0.8                                 | 0                                      | 0.0                              | 1,970,776                      | 0                               |
| 4.                   | <b>U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 4.1                  | Issuer Obligations.....                                                                | 1,001,913              | 0                                   | 2,256,234                             | 0                                      | 0                     | 3,258,147                  | 1.4                                 | 1,007,508                              | 0.4                              | 3,258,147                      | 0                               |
| 4.2                  | Residential Mortgage-Backed Securities.....                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 4.3                  | Commercial Mortgage-Backed Securities.....                                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 4.4                  | Other Loan-Backed and Structured Securities.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 4.5                  | Totals.....                                                                            | 1,001,913              | 0                                   | 2,256,234                             | 0                                      | 0                     | 3,258,147                  | 1.4                                 | 1,007,508                              | 0.4                              | 3,258,147                      | 0                               |
| 5.                   | <b>U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 5.1                  | Issuer Obligations.....                                                                | 701,769                | 2,200,768                           | 9,815,027                             | 4,027,342                              | 36,021,138            | 52,766,044                 | 21.9                                | 43,756,444                             | 18.3                             | 52,766,043                     | 0                               |
| 5.2                  | Residential Mortgage-Backed Securities.....                                            | 1,028,206              | 2,656,094                           | 1,268,584                             | 470,887                                | 67,526                | 5,491,297                  | 2.3                                 | 2,827,413                              | 1.2                              | 5,491,296                      | 0                               |
| 5.3                  | Commercial Mortgage-Backed Securities.....                                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 5.4                  | Other Loan-Backed and Structured Securities.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 5.5                  | Totals.....                                                                            | 1,729,975              | 4,856,862                           | 11,083,611                            | 4,498,229                              | 36,088,664            | 58,257,341                 | 24.2                                | 46,583,857                             | 19.5                             | 58,257,339                     | 0                               |
| 6.                   | <b>Industrial and Miscellaneous (unaffiliated)</b>                                     |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 6.1                  | Issuer Obligations.....                                                                | 3,077,653              | 42,053,791                          | 81,517,416                            | 0                                      | 0                     | 126,648,860                | 52.6                                | 140,694,662                            | 59.0                             | 16,698,790                     | 109,950,070                     |
| 6.2                  | Residential Mortgage-Backed Securities.....                                            | 9,329                  | 16,163                              | 0                                     | 0                                      | 0                     | 25,492                     | 0.0                                 | 511,181                                | 0.2                              | 25,492                         | 0                               |
| 6.3                  | Commercial Mortgage-Backed Securities.....                                             | 1,384,577              | 5,591,445                           | 3,610,990                             | 0                                      | 0                     | 10,587,012                 | 4.4                                 | 4,272,649                              | 1.8                              | 8,085,360                      | 2,501,651                       |
| 6.4                  | Other Loan-Backed and Structured Securities.....                                       | 928,062                | 10,152,427                          | 0                                     | 0                                      | 0                     | 11,080,489                 | 4.6                                 | 8,644,017                              | 3.6                              | 9,580,723                      | 1,499,765                       |
| 6.5                  | Totals.....                                                                            | 5,399,621              | 57,813,826                          | 85,128,406                            | 0                                      | 0                     | 148,341,853                | 61.6                                | 154,122,509                            | 64.6                             | 34,390,365                     | 113,951,486                     |
| 7.                   | <b>Hybrid Securities</b>                                                               |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 7.1                  | Issuer Obligations.....                                                                | 0                      | 7,146,891                           | 0                                     | 0                                      | 0                     | 7,146,891                  | 3.0                                 | 7,184,693                              | 3.0                              | 7,146,891                      | 0                               |
| 7.2                  | Residential Mortgage-Backed Securities.....                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 7.3                  | Commercial Mortgage-Backed Securities.....                                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 7.4                  | Other Loan-Backed and Structured Securities.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 7.5                  | Totals.....                                                                            | 0                      | 7,146,891                           | 0                                     | 0                                      | 0                     | 7,146,891                  | 3.0                                 | 7,184,693                              | 3.0                              | 7,146,891                      | 0                               |
| 8.                   | <b>Parent, Subsidiaries and Affiliates</b>                                             |                        |                                     |                                       |                                        |                       |                            |                                     |                                        |                                  |                                |                                 |
| 8.1                  | Issuer Obligations.....                                                                | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 8.2                  | Residential Mortgage-Backed Securities.....                                            | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 8.3                  | Commercial Mortgage-Backed Securities.....                                             | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 0                                      | 0.0                              | 0                              | 0                               |
| 8.4                  | Other Loan-Backed and Structured Securities.....                                       | 0                      | 0                                   | 0                                     | 0                                      | 0                     | 0                          | 0.0                                 | 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

601S

|                                                           | 1                 | 2                              | 3                                | 4                                 | 5                | 6                     | 7                              | 8                                 | 9                           | 10                       | 11                        |
|-----------------------------------------------------------|-------------------|--------------------------------|----------------------------------|-----------------------------------|------------------|-----------------------|--------------------------------|-----------------------------------|-----------------------------|--------------------------|---------------------------|
| Distribution by Type                                      | 1 Year<br>or Less | Over 1 Year<br>Through 5 Years | Over 5 Years<br>Through 10 Years | Over 10 Years<br>Through 20 Years | Over 20<br>Years | Total<br>Current Year | Column 6 as a<br>% of Line 9.5 | Total from Column<br>6 Prior Year | % from Col. 7<br>Prior Year | Total<br>Publicly Traded | Total<br>Privately Placed |
| 9. Total Bonds Current Year                               |                   |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                           |
| 9.1 Issuer Obligations.....                               | 19,738,205        | 58,273,027                     | 95,559,453                       | 4,027,342                         | 36,021,138       | 213,619,165           | 88.7                           | XXX                               | XXX                         | 103,669,094              | 109,950,070               |
| 9.2 Residential Mortgage-Backed Securities.....           | 1,038,427         | 2,672,257                      | 1,268,584                        | 470,887                           | 67,526           | 5,517,681             | 2.3                            | XXX                               | XXX                         | 5,517,680                | 0                         |
| 9.3 Commercial Mortgage-Backed Securities.....            | 1,384,577         | 5,591,445                      | 3,610,990                        | 0                                 | 0                | 10,587,012            | 4.4                            | XXX                               | XXX                         | 8,085,360                | 2,501,651                 |
| 9.4 Other Loan-Backed and Structured Securities.....      | 928,062           | 10,152,427                     | 0                                | 0                                 | 0                | 11,080,489            | 4.6                            | XXX                               | XXX                         | 9,580,723                | 1,499,765                 |
| 9.5 Totals.....                                           | 23,089,271        | 76,689,156                     | 100,439,027                      | 4,498,229                         | 36,088,664       | 240,804,347           | 100.0                          | XXX                               | XXX                         | 126,852,857              | 113,951,486               |
| 9.6 Line 9.5 as a % of Col. 6.....                        | 9.6               | 31.8                           | 41.7                             | 1.9                               | 15.0             | 100.0                 | XXX                            | XXX                               | XXX                         | 52.7                     | 47.3                      |
| 10. Total Bonds Prior Year                                |                   |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                           |
| 10.1 Issuer Obligations.....                              | 42,345,676        | 73,897,670                     | 72,658,725                       | 3,473,878                         | 30,021,599       | XXX                   | XXX                            | 222,397,548                       | 93.2                        | 122,380,674              | 100,016,874               |
| 10.2 Residential Mortgage-Backed Securities.....          | 1,012,906         | 1,623,454                      | 290,640                          | 310,250                           | 101,344          | XXX                   | XXX                            | 3,338,594                         | 1.4                         | 3,338,594                | 0                         |
| 10.3 Commercial Mortgage-Backed Securities.....           | 0                 | 4,272,649                      | 0                                | 0                                 | 0                | XXX                   | XXX                            | 4,272,649                         | 1.8                         | 4,272,649                | 0                         |
| 10.4 Other Loan-Backed and Structured Securities.....     | 25,806            | 8,615,774                      | 2,437                            | 0                                 | 0                | XXX                   | XXX                            | 8,644,017                         | 3.6                         | 8,566,351                | 77,666                    |
| 10.5 Totals.....                                          | 43,384,388        | 88,409,547                     | 72,951,802                       | 3,784,128                         | 30,122,943       | XXX                   | XXX                            | 238,652,808                       | 100.0                       | 138,558,268              | 100,094,540               |
| 10.6 Line 10.5 as a % of Col. 8.....                      | 18.2              | 37.0                           | 30.6                             | 1.6                               | 12.6             | XXX                   | XXX                            | 100.0                             | XXX                         | 58.1                     | 41.9                      |
| 11. Total Publicly Traded Bonds                           |                   |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                           |
| 11.1 Issuer Obligations.....                              | 19,530,139        | 17,992,013                     | 26,098,463                       | 4,027,342                         | 36,021,138       | 103,669,095           | 43.1                           | 122,380,674                       | 51.3                        | 103,669,095              | XXX                       |
| 11.2 Residential Mortgage-Backed Securities.....          | 1,038,426         | 2,672,257                      | 1,268,584                        | 470,887                           | 67,526           | 5,517,680             | 2.3                            | 3,338,594                         | 1.4                         | 5,517,680                | XXX                       |
| 11.3 Commercial Mortgage-Backed Securities.....           | 1,384,577         | 3,089,793                      | 3,610,990                        | 0                                 | 0                | 8,085,360             | 3.4                            | 4,272,649                         | 1.8                         | 8,085,360                | XXX                       |
| 11.4 Other Loan-Backed and Structured Securities.....     | 928,062           | 8,652,661                      | 0                                | 0                                 | 0                | 9,580,723             | 4.0                            | 8,566,351                         | 3.6                         | 9,580,723                | XXX                       |
| 11.5 Totals.....                                          | 22,881,204        | 32,406,724                     | 30,978,037                       | 4,498,229                         | 36,088,664       | 126,852,858           | 52.7                           | 138,558,268                       | 58.1                        | 126,852,858              | XXX                       |
| 11.6 Line 11.5 as a % of Col. 6.....                      | 18.0              | 25.5                           | 24.4                             | 3.5                               | 28.4             | 100.0                 | XXX                            | XXX                               | XXX                         | 100.0                    | XXX                       |
| 11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9..... | 9.5               | 13.5                           | 12.9                             | 1.9                               | 15.0             | 52.7                  | XXX                            | XXX                               | XXX                         | 52.7                     | XXX                       |
| 12. Total Privately Placed Bonds                          |                   |                                |                                  |                                   |                  |                       |                                |                                   |                             |                          |                           |
| 12.1 Issuer Obligations.....                              | 208,066           | 40,281,013                     | 69,460,991                       | 0                                 | 0                | 109,950,070           | 45.7                           | 100,016,874                       | 41.9                        | XXX                      | 109,950,070               |
| 12.2 Residential Mortgage-Backed Securities.....          | 0                 | 0                              | 0                                | 0                                 | 0                | 0                     | 0.0                            | 0                                 | 0.0                         | XXX                      | 0                         |
| 12.3 Commercial Mortgage-Backed Securities.....           | 0                 | 2,501,651                      | 0                                | 0                                 | 0                | 2,501,651             | 1.0                            | 0                                 | 0.0                         | XXX                      | 2,501,651                 |
| 12.4 Other Loan-Backed and Structured Securities.....     | 0                 | 1,499,765                      | 0                                | 0                                 | 0                | 1,499,765             | 0.6                            | 77,666                            | 0.0                         | XXX                      | 1,499,765                 |
| 12.5 Totals.....                                          | 208,066           | 44,282,429                     | 69,460,991                       | 0                                 | 0                | 113,951,486           | 47.3                           | 100,094,540                       | 41.9                        | XXX                      | 113,951,486               |
| 12.6 Line 12.5 as a % of Col. 6.....                      | 0.2               | 38.9                           | 61.0                             | 0.0                               | 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               | 18.4                           | 28.8                             | 0.0                               | 0.0              | 47.3                  | XXX                            | XXX                               | XXX                         | XXX                      | 47.3                      |

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

|                                                                                          | 1           | 2           | 3                 | 4                                            | 5                                                        |
|------------------------------------------------------------------------------------------|-------------|-------------|-------------------|----------------------------------------------|----------------------------------------------------------|
|                                                                                          | Total       | Bonds       | Mortgage<br>Loans | Other Short-term<br>Investment<br>Assets (a) | Investments in<br>Parent, Subsidiaries<br>and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 20,986,715  | 20,986,715  | 0                 | 0                                            | 0                                                        |
| 2. Cost of short-term investments acquired.....                                          | 150,336,773 | 150,336,773 | 0                 | 0                                            | 0                                                        |
| 3. Accrual of discount.....                                                              | 315         | 315         | 0                 | 0                                            | 0                                                        |
| 4. Unrealized valuation increase (decrease).....                                         | 0           | 0           | 0                 | 0                                            | 0                                                        |
| 5. Total gain (loss) on disposals.....                                                   | 6           | 6           | 0                 | 0                                            | 0                                                        |
| 6. Deduct consideration received on disposals.....                                       | 158,265,883 | 158,265,883 | 0                 | 0                                            | 0                                                        |
| 7. Deduct amortization of premium.....                                                   | 1,782       | 1,782       | 0                 | 0                                            | 0                                                        |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0           | 0           | 0                 | 0                                            | 0                                                        |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0           | 0           | 0                 | 0                                            | 0                                                        |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 13,056,144  | 13,056,144  | 0                 | 0                                            | 0                                                        |
| 11. Deduct total nonadmitted amounts.....                                                | 0           | 0           | 0                 | 0                                            | 0                                                        |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 13,056,144  | 13,056,144  | 0                 | 0                                            | 0                                                        |

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

SI10

**Sch. DB-Pt. A-Verification**  
**NONE**

**Sch. DB-Pt. B-Verification**  
**NONE**

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

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

**Sch. DB-Verification**  
**NONE**

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

|                                                                                          | 1<br>Total    | 2<br>Bonds    | 3<br>Other (a) |
|------------------------------------------------------------------------------------------|---------------|---------------|----------------|
| 1. Book/adjusted carrying value, December 31 of prior year.....                          | 8,717,500     | 8,717,500     | 0              |
| 2. Cost of cash equivalents acquired.....                                                | 2,682,172,500 | 2,682,172,500 | 0              |
| 3. Accrual of discount.....                                                              | 0             | 0             | 0              |
| 4. Unrealized valuation increase (decrease).....                                         | 0             | 0             | 0              |
| 5. Total gain (loss) on disposals.....                                                   | 0             | 0             | 0              |
| 6. Deduct consideration received on disposals.....                                       | 2,688,272,500 | 2,688,272,500 | 0              |
| 7. Deduct amortization of premium.....                                                   | 0             | 0             | 0              |
| 8. Total foreign exchange change in book/adjusted carrying value.....                    | 0             | 0             | 0              |
| 9. Deduct current year's other-than-temporary impairment recognized.....                 | 0             | 0             | 0              |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 2,617,500     | 2,617,500     | 0              |
| 11. Deduct total nonadmitted amounts.....                                                | 0             | 0             | 0              |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 2,617,500     | 2,617,500     | 0              |

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

Sch. A-Pt. 1  
NONE

Sch. A-Pt. 2  
NONE

Sch. A-Pt. 3  
NONE

Sch. B-Pt. 1  
NONE

Sch. B-Pt. 2  
NONE

Sch. B-Pt. 3  
NONE

Sch. BA-Pt. 1  
NONE

Sch. BA-Pt. 2  
NONE

Sch. BA-Pt. 3  
NONE

SCHEDULE D - PART 1

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

| 1                                                                                                                                                                                              | 2                                                                                          |   |                                            | Codes |    |                                                                         | 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  | n  | F<br>o<br>r<br>e<br>i<br>g<br>n<br>B<br>o<br>n<br>d<br>C<br>H<br>A<br>R | NAIC<br>Desig-<br>nation | Actual Cost    |                |                | Rate Used to Obtain<br>Fair Value | Fair Value     |                                        |               |               |        |            |            |            |             |             |              |             | Par Value   |
| U.S. Government - Issuer Obligations                                                                                                                                                           |                                                                                            |   |                                            |       |    |                                                                         |                          |                |                |                |                                   |                |                                        |               |               |        |            |            |            |             |             |              |             |             |
| 912828                                                                                                                                                                                         | NZ                                                                                         | 9 | UNITED STATES TREASURY NOTES.....          | SD..  | .. | .....                                                                   | .....1                   | .....905,171   | .....100.782   | .....907,038   | .....900,000                      | .....900,800   | .....0                                 | .....(1,064)  | .....0        | .....0 | .....1.250 | .....1.120 | MS.....    | .....2,874  | .....11,250 | 10/25/2010   | 09/30/2015. |             |
| 912828                                                                                                                                                                                         | PS                                                                                         | 3 | UNITED STATES TREASURY NOTES.....          | SD..  | .. | .....                                                                   | .....1                   | .....1,366,626 | .....101.789   | .....1,399,599 | .....1,375,000                    | .....1,373,092 | .....0                                 | .....1,726    | .....0        | .....0 | .....2.000 | .....2.130 | JJ.....    | .....11,508 | .....27,500 | 02/23/2011   | 01/31/2016. |             |
| 912828                                                                                                                                                                                         | TW                                                                                         | 0 | US TREASURY N/B.....                       | SD..  | .. | .....                                                                   | .....1                   | .....2,013,054 | .....99.188    | .....1,983,760 | .....2,000,000                    | .....2,007,500 | .....0                                 | .....(2,620)  | .....0        | .....0 | .....0.750 | .....0.610 | AO.....    | .....2,569  | .....15,000 | 11/15/2012   | 10/31/2017. |             |
| 912828                                                                                                                                                                                         | UW                                                                                         | 8 | UNITED STATES TREASURY NOTE.....           |       |    |                                                                         | .....1                   | .....499,377   | .....99.840    | .....499,200   | .....500,000                      | .....499,728   | .....0                                 | .....211      | .....0        | .....0 | .....0.250 | .....0.290 | AO.....    | .....268    | .....1,250  | 05/02/2013   | 04/15/2016. |             |
| 912828                                                                                                                                                                                         | VC                                                                                         | 1 | UNITED STATES TREASURY NOTE.....           |       |    |                                                                         | .....1                   | .....2,981,494 | .....99.778    | .....2,993,340 | .....3,000,000                    | .....2,991,258 | .....0                                 | .....6,346    | .....0        | .....0 | .....0.250 | .....0.460 | MN.....    | .....974    | .....7,500  | 06/14/2013   | 05/15/2016. |             |
| 912828                                                                                                                                                                                         | VD                                                                                         | 9 | UNITED STATES TREASURY NOTE.....           |       |    |                                                                         | .....1                   | .....999,652   | .....100.079   | .....1,000,790 | .....1,000,000                    | .....999,926   | .....0                                 | .....179      | .....0        | .....0 | .....0.250 | .....0.260 | MN.....    | .....220    | .....2,500  | 06/14/2013   | 05/31/2015. |             |
| 0199999                                                                                                                                                                                        | U.S. Government - Issuer Obligations.....                                                  |   |                                            |       |    |                                                                         |                          | .....8,765,374 | XXX            | .....8,783,727 | .....8,775,000                    | .....8,772,304 | .....0                                 | .....4,778    | .....0        | .....0 | XXX        | XXX        | XXX        | .....18,413 | .....65,000 | XXX          | XXX         |             |
| U.S. Government - Residential Mortgage-Backed Securities                                                                                                                                       |                                                                                            |   |                                            |       |    |                                                                         |                          |                |                |                |                                   |                |                                        |               |               |        |            |            |            |             |             |              |             |             |
| 38374C                                                                                                                                                                                         | ZR                                                                                         | 5 | GOVERNMENT NATL MTG ASSOC 03 84 GT.....    |       |    |                                                                         | .....1                   | .....1FE       | .....897       | .....99.954    | .....891                          | .....892       | .....892                               | .....0        | .....0        | .....0 | .....0     | .....5.000 | .....4.780 | MON.....    | .....4      | .....45      | 07/15/2004  | 07/20/2032. |
| 0299999                                                                                                                                                                                        | U.S. Government - Residential Mortgage-Backed Securities.....                              |   |                                            |       |    |                                                                         |                          | .....897       | XXX            | .....891       | .....892                          | .....892       | .....0                                 | .....0        | .....0        | .....0 | XXX        | XXX        | XXX        | .....4      | .....45     | XXX          | XXX         |             |
| 0599999                                                                                                                                                                                        | Total - U.S. Government.....                                                               |   |                                            |       |    |                                                                         |                          | .....8,766,271 | XXX            | .....8,784,618 | .....8,775,892                    | .....8,773,196 | .....0                                 | .....4,778    | .....0        | .....0 | XXX        | XXX        | XXX        | .....18,417 | .....65,045 | XXX          | XXX         |             |
| U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations                                                                                                            |                                                                                            |   |                                            |       |    |                                                                         |                          |                |                |                |                                   |                |                                        |               |               |        |            |            |            |             |             |              |             |             |
| 93974D                                                                                                                                                                                         | BG                                                                                         | 2 | WASHINGTON ST.....                         |       |    |                                                                         | .....1                   | .....1FE       | .....1,984,063 | .....116.183   | .....2,033,202                    | .....1,750,000 | .....1,970,776                         | .....0        | .....(13,286) | .....0 | .....0     | .....5.000 | .....3.300 | FA.....     | .....36,458 | .....43,750  | 05/20/2014  | 08/01/2035. |
| 1199999                                                                                                                                                                                        | U.S. States, Territories & Possessions - Issuer Obligations.....                           |   |                                            |       |    |                                                                         |                          | .....1,984,063 | XXX            | .....2,033,202 | .....1,750,000                    | .....1,970,776 | .....0                                 | .....(13,286) | .....0        | .....0 | XXX        | XXX        | XXX        | .....36,458 | .....43,750 | XXX          | XXX         |             |
| 1799999                                                                                                                                                                                        | Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....                |   |                                            |       |    |                                                                         |                          | .....1,984,063 | XXX            | .....2,033,202 | .....1,750,000                    | .....1,970,776 | .....0                                 | .....(13,286) | .....0        | .....0 | XXX        | XXX        | XXX        | .....36,458 | .....43,750 | XXX          | XXX         |             |
| U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations                                                                                  |                                                                                            |   |                                            |       |    |                                                                         |                          |                |                |                |                                   |                |                                        |               |               |        |            |            |            |             |             |              |             |             |
| 345748                                                                                                                                                                                         | UP                                                                                         | 0 | FOREST HILLS MI PUBLIC SCHS.....           |       |    |                                                                         | .....1                   | .....1FE       | .....1,043,360 | .....101.541   | .....1,015,410                    | .....1,000,000 | .....1,001,913                         | .....0        | .....(5,595)  | .....0 | .....0     | .....5.000 | .....4.410 | MN.....     | .....8,333  | .....50,000  | 04/07/2006  | 05/01/2020. |
| 539770                                                                                                                                                                                         | KP                                                                                         | 1 | LOCKHART TX INDEP SCH DIST.....            |       |    |                                                                         | .....1                   | .....1FE       | .....1,143,010 | .....116.514   | .....1,165,140                    | .....1,000,000 | .....1,138,139                         | .....0        | .....(4,871)  | .....0 | .....0     | .....5.000 | .....3.150 | FA.....     | .....17,361 | .....0       | 07/29/2014  | 08/01/2034. |
| 889294                                                                                                                                                                                         | QV                                                                                         | 9 | TOLEDO OH CITY SCH DIST.....               |       |    |                                                                         | .....1                   | .....1FE       | .....1,124,940 | .....116.286   | .....1,162,860                    | .....1,000,000 | .....1,118,095                         | .....0        | .....(6,845)  | .....0 | .....0     | .....5.000 | .....3.450 | JD.....     | .....4,167  | .....26,389  | 05/08/2014  | 12/01/2032. |
| 1899999                                                                                                                                                                                        | U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations..... |   |                                            |       |    |                                                                         |                          | .....3,311,310 | XXX            | .....3,343,410 | .....3,000,000                    | .....3,258,147 | .....0                                 | .....(17,311) | .....0        | .....0 | XXX        | XXX        | XXX        | .....29,861 | .....76,389 | XXX          | XXX         |             |
| 2499999                                                                                                                                                                                        | Total - U.S. Political Subdivisions of States, Territories & Possessions.....              |   |                                            |       |    |                                                                         |                          | .....3,311,310 | XXX            | .....3,343,410 | .....3,000,000                    | .....3,258,147 | .....0                                 | .....(17,311) | .....0        | .....0 | XXX        | XXX        | XXX        | .....29,861 | .....76,389 | XXX          | XXX         |             |
| U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations |                                                                                            |   |                                            |       |    |                                                                         |                          |                |                |                |                                   |                |                                        |               |               |        |            |            |            |             |             |              |             |             |
| 13033F                                                                                                                                                                                         | 2Z                                                                                         | 2 | CALIFORNIA ST HLTH FACS FING A.....        |       |    |                                                                         | .....1                   | .....1FE       | .....1,292,325 | .....108.242   | .....1,623,645                    | .....1,500,000 | .....1,308,754                         | .....0        | .....4,736    | .....0 | .....0     | .....5.000 | .....6.100 | FA.....     | .....28,333 | .....75,000  | 04/05/2011  | 08/15/2038. |
| 13033F                                                                                                                                                                                         | Q3                                                                                         | 7 | CALIFORNIA ST HLTH FACS FING A.....        |       |    |                                                                         | .....1                   | .....1FE       | .....5,190,976 | .....106.206   | .....5,336,852                    | .....5,025,000 | .....5,094,808                         | .....0        | .....(35,129) | .....0 | .....0     | .....5.000 | .....4.220 | MN.....     | .....32,104 | .....251,250 | 02/21/2012  | 11/15/2042. |
| 13033F                                                                                                                                                                                         | Q4                                                                                         | 5 | CALIFORNIA ST HLTH FACS FING A.....        | SD..  |    |                                                                         | .....1                   | .....1FE       | .....1,641,866 | .....106.614   | .....2,025,685                    | .....1,900,000 | .....1,651,207                         | .....0        | .....2,687    | .....0 | .....0     | .....5.250 | .....6.210 | MN.....     | .....12,746 | .....99,750  | 04/06/2011  | 11/15/2046. |
| 130685                                                                                                                                                                                         | 2D                                                                                         | 1 | CALIFORNIA ST PUBLIC WKS BRD L.....        |       |    |                                                                         | .....1                   | .....1FE       | .....3,119,640 | .....116.552   | .....3,496,560                    | .....3,000,000 | .....3,091,872                         | .....0        | .....(10,504) | .....0 | .....0     | .....5.000 | .....4.500 | AO.....     | .....37,500 | .....150,000 | 03/23/2012  | 04/01/2028. |
| 130911                                                                                                                                                                                         | 2H                                                                                         | 2 | CALIFORNIA ST STWD CMNTYS DEV.....         |       |    |                                                                         | .....1                   | .....1FE       | .....1,821,220 | .....103.185   | .....2,063,720                    | .....2,000,000 | .....1,829,004                         | .....0        | .....2,267    | .....0 | .....0     | .....5.250 | .....5.870 | MS.....     | .....35,000 | .....105,000 | 05/18/2011  | 03/01/2045. |
| 134041                                                                                                                                                                                         | FC                                                                                         | 1 | CAMPBELL & KENTON CNTYS KY SAN.....        |       |    |                                                                         | .....1                   | .....1FE       | .....678,047   | .....106.893   | .....716,183                      | .....670,000   | .....673,824                           | .....0        | .....(969)    | .....0 | .....0     | .....4.375 | .....4.200 | FA.....     | .....12,214 | .....29,313  | 04/30/2010  | 08/01/2018. |
| 19648A                                                                                                                                                                                         | DH                                                                                         | 5 | COLORADO ST HLTH FACS AUTH REV.....        |       |    |                                                                         | .....1                   | .....1FE       | .....1,941,160 | .....102.681   | .....2,053,620                    | .....2,000,000 | .....1,944,592                         | .....0        | .....969      | .....0 | .....0     | .....5.000 | .....5.190 | MS.....     | .....33,333 | .....100,000 | 05/18/2011  | 09/01/2041. |
| 20775B                                                                                                                                                                                         | 2E                                                                                         | 5 | CONNECTICUT ST HSG FIN AUTH HS.....        |       |    |                                                                         | .....1                   | .....1FE       | .....2,500,000 | .....102.237   | .....2,555,925                    | .....2,500,000 | .....2,500,000                         | .....0        | .....0        | .....0 | .....0     | .....4.150 | .....4.150 | MN.....     | .....13,257 | .....47,840  | 05/07/2014  | 11/15/2044. |
| 313371                                                                                                                                                                                         | NW                                                                                         | 2 | FEDERAL HOME LOAN BANK.....                |       |    |                                                                         | .....1                   | .....1FE       | .....205,840   | .....100.918   | .....201,836                      | .....200,000   | .....201,848                           | .....0        | .....(1,949)  | .....0 | .....0     | .....1.375 | .....0.390 | JD.....     | .....153    | .....2,750   | 12/11/2012  | 12/11/2015. |
| 3135G0                                                                                                                                                                                         | HG                                                                                         | 1 | FEDERAL NATIONAL MORTGAGE ASSOCIATION..... |       |    |                                                                         | .....1                   | .....1FE       | .....498,828   | .....100.044   | .....500,220                      | .....500,000   | .....499,921                           | .....0        | .....378      | .....0 | .....0     | .....0.375 | .....0.450 | MS.....     | .....547    | .....1,875   | 02/02/2012  | 03/16/2015. |
| 3135G0                                                                                                                                                                                         | RT                                                                                         | 2 | FANNIE MAE.....                            |       |    |                                                                         | .....1                   | .....1FE       | .....849,451   | .....98.997    | .....841,475                      | .....850,000   | .....849,671                           | .....0        | .....109      | .....0 | .....0     | .....0.875 | .....0.880 | JD.....     | .....227    | .....7,438   | 12/19/2012  | 12/20/2017. |
| 454795                                                                                                                                                                                         | BT                                                                                         | 1 | INDIANA ST HLTH & EDUCNTL FAC.....         |       |    |                                                                         | .....1                   | .....1FE       | .....1,970,060 | .....104.728   | .....2,094,580                    | .....2,000,000 | .....1,972,111                         | .....0        | .....589      | .....0 | .....0     | .....5.000 | .....5.100 | MN.....     | .....12,778 | .....100,000 | 06/13/2011  | 11/15/2039. |
| 480780                                                                                                                                                                                         | EN                                                                                         | 1 | JORDAN VLY UT WTR CONSERVANCYD.....        |       |    |                                                                         | .....1                   | .....1FE       | .....1,127,260 | .....115.721   | .....1,157,210                    | .....1,000,000 | .....1,122,013                         | .....0        | .....(5,247)  | .....0 | .....0     | .....5.000 | .....3.510 | AO.....     | .....12,500 | .....12,361  | 05/30/2014  | 10/01/2043. |
| 531127                                                                                                                                                                                         | AC                                                                                         | 2 | LIBERTY DEV CORP NY REVENUE.....           |       |    |                                                                         | .....1                   | .....1FE       | .....3,382,995 | .....120.357   | .....4,212,495                    | .....3,500,000 | .....3,392,504                         | .....0        | .....2,726    | .....0 | .....0     | .....5.250 | .....5.500 | AO.....     | .....45,938 | .....183,750 | 04/05/2011  | 10/01/2035. |
| 575579                                                                                                                                                                                         | RS                                                                                         | 8 | MASSACHUSETTS BAY MA TRANSPRTN.....        |       |    |                                                                         | .....1                   | .....1FE       | .....69,294    | .....113.947   | .....74,066                       | .....65,000    | .....66,496                            | .....0        | .....(388)    | .....0 | .....0     | .....5.000 | .....4.280 | JJ.....     | .....1,625  | .....3,250   | 08/02/2006  | 07/01/2020. |
| 57586E                                                                                                                                                                                         | NK                                                                                         | 3 | MASSACHUSETTS ST HLTH & EDUCTN.....        |       |    |                                                                         | .....1                   | .....1FE       | .....2,003,920 | .....112.507   | .....2,250,140                    | .....2,000,000 | .....2,002,392                         | .....0        | .....(464)    | .....0 | .....0     | .....5.000 | .....4.970 | JJ.....     | .....50,000 | .....100,000 | 06/28/2011  | 07/01/2039. |
| 584521                                                                                                                                                                                         | EF                                                                                         | 1 | MED CENTER GA HOSP AUTH.....               |       |    |                                                                         | .....1                   | .....1FE       | .....1,318,275 | .....106.864   | .....1,602,975                    | .....1,500,000 | .....1,325,904                         | .....0        | .....2,246    | .....0 | .....0     | .....5.000 | .....5.830 | FA.....     | .....31,250 | .....75,000  | 05/24/2011  | 08/01/2045. |
| 59465H                                                                                                                                                                                         | DM                                                                                         | 5 | MICHIGAN ST HOSP FIN AUTH.....             |       |    |                                                                         | .....1                   | .....1FE       | .....2,578,699 | .....103.818   | .....2,605,832                    | .....2,510,000 | .....2,538,924                         | .....0        | .....(14,478) | .....0 | .....0     | .....5.250 | .....4.600 | MN.....     | .....16,838 | .....131,775 | 02/10/2012  | 11/15/2046. |
| 64990E                                                                                                                                                                                         | RD                                                                                         | 1 | NEW YORK ST DORM AUTH ST PERSO.....        |       |    |                                                                         | .....1                   | .....1FE       | .....1,676,445 | .....114.851   | .....1,722,780                    | .....1,500,000 | .....1,670,686                         | .....0        | .....(5,759)  | .....0 | .....0     | .....5.000 | .....3.540 | MS.....     | .....22,083 | .....13,958  | 08/14/2014  | 03/15/2042. |

**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  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation | Actual Cost | Rate Used to<br>Obtain<br>Fair Value | Fair Value | Par Value  | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of      | Effective<br>Rate of | When<br>Paid | Admitted Amount<br>Due & Accrued | Amount Rec.<br>During Year | Acquired     | Stated<br>Contractual<br>Maturity<br>Date |                |              |              |               |             |              |             |              |              |              |              |             |             |
| 663903               | ED | 0                                                                  | N | E | O | H     | R                               | E            | G                        | L           | S                                    | W          | R          | D                               | I                                                 | S                                               | T                                                                      | .....0                                              | .....(7,840) | .....0               | .....0       | .....5.000                       | .....3.510                 | MN           | .....7,986                                | .....31,250    | 05/30/2014   | 11/15/2043.  |               |             |              |             |              |              |              |              |             |             |
| 677561               | FV | 9                                                                  | O | H | I | O     | S                               | T            | H                        | O           | S                                    | P          | F          | A                               | C                                                 | R                                               | E                                                                      | V                                                   | E            | N                    | U            | E                                | .....0                     | .....(8,720) | .....0                                    | .....0         | .....5.500   | .....4.950   | JJ            | .....55,000 | .....110,000 | 06/21/2011  | 01/01/2039.  |              |              |              |             |             |
| 686432               | AR | 6                                                                  | O | R | L | A     | N                               | D            | O                        | F           | L                                    | A          | N          | D                               | O                                                 | T                                               | O                                                                      | U                                                   | R            | I                    | S            | T                                | .....0                     | .....(3,398) | .....0                                    | .....0         | .....5.250   | .....3.770   | MN            | .....4,375  | .....13,052  | 04/03/2014  | 11/01/2031.  |              |              |              |             |             |
| 709224               | CT | 4                                                                  | P | E | N | N     | S                               | Y            | L                        | V           | A                                    | N          | I          | A                               | S                                                 | T                                               | T                                                                      | U                                                   | R            | N                    | P            | I                                | K                          | E            | .....0                                    | .....(4,505)   | .....0       | .....0       | .....5.000    | .....4.110  | JD           | .....5,208  | .....41,667  | 05/01/2014   | 12/01/2044.  |              |             |             |
| 74529J               | KJ | 3                                                                  | P | U | E | R     | T                               | O            | R                        | I           | C                                    | O          | S          | A                               | L                                                 | E                                               | S                                                                      | T                                                   | A            | X                    | F            | I                                | N                          | G            | .....0                                    | .....(12,934)  | .....771,680 | .....0       | .....5.500    | .....4.170  | FA           | .....57,292 | .....137,500 | 02/14/2012   | 08/01/2037.  |              |             |             |
| 74529J               | LY | 9                                                                  | P | U | E | R     | T                               | O            | R                        | I           | C                                    | O          | S          | A                               | L                                                 | E                                               | S                                                                      | T                                                   | A            | X                    | F            | I                                | N                          | G            | .....0                                    | .....(111,627) | .....(7,410) | .....618,715 | .....0        | .....5.250  | .....4.220   | FA          | .....43,203  | .....103,688 | 02/21/2012   | 08/01/2043.  |             |             |
| 79575E               | AR | 9                                                                  | S | A | L | T     | V                               | E            | R                        | D           | E                                    | A          | Z          | F                               | I                                                 | N                                               | A                                                                      | N                                                   | C            | I                    | A            | L                                | C                          | O            | R                                         | P              | .....0       | .....14,705  | .....0        | .....0      | .....5.000   | .....6.250  | JD           | .....14,583  | .....175,000 | 04/05/2011   | 12/01/2032. |             |
| 812728               | MZ | 3                                                                  | S | E | A | T     | T                               | L            | E                        | W           | A                                    | W          | T          | R                               | S                                                 | Y                                               | S                                                                      | R                                                   | E            | V                    | E            | N                                | U                          | E            | .....0                                    | .....(4,861)   | .....0       | .....0       | .....5.000    | .....4.090  | FA           | .....12,500 | .....30,000  | 10/05/2006   | 02/01/2021.  |              |             |             |
| 83755L               | VJ | 2                                                                  | S | O | U | T     | H                               | D            | A                        | K           | O                                    | T          | A          | S                               | T                                                 | B                                               | L                                                                      | D                                                   | G            | A                    | U            | T                                | H                          | R            | E                                         | V              | E            | .....0       | .....(3,617)  | .....0      | .....0       | .....5.000  | .....3.530   | JD           | .....4,167   | .....12,917  | 08/13/2014  | 06/01/2039. |
| 87638Q               | FT | 1                                                                  | T | A | R | R     | A                               | N            | T                        | C           | N                                    | T          | Y          | T                               | X                                                 | C                                               | U                                                                      | L                                                   | T            | U                    | R            | A                                | L                          | E            | D                                         | U              | .....0       | .....(1,786) | .....0        | .....0      | .....5.000   | .....4.870  | MN           | .....12,778  | .....100,000 | 06/08/2011   | 11/15/2030. |             |
| 914233               | ZB | 0                                                                  | U | N | I | V     | O                               | F            | C                        | O           | N                                    | N          | E          | C                               | T                                                 | I                                               | C                                                                      | U                                                   | T            | .....0               | .....1       | FE                               | .....562,700               | .....119.494 | .....597,470                              | .....500,000   | .....558,915 | .....0       | .....(3,785)  | .....0      | .....0       | .....5.000  | .....3.480   | FA           | .....9,444   | .....7,847   | 04/08/2014  | 02/15/2031. |
| 914440               | MW | 9                                                                  | U | N | I | V     | O                               | F            | M                        | A           | S                                    | S          | A          | C                               | H                                                 | U                                               | S                                                                      | E                                                   | T            | S                    | M            | A                                | B                          | L            | D                                         | G              | .....0       | .....(2,880) | .....4,900    | .....0      | .....5.000   | .....3.900  | MN           | .....4,167   | .....25,000  | 04/04/2014   | 11/01/2039. |             |
| 919112               | DT | 6                                                                  | V | A | L | D     | O                               | S            | T                        | A           | &                                    | L          | O          | W                               | N                                                 | D                                               | E                                                                      | S                                                   | C            | N                    | T            | Y                                | G                          | A            | H                                         | O              | S            | .....0       | .....(16,193) | .....0      | .....0       | .....5.000  | .....4.120   | AO           | .....31,250  | .....125,000 | 02/17/2012  | 10/01/2041. |
| 2599999              |    | U.S. Special Revenue & Assessment Obligations - Issuer Obligations |   |   |   |       |                                 |              |                          | 53,160,859  | XXX                                  | 58,012,201 | 54,295,000 | 52,766,042                      | (175,777)                                         | (121,404)                                       | 1,390,395                                                              | 0                                                   | XXX          | XXX                  | XXX          | 660,379                          | 2,403,231                  | XXX          | XXX                                       |                |              |              |               |             |              |             |              |              |              |              |             |             |

**U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities**

|         |                                                               |   |                                     |  |  |   |     |           |            |           |            |            |            |           |           |           |   |       |       |     |         |           |            |            |     |
|---------|---------------------------------------------------------------|---|-------------------------------------|--|--|---|-----|-----------|------------|-----------|------------|------------|------------|-----------|-----------|-----------|---|-------|-------|-----|---------|-----------|------------|------------|-----|
| 31294K  | ZF                                                            | 5 | FEDERAL HOME LOAN MTG CORP #E01642  |  |  |   | 1FE | 144,685   | 104.886    | 152,493   | 145,389    | 144,936    | 0          | 196       | 0         | 0         | 0 | 5.000 | 5.070 | MON | 606     | 7,269     | 06/21/2004 | 05/01/2019 |     |
| 31294K  | ZT                                                            | 5 | FEDERAL HOME LOAN MTG CORP #E01654  |  |  |   | 1FE | 66,215    | 104.886    | 69,777    | 66,527     | 66,324     | 0          | 92        | 0         | 0         | 0 | 5.000 | 5.060 | MON | 277     | 3,326     | 06/09/2004 | 06/01/2019 |     |
| 3136AD  | DN                                                            | 6 | FANNIE MAE 13-33 DP                 |  |  |   | 1FE | 935,014   | 97.625     | 971,076   | 994,696    | 939,184    | 0          | 10,048    | 0         | 0         | 0 | 2.000 | 3.400 | MON | 1,658   | 16,578    | 02/19/2014 | 08/25/2042 |     |
| 3136AG  | MS                                                            | 8 | FANNIE MAE 13-108 BA                |  |  |   | 1FE | 1,204,756 | 102.087    | 1,199,901 | 1,175,371  | 1,200,693  | 0          | (6,147)   | 0         | 0         | 0 | 3.000 | 2.270 | MON | 2,938   | 29,384    | 02/19/2014 | 03/25/2037 |     |
| 3137B8  | PP                                                            | 6 | FREDDIE MAC -4322 PA                |  |  | 1 | 1FE | 1,208,710 | 109.146    | 1,249,748 | 1,145,019  | 1,207,066  | 0          | (6,585)   | 0         | 0         | 0 | 4.000 | 2.960 | MON | 3,817   | 30,534    | 04/03/2014 | 03/15/2044 |     |
| 3138MK  | 5J                                                            | 1 | FEDERAL NATIONAL MTG ASSOC #AQ4448  |  |  |   | 1FE | 942,240   | 101.438    | 907,850   | 894,974    | 936,693    | 0          | (5,909)   | 0         | 0         | 0 | 3.000 | 2.270 | MON | 2,237   | 26,849    | 11/30/2012 | 11/01/2042 |     |
| 31393A  | PQ                                                            | 4 | FEDERAL NATIONAL MTG ASSOC 03 22 UC |  |  |   | 1FE | 23,826    | 100.616    | 25,413    | 25,257     | 25,009     | 0          | 532       | 0         | 0         | 0 | 4.000 | 5.820 | MON | 84      | 1,010     | 01/23/2007 | 12/25/2032 |     |
| 31394X  | YW                                                            | 0 | FEDERAL HMI LN MTG CORP 2790 DY     |  |  | 1 | 1FE | 928,542   | 104.298    | 1,040,123 | 997,259    | 971,391    | 0          | 15,073    | 0         | 0         | 0 | 4.500 | 6.040 | MON | 3,740   | 44,877    | 07/12/2007 | 05/15/2019 |     |
| 2699999 | U.S. Special Revenue - Residential Mortgage-Backed Securities |   |                                     |  |  |   |     |           | 5,453,988  | XXX       | 5,616,381  | 5,444,492  | 5,491,296  | 0         | 7,300     | 0         | 0 | 0     | XXX   | XXX | XXX     | 15,357    | 159,827    | XXX        | XXX |
| 3199999 | Total - U.S. Special Revenue & Special Assessment Obligations |   |                                     |  |  |   |     |           | 58,614,847 | XXX       | 63,628,582 | 59,739,492 | 58,257,338 | (175,777) | (114,104) | 1,390,395 | 0 | XXX   | XXX   | XXX | 675,736 | 2,563,058 | XXX        | XXX        |     |

**Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations**

|        |    |   |  |  |  |         |          |                |              |                |                |                |                |            |         |         |             |             |         |              |              |            |             |
|--------|----|---|--|--|--|---------|----------|----------------|--------------|----------------|----------------|----------------|----------------|------------|---------|---------|-------------|-------------|---------|--------------|--------------|------------|-------------|
| 004403 | AF | 8 |  |  |  | .....1  | .....4FE | .....2,247,995 | .....70.500  | .....1,605,990 | .....2,278,000 | .....1,605,990 | .....(224,063) | .....1,958 | ......0 | ......0 | .....11.000 | .....11.210 | FA..... | .....104,408 | .....250,580 | 04/27/2012 | 02/01/2019. |
| 00828C | AF | 0 |  |  |  | .....13 | .....4FE | .....443,129   | .....98.813  | .....440,070   | .....445,356   | .....440,070   | .....(3,166)   | .....641   | ......0 | ......0 | .....4.750  | .....4.870  | MJSD..  | .....59      | .....22,567  | 04/11/2013 | 04/27/2020. |
| 01862L | AM | 0 |  |  |  | .....13 | .....4FE | .....456,419   | .....98.750  | .....458,742   | .....464,549   | .....456,718   | ......0        | .....438   | ......0 | ......0 | .....4.250  | .....4.730  | JAJO..  | .....4,771   | .....452     | 10/17/2014 | 12/10/2018. |
| 01950E | AT | 4 |  |  |  | .....13 | .....5FE | .....742,880   | .....98.125  | .....730,778   | .....744,742   | .....730,778   | .....(12,102)  | ......0    | ......0 | ......0 | .....8.000  | .....8.100  | MJSD..  | .....166     | .....24,864  | 07/31/2014 | 08/13/2021. |
| 02153L | AA | 2 |  |  |  | .....   | .....2FE | .....1,005,670 | .....116.088 | .....1,160,890 | .....1,000,000 | .....1,003,680 | ......0        | .....(519) | ......0 | ......0 | .....6.250  | .....6.170  | MS..... | .....15,799  | .....62,500  | 09/27/2010 | 09/30/2020. |
| 02563G | AB | 5 |  |  |  | .....13 | .....4FE | .....806,939   | .....87.333  | .....705,214   | .....807,500   | .....705,214   | .....(101,844) | .....119   | ......0 | ......0 | .....5.250  | .....5.330  | FMAN..  | .....6,830   | .....9,478   | 07/24/2014 | 08/04/2020. |
| 03021B | AB | 0 |  |  |  | .....13 | .....5FE | .....632,250   | .....99.750  | .....630,669   | .....632,250   | .....630,669   | .....(1,581)   | ......0    | ......0 | ......0 | .....5.750  | .....5.830  | MON...  | .....101     | .....15,777  | 07/31/2014 | 06/01/2018. |
| 03759D | AB | 4 |  |  |  | .....13 | .....4FE | .....1,699,170 | .....97.000  | .....1,672,598 | .....1,724,328 | .....1,672,598 | .....(28,502)  | .....2,151 | ......0 | ......0 | .....4.500  | .....4.840  | MON...  | .....3,233   | .....53,990  | 06/03/2014 | 01/31/2020. |
| 03976G | AB | 4 |  |  |  | .....13 | .....4Z  | .....1,508,253 | .....99.500  | .....1,515,870 | .....1,523,488 | .....1,509,366 | ......0        | .....1,221 | ......0 | ......0 | .....5.250  | .....5.470  | MJSD..  | .....222     | .....68,652  | 02/14/2014 | 02/19/2020. |
| 04765B | AD | 4 |  |  |  | .....13 | .....4FE | .....707,618   | .....97.875  | .....695,479   | .....710,579   | .....695,479   | .....(12,314)  | .....189   | ......0 | ......0 | .....4.500  | .....4.620  | MJSD..  | .....89      | .....22,344  | 04/15/2014 | 04/09/2021. |
| 04930B | AF | 9 |  |  |  | .....13 | .....4FE | .....557,895   | .....97.000  | .....546,624   | .....563,530   | .....546,624   | .....(11,271)  | .....(173) | ......0 | ......0 | .....6.500  | .....6.850  | MON...  | .....102     | .....37,138  | 07/22/2013 | 07/31/2019. |
| 05543C | AC | 0 |  |  |  | .....13 | .....4FE | .....1,741,529 | .....96.667  | .....1,717,840 | .....1,777,070 | .....1,717,840 | .....(26,873)  | .....3,349 | ......0 | ......0 | .....5.250  | .....5.660  | MON...  | .....259     | .....78,006  | 02/07/2014 | 02/12/2021. |
| 05543Y | AB | 4 |  |  |  | .....13 | .....4FE | .....879,990   | .....99.000  | .....888,969   | .....897,949   | .....879,990   | ......0        | ......0    | ......0 | ......0 | .....6.000  | .....6.440  | MON...  | .....150     | .....7,034   | 10/17/2014 | 11/03/2021. |
| 05604X | AK | 2 |  |  |  | .....13 | .....4FE | .....1,746,592 | .....99.500  | .....1,755,413 | .....1,764,235 | .....1,747,354 | ......0        | .....848   | ......0 | ......0 | .....5.500  | .....5.750  | FMAN..  | .....9,164   | .....13,207  | 08/08/2014 | 08/14/2020. |
| 075887 | BB | 4 |  |  |  | .....   | .....2FE | .....249,918   | .....100.737 | .....251,843   | .....250,000   | .....249,969   | ......0        | .....17    | ......0 | ......0 | .....1.750  | .....1.750  | MN..... | .....644     | .....4,375   | 11/03/2011 | 11/08/2016. |
| 10524M | AK | 3 |  |  |  | .....13 | .....4FE | .....1,766,983 | .....96.063  | .....1,705,946 | .....1,775,862 | .....1,705,946 | .....(62,330)  | .....1,375 | ......0 | ......0 | .....4.750  | .....4.850  | JAJO..  | .....20,385  | .....59,377  | 11/22/2013 | 11/26/2020. |

E10.1



**SCHEDULE D - PART 1**

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

E10.2

| 1                    |             |   | 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                                        |
|                      |             |   | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR |                          |             | Rate Used<br>to Obtain<br>Fair Value | Fair Value |           |                                 | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted Amount<br>Due & Accrued | Amount Rec.<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| CUSIP Identification | Description |   | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted Amount<br>Due & Accrued | Amount Rec.<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| 11221M               | AB          | 7 |       |                                 | 3            | 4FE                      | 1,661,605   | 92.000                               | 1,544,118  | 1,678,389 | 1,544,118                       | (122,886)                                         | 5,123                                           | 0                                                                      | 0                                                   | 5.000    | 5.200                | FMAN         | 9,791                            | 85,085                     | 08/14/2013 | 08/15/2020.                               |
| 12670N               | AB          | 9 |       |                                 | 13           | 4FE                      | 1,559,372   | 99.750                               | 1,571,186  | 1,575,124 | 1,571,186                       | (1,089)                                           | 12,785                                          | 0                                                                      | 0                                                   | 5.750    | 5.690                | MJSD         | 7,799                            | 90,427                     | 11/15/2013 | 02/20/2020.                               |
| 12768Q               | AB          | 5 |       |                                 | 3            | 4FE                      | 1,975,675   | 91.071                               | 1,789,305  | 1,964,736 | 1,789,305                       | (184,869)                                         | (1,551)                                         | 0                                                                      | 0                                                   | 6.250    | 6.200                | JAJO         | 28,652                           | 50,359                     | 04/10/2014 | 05/08/2021.                               |
| 14076C               | AB          | 9 |       |                                 | 13           | 4FE                      | 723,552     | 98.917                               | 714,174    | 721,993   | 714,174                         | (6,817)                                           | (619)                                           | 0                                                                      | 0                                                   | 7.500    | 7.600                | MJSD         | 150                              | 55,624                     | 04/29/2013 | 05/01/2019.                               |
| 14173V               | AE          | 3 |       |                                 | 13           | 4FE                      | 1,207,212   | 99.375                               | 1,217,936  | 1,225,596 | 1,210,720                       | 0                                                 | 3,638                                           | 0                                                                      | 0                                                   | 5.000    | 5.320                | MJSD         | 170                              | 77,776                     | 06/05/2013 | 06/07/2019.                               |
| 16282F               | AC          | 5 |       |                                 | 13           | 4FE                      | 647,340     | 94.938                               | 623,930    | 657,198   | 623,930                         | (23,522)                                          | 162                                             | 0                                                                      | 0                                                   | 4.500    | 4.820                | MON          | 82                               | 8,781                      | 09/03/2014 | 04/09/2021.                               |
| 21036P               | AD          | 0 |       |                                 |              | 3FE                      | 1,037,500   | 108.000                              | 1,080,000  | 1,000,000 | 1,011,765                       | 0                                                 | (6,488)                                         | 0                                                                      | 0                                                   | 7.250    | 6.490                | MS           | 24,167                           | 72,500                     | 07/23/2010 | 09/01/2016.                               |
| 25253A               | AL          | 2 |       |                                 | 13           | 4FE                      | 577,616     | 99.000                               | 571,498    | 577,271   | 571,498                         | (5,805)                                           | (313)                                           | 0                                                                      | 0                                                   | 4.500    | 4.560                | JAJO         | 4,979                            | 13,087                     | 04/21/2014 | 04/23/2021.                               |
| 26869E               | AB          | 0 |       |                                 | 13           | 4FE                      | 349,444     | 99.000                               | 347,688    | 351,200   | 347,688                         | (1,897)                                           | 141                                             | 0                                                                      | 0                                                   | 4.750    | 4.870                | JAJO         | 2,873                            | 16,914                     | 03/26/2013 | 03/27/2020.                               |
| 26908B               | AD          | 5 |       |                                 | 13           | 4FE                      | 267,655     | 99.688                               | 268,161    | 269,000   | 267,818                         | 0                                                 | 163                                             | 0                                                                      | 0                                                   | 5.000    | 5.170                | MJSD         | 336                              | 6,053                      | 06/06/2014 | 06/24/2019.                               |
| 28501K               | AK          | 6 |       |                                 | 13           | 4FE                      | 156,721     | 99.750                               | 157,115    | 157,509   | 156,721                         | 0                                                 | 4                                               | 0                                                                      | 0                                                   | 5.750    | 5.880                | MJSD         | 25                               | 4,755                      | 05/05/2014 | 05/28/2021.                               |
| 291011               | AZ          | 7 |       |                                 |              | 1FE                      | 274,248     | 100.970                              | 252,425    | 250,000   | 252,087                         | 0                                                 | (7,177)                                         | 0                                                                      | 0                                                   | 4.125    | 1,210                | AO           | 2,177                            | 10,313                     | 11/09/2011 | 04/15/2015.                               |
| 29410B               | AB          | 4 |       |                                 | 13           | 4FE                      | 671,628     | 99.500                               | 675,020    | 678,413   | 672,893                         | 0                                                 | 1,322                                           | 0                                                                      | 0                                                   | 5.750    | 5.940                | MJSD         | 108                              | 39,551                     | 09/23/2013 | 11/04/2020.                               |
| 30068H               | AF          | 5 |       |                                 | 13           | 4FE                      | 665,910     | 98.833                               | 664,787    | 672,636   | 664,787                         | (1,783)                                           | 597                                             | 0                                                                      | 0                                                   | 6.000    | 6.220                | MJSD         | 112                              | 43,055                     | 10/25/2013 | 11/02/2020.                               |
| 31659H               | AD          | 3 |       |                                 | 13           | 3FE                      | 201,711     | 94.500                               | 198,043    | 209,570   | 198,043                         | (3,911)                                           | 263                                             | 0                                                                      | 0                                                   | 3.875    | 5.000                | MS           | 2,098                            | 1,057                      | 11/04/2014 | 09/28/2018.                               |
| 31659H               | AF          | 8 |       |                                 | 13           | 4FE                      | 375,825     | 72.625                               | 281,059    | 387,000   | 281,059                         | (96,475)                                          | 1,351                                           | 0                                                                      | 0                                                   | 8.375    | 9.050                | MS           | 8,373                            | 32,951                     | 09/25/2013 | 09/30/2020.                               |
| 32007U               | BG          | 3 |       |                                 | 3            | 4FE                      | 229,274     | 98.375                               | 228,692    | 232,470   | 228,692                         | (887)                                             | 306                                             | 0                                                                      | 0                                                   | 3.667    | 4,290                | MON          | 189                              | 2,119                      | 09/16/2014 | 03/24/2017.                               |
| 32007U               | BJ          | 7 |       |                                 | 3            | 3FE                      | 901,206     | 97.938                               | 906,416    | 925,500   | 902,402                         | 0                                                 | 1,196                                           | 0                                                                      | 0                                                   | 3.667    | 4,540                | MON          | 754                              | 5,441                      | 10/16/2014 | 03/23/2018.                               |
| 42804V               | AN          | 1 |       |                                 | 13           | 3FE                      | 933,843     | 97.125                               | 927,872    | 955,338   | 927,872                         | (7,111)                                           | 1,246                                           | 0                                                                      | 0                                                   | 3.500    | 4,200                | JAJO         | 5,851                            | 3,458                      | 09/22/2014 | 03/11/2018.                               |
| 43134L               | AD          | 4 |       |                                 | 13           | 4FE                      | 1,774,530   | 98.438                               | 1,764,457  | 1,792,455 | 1,764,457                       | (10,074)                                          | 0                                               | 0                                                                      | 0                                                   | 5.000    | 5,200                | JAJO         | 23,551                           | 0                          | 12/04/2014 | 12/05/2021.                               |
| 43455J               | AJ          | 7 |       |                                 | 13           | 4FE                      | 875,043     | 98.667                               | 870,983    | 882,751   | 870,983                         | (4,402)                                           | 380                                             | 0                                                                      | 0                                                   | 5.250    | 5,450                | MJSD         | 129                              | 27,457                     | 07/31/2014 | 05/09/2020.                               |
| 45579D               | AB          | 3 |       |                                 | 13           | 4FE                      | 1,009,635   | 98.500                               | 1,004,536  | 1,019,833 | 1,004,536                       | (5,978)                                           | 928                                             | 0                                                                      | 0                                                   | 5.250    | 5,490                | JAJO         | 9,221                            | 26,027                     | 04/29/2014 | 05/01/2021.                               |
| 45672U               | AB          | 1 |       |                                 | 13           | 4FE                      | 575,758     | 96.000                               | 555,505    | 578,651   | 555,505                         | (20,465)                                          | 219                                             | 0                                                                      | 0                                                   | 4.750    | 4,890                | JAJO         | 4,734                            | 6,184                      | 07/24/2014 | 08/06/2021.                               |
| 46284P               | AM          | 6 |       |                                 | 1            | 4FE                      | 270,510     | 104.250                              | 264,795    | 254,000   | 261,191                         | 0                                                 | (2,413)                                         | 0                                                                      | 0                                                   | 8.375    | 7,170                | FA           | 8,036                            | 21,273                     | 08/26/2010 | 08/15/2021.                               |
| 47117F               | AG          | 2 |       |                                 | 13           | 4FE                      | 1,222,691   | 98.875                               | 1,220,125  | 1,234,007 | 1,220,125                       | (3,305)                                           | 766                                             | 0                                                                      | 0                                                   | 5.500    | 5,730                | MJSD         | 189                              | 35,667                     | 06/04/2014 | 06/30/2021.                               |
| 47579S               | AP          | 5 |       |                                 | 13           | 4FE                      | 1,645,380   | 98.875                               | 1,643,303  | 1,662,000 | 1,643,303                       | (2,612)                                           | 535                                             | 0                                                                      | 0                                                   | 5.250    | 5,470                | MJSD         | 242                              | 16,482                     | 09/24/2014 | 10/15/2021.                               |
| 49387T               | AJ          | 5 |       |                                 | 13           | 4FE                      | 782,964     | 97.667                               | 777,857    | 796,438   | 777,857                         | (4,410)                                           | 1,614                                           | 0                                                                      | 0                                                   | 5.500    | 5,820                | JJ           | 18,738                           | 44,542                     | 11/08/2013 | 04/29/2019.                               |
| 50209R               | AC          | 8 |       |                                 | 13           | 4FE                      | 658,584     | 99.000                               | 651,998    | 658,584   | 651,998                         | (6,586)                                           | 0                                               | 0                                                                      | 0                                                   | 4.750    | 4,940                | JAJO         | 5,388                            | 31,564                     | 08/29/2014 | 10/25/2019.                               |
| 50209R               | AF          | 1 |       |                                 | 13           | 4FE                      | 26,115      | 99.000                               | 25,878     | 26,139    | 25,878                          | (235)                                             | 34                                              | 0                                                                      | 0                                                   | 4.750    | 4,960                | JAJO         | 214                              | 1,239                      | 12/13/2012 | 10/25/2019.                               |
| 55328H               | AB          | 7 |       |                                 | 13           | 4FE                      | 771,481     | 97.050                               | 764,978    | 788,231   | 764,978                         | (6,724)                                           | 891                                             | 0                                                                      | 0                                                   | 3.750    | 4,180                | MJSD         | 82                               | 5,095                      | 10/17/2014 | 03/31/2021.                               |
| 57722V               | AK          | 4 |       |                                 | 13           | 4FE                      | 822,690     | 99.250                               | 824,768    | 831,000   | 823,181                         | 0                                                 | 491                                             | 0                                                                      | 0                                                   | 5.250    | 5,480                | MON          | 1,212                            | 6,665                      | 10/01/2014 | 10/20/2021.                               |
| 60001P               | AB          | 3 |       |                                 | 13           | 4FE                      | 1,149,366   | 97.500                               | 1,131,952  | 1,160,976 | 1,131,952                       | (18,200)                                          | 813                                             | 0                                                                      | 0                                                   | 5.000    | 5,260                | JAJO         | 14,028                           | 18,787                     | 07/30/2014 | 07/03/2020.                               |
| 628530               | AL          | 1 |       |                                 | 1            | 2FE                      | 2,388,750   | 106.518                              | 2,396,677  | 2,250,000 | 2,322,113                       | 0                                                 | (17,473)                                        | 0                                                                      | 0                                                   | 7.875    | 6,830                | JJ           | 81,703                           | 177,188                    | 09/28/2010 | 07/15/2020.                               |
| 62871N               | AD          | 7 |       |                                 | 13           | 4FE                      | 395,805     | 99.375                               | 396,304    | 398,796   | 395,886                         | 0                                                 | 95                                              | 0                                                                      | 0                                                   | 4.750    | 4,910                | MJSD         | 53                               | 11,566                     | 05/15/2014 | 05/21/2021.                               |
| 62910F               | AH          | 8 |       |                                 | 13           | 5FE                      | 1,415,399   | 76.000                               | 1,075,301  | 1,414,869 | 1,075,301                       | (334,628)                                         | (911)                                           | 0                                                                      | 0                                                   | 8.750    | 8,800                | JAJO         | 24,072                           | 124,176                    | 10/10/2013 | 12/31/2018.                               |
| 64887R               | AB          | 0 |       |                                 | 13           | 4FE                      | 1,209,465   | 97.850                               | 1,191,962  | 1,218,153 | 1,191,962                       | (16,932)                                          | 1,395                                           | 0                                                                      | 0                                                   | 6.500    | 6,670                | MJSD         | 220                              | 80,280                     | 08/12/2013 | 07/31/2020.                               |
| 65441C               | AB          | 9 |       |                                 | 13           | 4FE                      | 305,004     | 93.375                               | 291,353    | 312,025   | 291,353                         | (13,912)                                          | 296                                             | 0                                                                      | 0                                                   | 4.750    | 5,330                | JAJO         | 3,499                            | 928                        | 09/18/2014 | 10/08/2019.                               |
| 65556H               | AF          | 0 |       |                                 | 13           | 4FE                      | 885,454     | 99.250                               | 881,568    | 888,230   | 881,568                         | (4,199)                                           | 302                                             | 0                                                                      | 0                                                   | 5.250    | 5,360                | MON          | 130                              | 48,833                     | 11/12/2013 | 12/13/2020.                               |
| 66439X               | AB          | 5 |       |                                 | 13           | 3FE                      | 4,581,286   | 100.000                              | 4,627,562  | 4,627,562 | 4,585,534                       | 229                                               | 7,118                                           | 0                                                                      | 0                                                   | 5.000    | 5,200                | MJSD         | 643                              | 242,947                    | 12/18/2013 | 11/13/2020.                               |
| 67448R               | AB          | 5 |       |                                 | 3            | 3FE                      | 209,123     | 98.500                               | 208,066    | 211,235   | 208,066                         | (2,728)                                           | 963                                             | 0                                                                      | 0                                                   | 7.000    | 7,290                | MON          | 1,273                            | 14,951                     | 10/19/2010 | 11/02/2015.                               |
| 68245J               | AB          | 6 |       |                                 |              | 2FE                      | 3,027,510   | 104.007                              | 3,120,210  | 3,000,000 | 3,022,623                       | 0                                                 | (2,355)                                         | 0                                                                      | 0                                                   | 4.600    | 4,480                | MN           | 19,933                           | 138,000                    | 11/07/2012 | 11/09/2022.                               |
| 68347R               | AC          | 3 |       |                                 | 13           | 4FE                      | 1,944,120   | 98.750                               | 1,938,191  | 1,962,725 | 1,938,191                       | (7,718)                                           | 1,785                                           | 0                                                                      | 0                                                   | 5.000    | 5,190                | MJSD         | 273                              | 99,329                     | 12/11/2013 | 11/27/2020.                               |

SCHEDULE D - PART 1

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

| 1                    |    |   | 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 |    |   | Code  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value | Par Value | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted Amount<br>Due & Accrued | Amount Rec.<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| 69866V               | AB | 5 |       |                                 | 13           | 4FE                      | 668,762     | 98.250                               | 660,360    | 672,123   | 660,360                         | (8,581)                                           | 195                                             | 0                                                                      | 0                                                   | 4.750    | 4.880                | MJSD..       | 89                               | 15,520                     | 06/13/2014 | 06/16/2021.                               |
| 71715D               | AJ | 7 |       |                                 | 13           | 4FE                      | 376,383     | 96.667                               | 365,666    | 378,274   | 365,666                         | (10,892)                                          | 270                                             | 0                                                                      | 0                                                   | 4.250    | 4.360                | FMAN.        | 1,518                            | 13,491                     | 01/23/2014 | 01/28/2021.                               |
| 74044T               | AB | 5 |       |                                 | 13           | 4FE                      | 441,401     | 98.750                               | 440,286    | 445,860   | 440,286                         | (1,264)                                           | 171                                             | 0                                                                      | 0                                                   | 5.000    | 5.200                | MJSD..       | 62                               | 13,004                     | 05/15/2014 | 05/20/2021.                               |
| 74756E               | AM | 2 |       |                                 | 3            | 5FE                      | 1,914,224   | 98.417                               | 1,901,889  | 1,932,480 | 1,901,889                       | (15,164)                                          | 2,991                                           | 0                                                                      | 0                                                   | 7.750    | 8.040                | MJSD..       | 416                              | 139,986                    | 01/06/2014 | 12/17/2018.                               |
| 749607               | AC | 1 |       |                                 |              | 2FE                      | 5,026,350   | 105.285                              | 5,264,255  | 5,000,000 | 5,023,577                       | 0                                                 | (2,192)                                         | 0                                                                      | 0                                                   | 4.875    | 4.800                | MS.....      | 71,771                           | 232,240                    | 09/26/2013 | 09/15/2023.                               |
| 76970M               | AG | 2 |       |                                 | 13           | 4FE                      | 233,521     | 95.250                               | 230,496    | 241,990   | 230,496                         | (3,132)                                           | 128                                             | 0                                                                      | 0                                                   | 4.250    | 4.950                | MON...       | 29                               | 1,325                      | 11/04/2014 | 03/31/2021.                               |
| 77927L               | AM | 3 |       |                                 | 13           | 4FE                      | 1,234,208   | 93.583                               | 1,170,014  | 1,250,242 | 1,170,014                       | (65,062)                                          | 1,411                                           | 0                                                                      | 0                                                   | 5.750    | 6.020                | JAJO...      | 12,381                           | 54,838                     | 02/28/2014 | 03/03/2021.                               |
| 78004N               | AC | 5 |       |                                 | 13           | 4FE                      | 1,334,409   | 100.250                              | 1,351,257  | 1,347,887 | 1,339,334                       | 0                                                 | 4,474                                           | 0                                                                      | 0                                                   | 5.500    | 5.770                | MON...       | 206                              | 75,163                     | 07/26/2013 | 07/31/2018.                               |
| 78481H               | AE | 6 |       |                                 | 13           | 4FE                      | 469,475     | 98.000                               | 462,398    | 471,835   | 462,398                         | (7,298)                                           | 237                                             | 0                                                                      | 0                                                   | 4.750    | 4.900                | FMAN.        | 3,113                            | 16,211                     | 02/11/2014 | 02/12/2021.                               |
| 81732L               | AL | 2 |       |                                 | 13           | 4FE                      | 2,645,770   | 97.050                               | 2,604,075  | 2,683,230 | 2,604,075                       | (48,754)                                          | 7,447                                           | 0                                                                      | 0                                                   | 5.250    | 5.700                | JAJO...      | 27,783                           | 104,933                    | 03/06/2014 | 06/19/2017.                               |
| 82087U               | AB | 3 |       |                                 | 13           | 4FE                      | 343,127     | 98.688                               | 339,473    | 343,987   | 339,473                         | (3,725)                                           | 74                                              | 0                                                                      | 0                                                   | 4.500    | 4.600                | MJSD..       | 43                               | 7,525                      | 06/19/2014 | 06/30/2021.                               |
| 84130D               | AD | 0 |       |                                 | 13           | 4FE                      | 325,025     | 92.000                               | 300,526    | 326,659   | 300,526                         | (24,508)                                          | 17                                              | 0                                                                      | 0                                                   | 5.250    | 5.370                | MJSD..       | 48                               | 5,621                      | 07/29/2014 | 08/04/2021.                               |
| 84130E               | AC | 0 |       |                                 | 13           | 4FE                      | 991,714     | 88.500                               | 880,970    | 995,447   | 880,970                         | (110,876)                                         | 150                                             | 0                                                                      | 0                                                   | 6.000    | 6.100                | MJSD..       | 2,323                            | 18,878                     | 08/12/2014 | 08/04/2021.                               |
| 85208B               | AB | 2 |       |                                 | 3            | 4FE                      | 644,379     | 94.500                               | 615,089    | 650,888   | 615,089                         | (29,777)                                          | 549                                             | 0                                                                      | 0                                                   | 7.000    | 7.250                | MJSD..       | 127                              | 47,822                     | 05/10/2013 | 05/14/2019.                               |
| 86880N               | AP | 8 |       |                                 | 13           | 4FE                      | 1,306,236   | 97.250                               | 1,276,698  | 1,312,800 | 1,276,698                       | (29,783)                                          | 245                                             | 0                                                                      | 0                                                   | 5.250    | 5.380                | MJSD..       | 5,552                            | 11,846                     | 07/24/2014 | 11/03/2020.                               |
| 86880N               | AR | 4 |       |                                 | 13           | 5FE                      | 709,076     | 96.250                               | 690,921    | 717,840   | 690,921                         | (18,315)                                          | 160                                             | 0                                                                      | 0                                                   | 8.500    | 8.810                | MJSD..       | 4,915                            | 8,978                      | 09/08/2014 | 11/03/2021.                               |
| 87258W               | AB | 1 |       |                                 | 13           | 4FE                      | 922,044     | 99.250                               | 919,727    | 926,678   | 919,727                         | (2,679)                                           | 373                                             | 0                                                                      | 0                                                   | 5.250    | 5.400                | MJSD..       | 135                              | 11,622                     | 09/26/2014 | 10/01/2021.                               |
| 87262C               | AL | 7 |       |                                 | 13           | 4FE                      | 1,217,481   | 90.000                               | 1,124,498  | 1,249,443 | 1,124,498                       | (98,631)                                          | 5,834                                           | 0                                                                      | 0                                                   | 4.750    | 5.640                | MJSD..       | 165                              | 42,290                     | 09/19/2014 | 12/31/2017.                               |
| 87309L               | AK | 4 |       |                                 | 13           | 4FE                      | 2,007,037   | 97.357                               | 2,015,526  | 2,070,242 | 2,011,205                       | (9,439)                                           | 13,607                                          | 0                                                                      | 0                                                   | 3.500    | 4.680                | JAJO...      | 13,888                           | 40,099                     | 05/22/2014 | 02/13/2017.                               |
| 87309L               | AM | 0 |       |                                 | 13           | 5FE                      | 1,409,740   | 95.167                               | 1,364,394  | 1,433,684 | 1,364,394                       | (47,052)                                          | 1,706                                           | 0                                                                      | 0                                                   | 7.000    | 7.430                | MJSD..       | 279                              | 50,864                     | 09/16/2014 | 06/26/2020.                               |
| 87978G               | AE | 9 |       |                                 | 13           | 4FE                      | 1,264,983   | 71.600                               | 950,132    | 1,327,000 | 950,132                         | (316,115)                                         | 1,265                                           | 0                                                                      | 0                                                   | 8.500    | 9.570                | JAJO...      | 20,366                           | 8,238                      | 10/23/2014 | 11/25/2020.                               |
| 88065V               | AC | 2 |       |                                 | 13           | 4FE                      | 849,272     | 89.500                               | 767,776    | 857,850   | 767,776                         | (81,496)                                          | 22                                              | 0                                                                      | 0                                                   | 5.750    | 6.010                | MJSD..       | 137                              | 21,833                     | 07/08/2014 | 07/09/2021.                               |
| 88354V               | AB | 4 |       |                                 | 13           | 4FE                      | 1,563,983   | 98.000                               | 1,540,258  | 1,571,692 | 1,540,258                       | (8,002)                                           | 2,958                                           | 0                                                                      | 0                                                   | 5.250    | 5.330                | MJSD..       | 5,501                            | 84,374                     | 09/03/2013 | 05/03/2019.                               |
| 883556               | BA | 9 |       |                                 |              | 2FE                      | 249,565     | 101.558                              | 253,897    | 250,000   | 249,853                         | 0                                                 | 88                                              | 0                                                                      | 0                                                   | 2.250    | 2.280                | FA.....      | 2,125                            | 5,625                      | 08/09/2011 | 08/15/2016.                               |
| 89365N               | AB | 7 |       |                                 | 13           | 4FE                      | 395,831     | 99.208                               | 395,939    | 399,100   | 395,343                         | (526)                                             | 37                                              | 0                                                                      | 0                                                   | 5.500    | 5.680                | MJSD..       | 61                               | 1,1613                     | 11/07/2014 | 11/12/2021.                               |
| 90980N               | AG | 9 |       |                                 | 13           | 4FE                      | 1,216,067   | 90.500                               | 1,136,947  | 1,256,295 | 1,136,947                       | (75,115)                                          | 7,753                                           | 0                                                                      | 0                                                   | 7.500    | 8.230                | MON...       | 262                              | 92,349                     | 04/04/2014 | 10/09/2018.                               |
| 91759U               | AM | 7 |       |                                 | 13           | 4FE                      | 443,531     | 91.500                               | 407,870    | 445,760   | 407,870                         | (35,737)                                          | 87                                              | 0                                                                      | 0                                                   | 5.000    | 5.140                | MON...       | 62                               | 10,834                     | 05/16/2014 | 05/21/2021.                               |
| 92553J               | AL | 0 |       |                                 | 13           | 4FE                      | 1,481,708   | 99.542                               | 1,478,411  | 1,485,213 | 1,478,302                       | (4,137)                                           | 797                                             | 0                                                                      | 0                                                   | 5.250    | 5.370                | MON...       | 217                              | 65,231                     | 10/17/2014 | 09/08/2017.                               |
| 92850Q               | AB | 6 |       |                                 | 13           | 4FE                      | 890,216     | 98.125                               | 882,348    | 899,208   | 882,348                         | (11,869)                                          | 4,065                                           | 0                                                                      | 0                                                   | 5.250    | 5.420                | FMAN.        | 4,459                            | 34,152                     | 02/14/2014 | 02/22/2021.                               |
| 92939E               | AC | 6 |       |                                 | 13           | 4FE                      | 1,037,947   | 98.688                               | 1,034,676  | 1,048,432 | 1,034,676                       | (3,271)                                           | 53                                              | 0                                                                      | 0                                                   | 5.500    | 5.730                | MJSD..       | 160                              | 32,516                     | 05/29/2014 | 05/29/2021.                               |
| 92939E               | AE | 2 |       |                                 | 13           | 5FE                      | 441,100     | 96.000                               | 422,400    | 440,000   | 422,400                         | (18,601)                                          | (99)                                            | 0                                                                      | 0                                                   | 8.500    | 8.530                | MJSD..       | 104                              | 15,445                     | 07/24/2014 | 05/29/2022.                               |
| 93710E               | AE | 5 |       |                                 | 13           | 4FE                      | 144,458     | 97.500                               | 141,200    | 144,821   | 141,200                         | (3,258)                                           | 4                                               | 0                                                                      | 0                                                   | 4.500    | 4.690                | FMAN.        | 742                              | 6,617                      | 01/14/2013 | 02/21/2019.                               |
| 97181#               | MU | 4 |       |                                 |              | 1Z                       | 953,269     | 101.918                              | 1,056,043  | 1,036,162 | 988,567                         | 0                                                 | 25,715                                          | 0                                                                      | 0                                                   | 2.075    | 4.020                | JJ.....      | 10,156                           | 22,287                     | 04/25/2012 | 07/15/2017.                               |
| BL1022               | 96 | 3 |       |                                 | 3            | 5Z                       | 1,811,189   | 96.250                               | 1,773,795  | 1,842,903 | 1,773,795                       | (40,728)                                          | 3,545                                           | 0                                                                      | 0                                                   | 6.250    | 6.670                | MS.....      | 29,755                           | 72,606                     | 05/29/2014 | 12/19/2017.                               |
| BL1159               | 44 | 3 |       |                                 | 13           | 4FE                      | 1,048,472   | 99.250                               | 1,060,161  | 1,068,172 | 1,051,020                       | (1,445)                                           | 3,901                                           | 0                                                                      | 0                                                   | 6.000    | 6.410                | MON...       | 178                              | 65,409                     | 11/27/2013 | 11/26/2019.                               |
| L7300K               | AB | 0 |       |                                 | 13           | 4FE                      | 1,322,164   | 98.225                               | 1,312,676  | 1,336,397 | 1,312,676                       | (10,034)                                          | 597                                             | 0                                                                      | 0                                                   | 4.750    | 4.920                | MS.....      | 16,399                           | 31,087                     | 10/17/2014 | 06/30/2021.                               |
| 88156L               | AC | 4 |       | A                               | 1            | 4FE                      | 588,990     | 87.000                               | 588,990    | 677,000   | 588,990                         | (103)                                             | 103                                             | 0                                                                      | 0                                                   | 8.000    | 12.300               | MN.....      | 6,920                            | 0                          | 12/23/2014 | 11/15/2018.                               |
| C0787C               | AB | 5 |       | A                               | 13           | 4FE                      | 610,847     | 98.438                               | 604,327    | 613,917   | 604,327                         | (6,520)                                           | 1,110                                           | 0                                                                      | 0                                                   | 4.000    | 4.120                | FMAN.        | 2,319                            | 14,888                     | 04/02/2014 | 04/15/2021.                               |
| C5186F               | AF | 5 |       | A                               | 13           | 4FE                      | 143,851     | 96.000                               | 139,491    | 145,304   | 139,491                         | (4,593)                                           | 193                                             | 0                                                                      | 0                                                   | 5.000    | 5.240                | MJSD..       | 20                               | 8,387                      | 04/16/2013 | 04/18/2019.                               |
| C7030J               | AB | 0 |       | A                               | 13           | 4FE                      | 900,649     | 80.000                               | 730,593    | 913,241   | 730,593                         | (170,544)                                         | 518                                             | 0                                                                      | 0                                                   | 6.500    | 6.820                | MJSD..       | 165                              | 23,127                     | 07/30/2014 | 07/31/2020.                               |
| C8843Q               | AB | 9 |       | A                               | 13           | 4FE                      | 1,532,479   | 92.200                               | 1,419,350  | 1,539,425 | 1,419,350                       | (113,585)                                         | 486                                             | 0                                                                      | 0                                                   | 6.250    | 6.370                | JAJO...      | 23,252                           | 42,800                     | 09/29/2014 | 05/15/2018.                               |
| 00110#               | AC | 7 |       | F                               |              | AZ                       | 2,530,401   | 85.000                               | 2,530,401  | 2,976,942 | 2,530,401                       | 0                                                 | 24,995                                          | 269,416                                                                | 0                                                   | 2.130    | 4.100                | MJSD..       | 176                              | 63,740                     | 04/25/2012 | 12/31/2017.                               |

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  | F<br>o<br>r<br>e<br>i<br>g<br>n | Bond<br>CHAR | NAIC<br>Design-<br>ation | Actual Cost      | Rate Used to<br>Obtain<br>Fair Value | Fair Value       | Par Value        | Book/Adjusted<br>Carrying Value        | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of    | Effective<br>Rate of | When<br>Paid | Admitted Amount<br>Due & Accrued | Amount Rec.<br>During Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| 614810                                                                                  | AB                                                                                      | 5 | MONTPELIER RE HOLDINGS L.....                 | ..... | F                               | .....        | 2FE                      | .....3,008,010   | .....103.021                         | .....3,090,630   | .....3,000,000   | .....3,006,546                         | .....0                                            | .....(693)                                      | .....0                                                                 | .....0                                              | .....4.700 | .....4.660           | AO.....      | .....29,767                      | .....141,000               | 10/02/2012 | 10/15/2022.                               |
| 81172U                                                                                  | AB                                                                                      | 1 | SEADRILL OPERATING TL B.....                  | ..... | F                               | .....13      | 3FE                      | .....1,093,908   | .....77.350                          | .....860,823     | .....1,112,893   | .....860,823                           | .....(234,058)                                    | .....1,097                                      | .....0                                                                 | .....0                                              | .....4.000 | .....4.320           | MJSD..       | .....124                         | .....20,971                | 10/17/2014 | 02/21/2021.                               |
| 87305X                                                                                  | AB                                                                                      | 2 | TEAMVIEWER (REGIT EINS) TL B.....             | ..... | R                               | .....13      | 4FE                      | .....1,116,162   | .....97.708                          | .....1,118,543   | .....1,144,781   | .....1,117,601                         | .....0                                            | .....1,507                                      | .....0                                                                 | .....0                                              | .....6.000 | .....6.550           | MJSD..       | .....191                         | .....27,666                | 07/03/2014 | 01/08/2021.                               |
|                                                                                         |                                                                                         |   | AES PUERTO RICO.....                          | ..... | F                               | .....        | 3Z                       | .....1,318,410   | .....85.000                          | .....1,318,410   | .....1,551,070   | .....1,318,410                         | .....0                                            | .....25,271                                     | .....189,839                                                           | .....0                                              | .....2.107 | .....3.920           | FMAN.        | .....3,360                       | .....29,818                | 04/25/2012 | 12/31/2017.                               |
| BL1287                                                                                  | 88                                                                                      | 9 | TECH FINANCE (TECHNICOLOR) TL B.....          | ..... | F                               | .....13      | 4FE                      | .....1,118,910   | .....99.750                          | .....1,116,113   | .....1,118,910   | .....1,116,113                         | .....(2,797)                                      | .....0                                          | .....0                                                                 | .....0                                              | .....5.500 | .....5.540           | JAJO...      | .....10,599                      | .....18,928                | 04/28/2014 | 07/11/2020.                               |
| D5929G                                                                                  | AB                                                                                      | 3 | ORION ENGINEERED CARBONS TL B.....            | ..... | F                               | .....13      | 4FE                      | .....977,847     | .....100.000                         | .....987,725     | .....987,725     | .....978,154                           | .....0                                            | .....331                                        | .....0                                                                 | .....0                                              | .....5.000 | .....5.210           | MJSD..       | .....137                         | .....18,108                | 08/07/2014 | 07/25/2021.                               |
| G2925*                                                                                  | AA                                                                                      | 9 | ECOELECTRICA LP.....                          | ..... | F                               | .....        | 2Z                       | .....3,299,626   | .....85.000                          | .....3,299,626   | .....3,881,913   | .....3,299,626                         | .....0                                            | .....83,720                                     | .....503,700                                                           | .....0                                              | .....1.937 | .....5.210           | MJSD..       | .....209                         | .....73,797                | 04/25/2012 | 06/16/2016.                               |
| L1300R                                                                                  | AB                                                                                      | 8 | CD&R MILLENNIUM (MAUSER) TL.....              | ..... | F                               | .....13      | 4FE                      | .....856,538     | .....97.917                          | .....842,911     | .....860,843     | .....842,911                           | .....(13,642)                                     | .....26                                         | .....0                                                                 | .....0                                              | .....4.500 | .....4.650           | MON...       | .....108                         | .....15,818                | 06/30/2014 | 07/31/2021.                               |
| L2465B                                                                                  | AJ                                                                                      | 5 | DELTA 2 LUX SARL (F1) TL B.....               | ..... | F                               | .....13      | 4FE                      | .....1,644,906   | .....97.417                          | .....1,611,307   | .....1,654,031   | .....1,611,307                         | .....(33,871)                                     | .....272                                        | .....0                                                                 | .....0                                              | .....4.750 | .....4.860           | JD.....      | .....218                         | .....24,737                | 08/19/2014 | 07/30/2021.                               |
| L3434L                                                                                  | AC                                                                                      | 4 | EVERGREEN SKILLS (SKILLSOFT) TL.....          | ..... | F                               | .....13      | 4FE                      | .....967,543     | .....97.719                          | .....959,790     | .....982,194     | .....959,790                           | .....(9,951)                                      | .....2,231                                      | .....0                                                                 | .....0                                              | .....5.750 | .....6.070           | JAJO...      | .....10,197                      | .....11,416                | 09/23/2014 | 04/28/2021.                               |
| L3462M                                                                                  | AB                                                                                      | 9 | EXPRO FINSERVICES TL B.....                   | ..... | F                               | .....13      | 4FE                      | .....2,001,134   | .....81.500                          | .....1,655,761   | .....2,031,608   | .....1,655,761                         | .....(346,713)                                    | .....1,412                                      | .....0                                                                 | .....0                                              | .....5.750 | .....6.100           | MS.....      | .....39,264                      | .....18,172                | 08/12/2014 | 09/02/2021.                               |
| L7256G                                                                                  | AD                                                                                      | 9 | OXEA SARL TL B2.....                          | ..... | F                               | .....13      | 4FE                      | .....1,099,361   | .....95.500                          | .....1,075,263   | .....1,125,930   | .....1,075,263                         | .....(24,803)                                     | .....715                                        | .....0                                                                 | .....0                                              | .....4.250 | .....4.810           | JAJO...      | .....11,564                      | .....2,445                 | 10/24/2014 | 01/15/2020.                               |
| L9308U                                                                                  | AC                                                                                      | 4 | TRAVELPORT FINANCE LUX SARL TL B.....         | ..... | F                               | .....13      | 4FE                      | .....2,365,975   | .....99.656                          | .....2,381,593   | .....2,389,813   | .....2,365,209                         | .....(1,661)                                      | .....895                                        | .....0                                                                 | .....0                                              | .....6.000 | .....6.230           | FMAN.        | .....17,924                      | .....24,492                | 08/19/2014 | 09/02/2021.                               |
| N2109E                                                                                  | AF                                                                                      | 7 | CLONDALKIN ACQUISITION BV TL B.....           | ..... | F                               | .....13      | 4FE                      | .....574,882     | .....98.750                          | .....580,763     | .....588,115     | .....575,231                           | .....0                                            | .....416                                        | .....0                                                                 | .....0                                              | .....4.500 | .....4.980           | JAJO...      | .....4,558                       | .....1,924                 | 09/30/2014 | 05/31/2020.                               |
| Q3930A                                                                                  | AC                                                                                      | 2 | FMG RESOURCES AUGUST 2006 TL.....             | ..... | F                               | .....13      | 2FE                      | .....444,139     | .....90.600                          | .....415,907     | .....459,058     | .....444,345                           | .....0                                            | .....243                                        | .....0                                                                 | .....0                                              | .....3.750 | .....4.560           | JAJO...      | .....3,491                       | .....1,885                 | 10/17/2014 | 06/30/2019.                               |
| Y2112M                                                                                  | AB                                                                                      | 1 | DRILLSHIPS OCEAN VENTURES TL B.....           | ..... | F                               | .....13      | 4FE                      | .....1,107,170   | .....80.000                          | .....892,775     | .....1,115,969   | .....892,775                           | .....(214,871)                                    | .....497                                        | .....0                                                                 | .....0                                              | .....5.500 | .....5.710           | JAJO...      | .....11,253                      | .....9,217                 | 09/17/2014 | 07/25/2021.                               |
| 3299999                                                                                 | Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....                     |   |                                               |       |                                 |              |                          | .....128,193,085 | XXX                                  | .....124,944,828 | .....130,548,317 | .....124,031,360                       | .....(3,726,955)                                  | .....253,216                                    | .....962,955                                                           | .....0                                              | XXX        | XXX                  | XXX          | .....893,974                     | .....4,604,635             | XXX        | XXX                                       |
| Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities      |                                                                                         |   |                                               |       |                                 |              |                          |                  |                                      |                  |                  |                                        |                                                   |                                                 |                                                                        |                                                     |            |                      |              |                                  |                            |            |                                           |
| 76110H                                                                                  | DB                                                                                      | 2 | RESIDENTIAL ACCR LOANS INC Q3 QS10 A13.....   | ..... |                                 | .....        | 1FM                      | .....25,303      | .....101.837                         | .....26,319      | .....25,844      | .....25,492                            | .....0                                            | .....330                                        | .....0                                                                 | .....0                                              | .....4.250 | .....4.880           | MON...       | .....92                          | .....1,098                 | 10/24/2003 | 05/25/2033.                               |
| 3399999                                                                                 | Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities..... |   |                                               |       |                                 |              |                          | .....25,303      | XXX                                  | .....26,319      | .....25,844      | .....25,492                            | .....0                                            | .....330                                        | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....92                          | .....1,098                 | XXX        | XXX                                       |
| Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities       |                                                                                         |   |                                               |       |                                 |              |                          |                  |                                      |                  |                  |                                        |                                                   |                                                 |                                                                        |                                                     |            |                      |              |                                  |                            |            |                                           |
| 05947U                                                                                  | 7L                                                                                      | 6 | BANC OF AMERICA COMMERCIAL MOR 06-1 A4.....   | ..... |                                 | .....        | 1FM                      | .....963,156     | .....102.652                         | .....1,437,128   | .....1,400,000   | .....1,321,338                         | .....0                                            | .....82,473                                     | .....0                                                                 | .....0                                              | .....5.372 | .....12.230          | MON...       | .....6,267                       | .....75,208                | 03/12/2009 | 09/10/2045.                               |
| 12591K                                                                                  | AD                                                                                      | 7 | COMM MORTGAGE TRUST 13-CR12 A3.....           | ..... |                                 | .....        | 1FM                      | .....1,041,719   | .....105.525                         | .....1,055,250   | .....1,000,000   | .....1,040,169                         | .....0                                            | .....(1,550)                                    | .....0                                                                 | .....0                                              | .....3.765 | .....3.210           | MON...       | .....3,138                       | .....12,550                | 08/12/2014 | 10/10/2046.                               |
| 36190S                                                                                  | AA                                                                                      | 0 | GP PORTFOLIO TRUST 14-GPP A.....              | ..... |                                 | .....        | 3                        | 1FM              | .....2,502,344                       | .....99.734      | .....2,493,350   | .....2,500,000                         | .....0                                            | .....(692)                                      | .....0                                                                 | .....0                                              | .....1.117 | .....1.100           | MON...       | .....1,312                       | .....18,696                | 04/25/2014 | 02/15/2027.                               |
| 46641W                                                                                  | AV                                                                                      | 9 | JPMBB COMMERCIAL MORTGAGE SECU 14-C19 A4..... | ..... |                                 | .....        | 1                        | 1FM              | .....2,574,985                       | .....106.299     | .....2,657,475   | .....2,500,000                         | .....0                                            | .....(4,164)                                    | .....0                                                                 | .....0                                              | .....3.996 | .....3.610           | MON...       | .....8,326                       | .....58,282                | 04/29/2014 | 04/15/2047.                               |
| 50179M                                                                                  | AE                                                                                      | 1 | LB-UBS COMM MTG TR 06 C6 A4.....              | ..... |                                 | .....        | 1FM                      | .....1,217,500   | .....105.366                         | .....2,107,320   | .....2,000,000   | .....1,767,096                         | .....0                                            | .....124,754                                    | .....0                                                                 | .....0                                              | .....5.372 | .....13.610          | MON...       | .....5,969                       | .....107,440               | 11/25/2008 | 09/15/2039.                               |
| 52108R                                                                                  | AE                                                                                      | 2 | LB-UBS COMM MTG TR 06 C4 A4.....              | ..... |                                 | .....        | 1FM                      | .....1,225,366   | .....104.865                         | .....1,507,516   | .....1,437,577   | .....1,385,937                         | .....0                                            | .....37,231                                     | .....0                                                                 | .....0                                              | .....5.837 | .....8.820           | MON...       | .....4,659                       | .....86,662                | 05/05/2009 | 06/15/2038.                               |
| 3499999                                                                                 | Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....                 |   |                                               |       |                                 |              |                          | .....9,525,070   | XXX                                  | .....11,258,039  | .....10,837,577  | .....10,587,012                        | .....0                                            | .....238,052                                    | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....29,671                      | .....358,838               | XXX        | XXX                                       |
| Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities |                                                                                         |   |                                               |       |                                 |              |                          |                  |                                      |                  |                  |                                        |                                                   |                                                 |                                                                        |                                                     |            |                      |              |                                  |                            |            |                                           |
| 139742                                                                                  | AC                                                                                      | 4 | CAPITAL AUTO RECEIVABLES ASSET 13-2 A3.....   | ..... |                                 | .....        | 1FE                      | .....1,499,737   | .....100.497                         | .....1,507,455   | .....1,500,000   | .....1,499,899                         | .....0                                            | .....111                                        | .....0                                                                 | .....0                                              | .....1.240 | .....1.240           | MON...       | .....568                         | .....18,600                | 06/20/2013 | 10/20/2017.                               |
| 14041N                                                                                  | DB                                                                                      | 4 | CAPITAL ONE MULTI-ASSET EXECUT 06-A11 A1..... | ..... |                                 | .....        | 3                        | 1FE              | .....3,833,156                       | .....99.671      | .....3,837,372   | .....3,850,000                         | .....0                                            | .....6,532                                      | .....0                                                                 | .....0                                              | .....0.256 | .....0.370           | MON...       | .....456                         | .....9,536                 | 07/09/2013 | 06/17/2019.                               |
| 14041N                                                                                  | DL                                                                                      | 2 | CAPITAL ONE MULTI-ASSET EXECUT 07-A2 A2.....  | ..... |                                 | .....        | 13                       | 1FE              | .....3,226,514                       | .....99.421      | .....3,231,215   | .....3,250,000                         | .....0                                            | .....7,803                                      | .....0                                                                 | .....0                                              | .....0.246 | .....0.420           | MON...       | .....370                         | .....7,721                 | 07/11/2013 | 12/16/2019.                               |
| 50116P                                                                                  | AD                                                                                      | 2 | KUBOTA CREDIT OWNER TRUST 14-1A A4.....       | ..... |                                 | .....        | 1                        | 1FE              | .....1,499,716                       | .....99.668      | .....1,495,020   | .....1,500,000                         | .....0                                            | .....49                                         | .....0                                                                 | .....0                                              | .....1.670 | .....1.670           | MON...       | .....1,113                       | .....16,143                | 04/15/2014 | 07/15/2020.                               |
| 92867R                                                                                  | AD                                                                                      | 1 | VOLKSWAGEN AUTO LOAN ENHANCED 14-1 A4.....    | ..... |                                 | .....        | 1FE                      | .....999,911     | .....99.355                          | .....993,550     | .....1,000,000   | .....999,926                           | .....0                                            | .....15                                         | .....0                                                                 | .....0                                              | .....1.450 | .....1.450           | MON...       | .....443                         | .....9,264                 | 04/23/2014 | 09/21/2020.                               |
| 3599999                                                                                 | Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....           |   |                                               |       |                                 |              |                          | .....11,059,034  | XXX                                  | .....11,064,612  | .....11,100,000  | .....11,080,488                        | .....0                                            | .....14,510                                     | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....2,950                       | .....61,264                | XXX        | XXX                                       |
| 3899999                                                                                 | Total - Industrial & Miscellaneous (Unaffiliated).....                                  |   |                                               |       |                                 |              |                          | .....148,802,492 | XXX                                  | .....147,293,798 | .....152,511,738 | .....145,724,352                       | .....(3,726,955)                                  | .....506,108                                    | .....962,955                                                           | .....0                                              | XXX        | XXX                  | XXX          | .....926,687                     | .....5,025,835             | XXX        | XXX                                       |
| Hybrid Securities - Issuer Obligations                                                  |                                                                                         |   |                                               |       |                                 |              |                          |                  |                                      |                  |                  |                                        |                                                   |                                                 |                                                                        |                                                     |            |                      |              |                                  |                            |            |                                           |
| 46625H                                                                                  | HA                                                                                      | 1 | JPMORGAN CHASE & CO.....                      | ..... |                                 | .....        | 2FE                      | .....7,262,500   | .....107.629                         | .....7,534,100   | .....7,000,000   | .....7,146,892                         | .....0                                            | .....(37,803)                                   | .....0                                                                 | .....0                                              | .....7.900 | .....7.180           | AO.....      | .....93,703                      | .....553,000               | 08/24/2011 | 04/29/2049.                               |
| 4299999                                                                                 | Hybrid Securities - Issuer Obligations.....                                             |   |                                               |       |                                 |              |                          | .....7,262,500   | XXX                                  | .....7,534,100   | .....7,000,000   | .....7,146,892                         | .....0                                            | .....(37,803)                                   | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....93,703                      | .....553,000               | XXX        | XXX                                       |
| 4899999                                                                                 | Total - Hybrid Securities.....                                                          |   |                                               |       |                                 |              |                          | .....7,262,500   | XXX                                  | .....7,534,100   | .....7,000,000   | .....7,146,892                         | .....0                                            | .....(37,803)                                   | .....0                                                                 | .....0                                              | XXX        | XXX                  | XXX          | .....93,703                      | .....553,000               | XXX        | XXX                                       |
| Totals                                                                                  |                                                                                         |   |                                               |       |                                 |              |                          |                  |                                      |                  |                  |                                        |                                                   |                                                 |                                                                        |                                                     |            |                      |              |                                  |                            |            |                                           |
| 7799999                                                                                 | Total - Issuer Obligations.....                                                         |   |                                               |       |                                 |              |                          | .....202,677,191 | XXX                                  | .....204,651,468 | .....205,368,317 | .....197,945,521                       | .....(3,902,732)                                  | .....68,190                                     | .....2,353,350                                                         | .....0                                              | XXX        | XXX                  | XXX          | .....1,732,788                   | .....7,746,005             | XXX        | XXX                                       |

SCHEDULE D - PART 1

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

| 1                    | 2                                                        | Codes |   |              | 6                         | 7           | Fair Value                           |             | 10          | 11                              | Change in Book/Adjusted Carrying Value            |                                                 |                                                                        |                                                     | Interest |                      |              |                                  |                            | Dates    |                                           |
|----------------------|----------------------------------------------------------|-------|---|--------------|---------------------------|-------------|--------------------------------------|-------------|-------------|---------------------------------|---------------------------------------------------|-------------------------------------------------|------------------------------------------------------------------------|-----------------------------------------------------|----------|----------------------|--------------|----------------------------------|----------------------------|----------|-------------------------------------------|
|                      |                                                          | 3     | 4 | 5            |                           |             | 8                                    | 9           |             |                                 | 12                                                | 13                                              | 14                                                                     | 15                                                  | 16       | 17                   | 18           | 19                               | 20                         | 21       | 22                                        |
| CUSIP Identification | Description                                              | Code  | n | Bond<br>CHAR | NAIC<br>Design-<br>nation | Actual Cost | Rate Used<br>to Obtain<br>Fair Value | Fair Value  | Par Value   | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Rate of  | Effective<br>Rate of | When<br>Paid | Admitted Amount<br>Due & Accrued | Amount Rec.<br>During Year | Acquired | Stated<br>Contractual<br>Maturity<br>Date |
| 7899999              | Total - Residential Mortgage-Backed Securities.....      |       |   |              |                           | 5,480,188   | XXX                                  | 5,643,591   | 5,471,228   | 5,517,680                       | 0                                                 | 7,630                                           | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX          | 15,453                           | 160,970                    | XXX      | XXX                                       |
| 7999999              | Total - Commercial Mortgage-Backed Securities.....       |       |   |              |                           | 9,525,070   | XXX                                  | 11,258,039  | 10,837,577  | 10,587,012                      | 0                                                 | 238,052                                         | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX          | 29,671                           | 358,838                    | XXX      | XXX                                       |
| 8099999              | Total - Other Loan-Backed and Structured Securities..... |       |   |              |                           | 11,059,034  | XXX                                  | 11,064,612  | 11,100,000  | 11,080,488                      | 0                                                 | 14,510                                          | 0                                                                      | 0                                                   | XXX      | XXX                  | XXX          | 2,950                            | 61,264                     | XXX      | XXX                                       |
| 8399999              | Grand Total - Bonds.....                                 |       |   |              |                           | 228,741,483 | XXX                                  | 232,617,710 | 232,777,122 | 225,130,701                     | (3,902,732)                                       | 328,382                                         | 2,353,350                                                              | 0                                                   | XXX      | XXX                  | XXX          | 1,780,862                        | 8,327,077                  | 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     |                                 |                                          |
|                                                                                      | F<br>o<br>r<br>e<br>i<br>g<br>n | Number of Shares | Par Value per Share | Rate per Share | Book/Adjusting 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) |
| CUSIP Identification                                                                 | Description                     |                  |                     | Code           | n                             |                                          |               |             |                     |            |                 |                             |              |                |        |                                        |        |        |                |        |                                 |                                          |
| Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)                       |                                 |                  |                     |                |                               |                                          |               |             |                     |            |                 |                             |              |                |        |                                        |        |        |                |        |                                 |                                          |
| 054937                                                                               | 80                              | 0                |                     |                |                               | .....120,000.000                         | .....25.00    | .....0.000  | .....2,755,200      | ..22.960   | .....2,755,200  | .....3,003,600              | .....0       | .....156,000   | .....0 | .....499,200                           | .....0 | .....0 | .....499,200   | .....0 | ...P2LFE                        | 05/07/2013.                              |
| 060505                                                                               | 68                              | 2                |                     |                |                               | .....8,000.000                           | .....1,000.00 | 1,007.440   | .....8,059,520      | 1,164.250  | .....9,314,000  | .....8,059,520              | .....145,000 | .....580,000   | .....0 | .....0                                 | .....0 | .....0 | .....0         | .....0 | ...P3LFE                        | 06/02/2011.                              |
| 084423                                                                               | 40                              | 9                |                     |                |                               | .....80,000.000                          | .....25.00    | .....0.000  | .....2,024,800      | ..23.760   | .....1,900,800  | .....2,024,800              | .....0       | .....112,500   | .....0 | .....0                                 | .....0 | .....0 | .....0         | .....0 | RP2LFE                          | 05/07/2013.                              |
| 61762V                                                                               | 20                              | 0                |                     |                |                               | .....265,000.000                         | .....25.00    | ..26.631    | .....7,057,264      | ..27.550   | .....7,300,750  | .....7,057,264              | .....118,007 | .....318,397   | .....0 | .....0                                 | .....0 | .....0 | .....0         | .....0 | ...P3LFE                        | 04/11/2014.                              |
| 902973                                                                               | 83                              | 3                |                     |                |                               | .....140,000.000                         | .....25.00    | .....0.000  | .....4,123,000      | ..29.450   | .....4,123,000  | .....3,621,800              | .....56,875  | .....227,500   | .....0 | .....441,000                           | .....0 | .....0 | .....441,000   | .....0 | ...P2LFE                        | 02/16/2012.                              |
| 949746                                                                               | 80                              | 4                |                     |                |                               | .....11,750.000                          | .....1,000.00 | .....0.000  | .....14,273,077     | 1,214.730  | .....14,273,078 | .....12,261,635             | .....0       | .....881,250   | .....0 | .....1,230,578                         | .....0 | .....0 | .....1,230,578 | .....0 | ...P2LFE                        | 06/01/2011.                              |
| G0450A                                                                               | 20                              | 4                |                     | F              |                               | .....106,700.000                         | .....25.00    | .....0.000  | .....2,877,699      | ..26.970   | .....2,877,699  | .....2,719,534              | .....0       | .....180,056   | .....0 | .....431,068                           | .....0 | .....0 | .....431,068   | .....0 | ...P2LFE                        | 04/04/2012.                              |
| G05384                                                                               | 14                              | 7                |                     | F              |                               | .....80,000.000                          | .....25.00    | .....25.000 | .....2,000,000      | ..26.180   | .....2,094,400  | .....2,000,000              | .....36,248  | .....144,992   | .....0 | .....40,800                            | .....0 | .....0 | .....40,800    | .....0 | ...P3UFE                        | 04/03/2012.                              |
| G68603                                                                               | 40                              | 9                |                     | F              |                               | .....40,000.000                          | .....25.00    | .....0.000  | .....1,017,464      | ..25.437   | .....1,017,464  | .....918,400                | .....0       | .....65,000    | .....0 | .....111,464                           | .....0 | .....0 | .....111,464   | .....0 | ...P2LFE                        | 07/26/2010.                              |
| 8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)..... |                                 |                  |                     |                |                               |                                          |               |             | .....44,188,024     | XXX        | .....45,656,391 | .....41,666,553             | .....356,130 | .....2,665,695 | .....0 | .....2,754,110                         | .....0 | .....0 | .....2,754,110 | .....0 | XXX                             | XXX                                      |
| 8999999. Total - Preferred Stocks.....                                               |                                 |                  |                     |                |                               |                                          |               |             | .....44,188,024     | XXX        | .....45,656,391 | .....41,666,553             | .....356,130 | .....2,665,695 | .....0 | .....2,754,110                         | .....0 | .....0 | .....2,754,110 | .....0 | XXX                             | XXX                                      |

SCHEDULE D - PART 2 - SECTION 2  
Showing all COMMON STOCKS Owned December 31 of Current Year

| 1                                                                            |             |   | Codes |                             | 5                | 6                               | Fair Value                                        |            | 9           | Dividends           |                                |                                    | Change in Book/Adjusted Carrying Value      |                                                                     |                                         |                                                  | 17                                 | 18               |
|------------------------------------------------------------------------------|-------------|---|-------|-----------------------------|------------------|---------------------------------|---------------------------------------------------|------------|-------------|---------------------|--------------------------------|------------------------------------|---------------------------------------------|---------------------------------------------------------------------|-----------------------------------------|--------------------------------------------------|------------------------------------|------------------|
|                                                                              |             |   | 3     | 4                           |                  |                                 | 7                                                 | 8          |             | 10                  | 11                             | 12                                 | 13                                          | 14                                                                  | 15                                      | 16                                               |                                    |                  |
| CUSIP Identification                                                         | Description |   | Code  | F<br>or<br>e<br>i<br>g<br>n | Number of Shares | Book/Adjusted<br>Carrying Value | Rate per<br>Share Used<br>to Obtain Fair<br>Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received<br>During Year | Nonadmitted<br>Declared but Unpaid | Unrealized Valuation<br>Increase (Decrease) | Current Year's Other-<br>Than-Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(13-14) | Total Foreign<br>Exchange Change in<br>B./A.C.V. | NAIC<br>Market<br>Indicator<br>(a) | Date<br>Acquired |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated)                  |             |   |       |                             |                  |                                 |                                                   |            |             |                     |                                |                                    |                                             |                                                                     |                                         |                                                  |                                    |                  |
| 04010L                                                                       | 10          | 3 |       |                             | 136,600.000      | 2,131,643                       | 15.605                                            | 2,131,643  | 2,458,817   | 0                   | 214,462                        | 0                                  | (295,739)                                   | 0                                                                   | (295,739)                               | 0                                                | L                                  | 03/27/2013.      |
| 092533                                                                       | 10          | 8 |       |                             | 245,900.000      | 2,016,380                       | 8.200                                             | 2,016,380  | 2,457,190   | 51,639              | 231,146                        | 0                                  | (277,867)                                   | 0                                                                   | (277,867)                               | 0                                                | L                                  | 04/01/2013.      |
| 31337#                                                                       | 10          | 5 |       |                             | 7,341.000        | 734,100                         | 100.000                                           | 734,100    | 734,100     | 0                   | 29,364                         | 0                                  | 0                                           | 0                                                                   | 0                                       | 0                                                | A                                  | 08/14/2008.      |
| 38173M                                                                       | 10          | 2 |       |                             | 147,400.000      | 2,642,882                       | 17.930                                            | 2,642,882  | 2,452,191   | 0                   | 188,672                        | 0                                  | (173,932)                                   | 0                                                                   | (173,932)                               | 0                                                | L                                  | 04/10/2013.      |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) |             |   |       |                             |                  | 7,525,005                       | XXX                                               | 7,525,005  | 8,102,298   | 51,639              | 663,644                        | 0                                  | (747,538)                                   | 0                                                                   | (747,538)                               | 0                                                | XXX                                | XXX              |
| Common Stocks - Parent, Subsidiaries and Affiliates                          |             |   |       |                             |                  |                                 |                                                   |            |             |                     |                                |                                    |                                             |                                                                     |                                         |                                                  |                                    |                  |
| 47036*                                                                       | 10          | 9 |       |                             | 10,000.000       | 15,861,801                      | 1,586.000                                         | 15,861,801 | 15,000,000  | 0                   | 0                              | 0                                  | 293,083                                     | 0                                                                   | 293,083                                 | 0                                                | K                                  | 08/26/2009.      |
| 9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates         |             |   |       |                             |                  | 15,861,801                      | XXX                                               | 15,861,801 | 15,000,000  | 0                   | 0                              | 0                                  | 293,083                                     | 0                                                                   | 293,083                                 | 0                                                | XXX                                | XXX              |
| 9799999. Total - Common Stock                                                |             |   |       |                             |                  | 23,386,806                      | XXX                                               | 23,386,806 | 23,102,298  | 51,639              | 663,644                        | 0                                  | (454,455)                                   | 0                                                                   | (454,455)                               | 0                                                | XXX                                | XXX              |
| 9899999. Total Common and Preferred Stock                                    |             |   |       |                             |                  | 67,574,830                      | XXX                                               | 69,043,197 | 64,768,851  | 407,769             | 3,329,339                      | 0                                  | 2,299,655                                   | 0                                                                   | 2,299,655                               | 0                                                | XXX                                | XXX              |

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$.....0.

SCHEDULE D - PART 3

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

| 1                                                                         | 2                                      |  |  | 3       | 4               | 5                               |  | 6                         | 7           | 8          | 9                                       |
|---------------------------------------------------------------------------|----------------------------------------|--|--|---------|-----------------|---------------------------------|--|---------------------------|-------------|------------|-----------------------------------------|
| CUSIP Identification                                                      | Description                            |  |  | Foreign | Date Acquired   | Name of Vendor                  |  | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends |
| Bonds - U.S. States, Territories and Possessions                          |                                        |  |  |         |                 |                                 |  |                           |             |            |                                         |
| 93974D BG 2                                                               | WASHINGTON ST.....                     |  |  |         | 05/20/2014..... | SALOMON SMITH BARNEY.....       |  |                           | 1,984,063   | 1,750,000  | 27,222                                  |
| 1799999 Total - Bonds - U.S. States, Territories & Possessions.....       |                                        |  |  |         |                 |                                 |  |                           | 1,984,063   | 1,750,000  | 27,222                                  |
| Bonds - U.S. Political Subdivisions of States                             |                                        |  |  |         |                 |                                 |  |                           |             |            |                                         |
| 539770 KP 1                                                               | LOCKHART TX INDEP SCH DIST.....        |  |  |         | 07/29/2014..... | R.W. BAIRD.....                 |  |                           | 1,143,010   | 1,000,000  | 0                                       |
| 889294 QV 9                                                               | TOLEDO OH CITY SCH DIST.....           |  |  |         | 05/08/2014..... | APEX PRYOR SECURITIES.....      |  |                           | 1,124,940   | 1,000,000  | 0                                       |
| 2499999 Total - Bonds - U.S. Political Subdivisions of States.....        |                                        |  |  |         |                 |                                 |  |                           | 2,267,950   | 2,000,000  | 0                                       |
| Bonds - U.S. Special Revenue and Special Assessment                       |                                        |  |  |         |                 |                                 |  |                           |             |            |                                         |
| 20775B 2E 5                                                               | CONNECTICUT ST HSG FIN AUTH HS.....    |  |  |         | 05/07/2014..... | SALOMON SMITH BARNEY.....       |  |                           | 2,500,000   | 2,500,000  | 0                                       |
| 3136AD DN 6                                                               | FANNIE MAE 13-33 DP.....               |  |  |         | 02/19/2014..... | SUNTRUST CAPITAL MARKETS.....   |  |                           | 1,033,345   | 1,099,303  | 1,405                                   |
| 3136AG MS 8                                                               | FANNIE MAE 13-108 BA.....              |  |  |         | 02/19/2014..... | WELLS FARGO FINANCIAL.....      |  |                           | 1,296,271   | 1,264,654  | 2,424                                   |
| 3137B8 PP 6                                                               | FREDDIE MAC -4322 PA.....              |  |  |         | 04/03/2014..... | BANK OF AMERICA.....            |  |                           | 1,306,935   | 1,238,067  | 963                                     |
| 480780 EN 1                                                               | JORDAN VLY UT WTR CONSERVANCYD.....    |  |  |         | 05/30/2014..... | BAUM (GEORGE K.) & CO.....      |  |                           | 1,127,260   | 1,000,000  | 0                                       |
| 64990E RD 1                                                               | NEW YORK ST DORM AUTH ST PERSO.....    |  |  |         | 08/14/2014..... | JP MORGAN SECURITIES INC.....   |  |                           | 1,676,445   | 1,500,000  | 8,542                                   |
| 663903 ED 0                                                               | N E OH REGL SWR DIST.....              |  |  |         | 05/30/2014..... | JEFFERIES & COMPANY INC.....    |  |                           | 1,391,925   | 1,250,000  | 3,299                                   |
| 686432 AR 6                                                               | ORLANDO FL CONTRACT TOURIST DE.....    |  |  |         | 04/03/2014..... | FIDELITY.....                   |  |                           | 561,160     | 500,000    | 0                                       |
| 709224 CT 4                                                               | PENNSYLVANIA ST TURNPIKE COMMI.....    |  |  |         | 05/01/2014..... | SALOMON SMITH BARNEY.....       |  |                           | 1,343,450   | 1,250,000  | 6,076                                   |
| 83755L VJ 2                                                               | SOUTH DAKOTA ST BLDG AUTH REVE.....    |  |  |         | 08/13/2014..... | BMO CAPITAL MARKETS.....        |  |                           | 1,120,400   | 1,000,000  | 0                                       |
| 914233 ZB 0                                                               | UNIV OF CONNECTICUT CT.....            |  |  |         | 04/08/2014..... | APEX PRYOR SECURITIES.....      |  |                           | 562,700     | 500,000    | 0                                       |
| 914440 MW 9                                                               | UNIV OF MASSACHUSETTS MA BLDG.....     |  |  |         | 04/04/2014..... | SALOMON SMITH BARNEY.....       |  |                           | 539,690     | 500,000    | 10,972                                  |
| 3199999 Total - Bonds - U.S. Special Revenue and Special Assessments..... |                                        |  |  |         |                 |                                 |  |                           | 14,459,581  | 13,602,024 | 33,681                                  |
| Bonds - Industrial and Miscellaneous                                      |                                        |  |  |         |                 |                                 |  |                           |             |            |                                         |
| 01862L AM 0                                                               | ALLIANCE LAUNDRY TL.....               |  |  |         | 10/17/2014..... | BANK OF AMERICA.....            |  |                           | 464,526     | 472,800    | 0                                       |
| 01950E AT 4                                                               | ALLIED SECURITY HLDS TL 2ND LIEN.....  |  |  |         | 07/31/2014..... | CREDIT SUISSE FIRST BOSTON..... |  |                           | 742,880     | 744,742    | 0                                       |
| 02563G AB 5                                                               | AMERICAN ENERGY-MARCELLUS TL.....      |  |  |         | 07/24/2014..... | CITIGROUP GLOBAL MARKETS.....   |  |                           | 806,939     | 807,500    | 0                                       |
| 03021B AB 0                                                               | AMERICAN TIRE DISTRIBUTORS TL.....     |  |  |         | 07/31/2014..... | BANK OF AMERICA.....            |  |                           | 636,350     | 636,350    | 0                                       |
| 03759D AB 4                                                               | APEX TOOL GROUP LLC TL B.....          |  |  |         | 06/03/2014..... | VARIOUS.....                    |  |                           | 1,715,212   | 1,740,602  | 0                                       |
| 03976G AB 4                                                               | ARDEN GROUP TL.....                    |  |  |         | 02/14/2014..... | BANK OF MONTREAL.....           |  |                           | 1,519,650   | 1,535,000  | 0                                       |
| 04765B AD 4                                                               | ATKORE INTERNATIONAL TL.....           |  |  |         | 04/15/2014..... | VARIOUS.....                    |  |                           | 711,174     | 714,150    | 0                                       |
| 05543C AC 0                                                               | BOBS DISCOUNT FURNITURE TL.....        |  |  |         | 02/07/2014..... | RBC CAPITAL MARKETS.....        |  |                           | 1,750,280   | 1,786,000  | 0                                       |
| 05543Y AB 4                                                               | BBB INDUSTRIES LLC.....                |  |  |         | 10/17/2014..... | JP MORGAN SECURITIES INC.....   |  |                           | 879,990     | 897,949    | 0                                       |
| 05604X AK 2                                                               | BWAY HOLDING TL B.....                 |  |  |         | 08/08/2014..... | BANK OF AMERICA.....            |  |                           | 1,755,369   | 1,773,100  | 0                                       |
| 10524M AK 3                                                               | BRAND ENERGY & INFRASTR TL B.....      |  |  |         | 11/22/2013..... | MORGAN STANLEY & CO.....        |  |                           | 1,784,831   | 1,793,800  | 0                                       |
| 12591K AD 7                                                               | COMM MORTGAGE TRUST 13-CR12 A3.....    |  |  |         | 08/12/2014..... | GOLDMAN SACHS.....              |  |                           | 1,041,719   | 1,000,000  | 1,464                                   |
| 12768Q AB 5                                                               | CAESARS GROWTH PROPERTIES TL B.....    |  |  |         | 04/10/2014..... | VARIOUS.....                    |  |                           | 2,410,965   | 2,402,109  | 0                                       |
| 16282F AC 5                                                               | CHECKOUT HLDGS (CATALINA) TL.....      |  |  |         | 09/03/2014..... | JP MORGAN SECURITIES INC.....   |  |                           | 650,593     | 660,500    | 0                                       |
| 25253A AL 2                                                               | DSI RENAL (DIALYSIS NEWCO) TL B.....   |  |  |         | 04/21/2014..... | RBC CAPITAL MARKETS.....        |  |                           | 1,295,670   | 1,298,917  | 0                                       |
| 26908B AD 5                                                               | ESH HOSPITALITY TL B.....              |  |  |         | 06/06/2014..... | GOLDMAN SACHS.....              |  |                           | 267,655     | 269,000    | 0                                       |
| 28501K AK 6                                                               | ELECTRICAL COMPONENTS TL B.....        |  |  |         | 05/05/2014..... | BANK OF AMERICA.....            |  |                           | 157,509     | 158,300    | 0                                       |
| 31659H AD 3                                                               | FIELDWOOD ENERGY TL B.....             |  |  |         | 11/04/2014..... | CITIGROUP GLOBAL MARKETS.....   |  |                           | 202,221     | 210,100    | 0                                       |
| 32007U BG 3                                                               | FIRST DATA CORP TL B.....              |  |  |         | 09/16/2014..... | CITIGROUP GLOBAL MARKETS.....   |  |                           | 229,274     | 232,470    | 0                                       |
| 32007U BJ 7                                                               | FIRST DATA CORP TL C1.....             |  |  |         | 10/16/2014..... | CITIGROUP GLOBAL MARKETS.....   |  |                           | 901,206     | 925,500    | 0                                       |
| 36190S AA 0                                                               | GP PORTFOLIO TRUST 14-GPP A.....       |  |  |         | 04/25/2014..... | JP MORGAN SECURITIES INC.....   |  |                           | 2,502,344   | 2,500,000  | 1,148                                   |
| 42804V AN 1                                                               | HERTZ CORP TL B2.....                  |  |  |         | 09/22/2014..... | CITIGROUP GLOBAL MARKETS.....   |  |                           | 938,596     | 960,200    | 0                                       |
| 43134L AD 4                                                               | HILEX POLY CO TL B.....                |  |  |         | 12/04/2014..... | GENERAL ELECTRIC CAPITAL.....   |  |                           | 1,774,530   | 1,792,455  | 0                                       |
| 43455J AJ 7                                                               | HOFFMASTER GROUP INC TL.....           |  |  |         | 07/31/2014..... | CREDIT SUISSE FIRST BOSTON..... |  |                           | 1,043,200   | 1,052,600  | 0                                       |
| 44701P AV 6                                                               | HUNTSMAN INTL TL 10/13 2013-2 ADD..... |  |  |         | 10/11/2013..... | JP MORGAN SECURITIES INC.....   |  |                           | 1,004,256   | 1,014,400  | 0                                       |
| 45579D AB 3                                                               | INDRA HOLDINGS (TOTES) TL.....         |  |  |         | 04/29/2014..... | CREDIT SUISSE FIRST BOSTON..... |  |                           | 1,014,709   | 1,024,958  | 0                                       |

SCHEDULE D - PART 3

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

| 1                    | 2                                             |  | 3       | 4               | 5                               | 6                         | 7           | 8         | 9                                       |
|----------------------|-----------------------------------------------|--|---------|-----------------|---------------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification | Description                                   |  | Foreign | Date Acquired   | Name of Vendor                  | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 45672U AB 1          | GEMINI HDPE TL.....                           |  |         | 07/24/2014..... | BARCLAYS CAPITAL.....           |                           | 577,200     | 580,100   | 0                                       |
| 46641W AV 9          | JPMBB COMMERCIAL MORTGAGE SECU 14-C19 A4..... |  |         | 04/29/2014..... | JP MORGAN SECURITIES INC.....   |                           | 2,574,985   | 2,500,000 | 5,551                                   |
| 47117F AG 2          | JASON INC TL.....                             |  |         | 06/04/2014..... | DEUTSCHE BANK.....              |                           | 1,225,755   | 1,237,100 | 0                                       |
| 47579S AP 5          | JELD-WEN INC TL B.....                        |  |         | 09/24/2014..... | BANK OF AMERICA.....            |                           | 1,645,380   | 1,662,000 | 0                                       |
| 49387T AJ 5          | KIK CUSTOM PRODUCTS TL.....                   |  |         | 11/08/2013..... | CREDIT SUISSE FIRST BOSTON..... |                           | 269,880     | 276,800   | 0                                       |
| 50116P AD 2          | KUBOTA CREDIT OWNER TRUST 14-1A A4.....       |  |         | 04/15/2014..... | JP MORGAN SECURITIES INC.....   |                           | 1,499,716   | 1,500,000 | 0                                       |
| 50209R AC 8          | LANDMARK AVIATION TL B.....                   |  |         | 08/29/2014..... | VARIOUS.....                    |                           | 27,570      | 27,570    | 0                                       |
| 55328H AB 7          | MPH ACQUISITION HOLDINGS TL B.....            |  |         | 10/17/2014..... | BARCLAYS CAPITAL.....           |                           | 802,341     | 819,761   | 0                                       |
| 57722V AK 4          | MATTRESS HOLDING CORP TL B.....               |  |         | 10/01/2014..... | BARCLAYS CAPITAL.....           |                           | 822,690     | 831,000   | 0                                       |
| 60001P AB 3          | CSM BAKERY SUPPLIES TL B.....                 |  |         | 07/30/2014..... | CREDIT SUISSE FIRST BOSTON..... |                           | 1,266,210   | 1,279,000 | 0                                       |
| 62871N AD 7          | NAB HOLDINGS TL B.....                        |  |         | 05/15/2014..... | CREDIT SUISSE FIRST BOSTON..... |                           | 397,794     | 400,800   | 0                                       |
| 65441C AB 9          | NINE WEST (JASPER) TL B.....                  |  |         | 09/18/2014..... | MORGAN STANLEY & CO.....        |                           | 591,388     | 605,000   | 0                                       |
| 65556H AF 0          | NORCRAFT COS.....                             |  |         | 11/12/2013..... | RBC CAPITAL MARKETS.....        |                           | 224,861     | 224,301   | 0                                       |
| 68347R AC 3          | OPAL ACQ ONE CALL MED TL 1LIEN.....           |  |         | 12/11/2013..... | BANK OF AMERICA.....            |                           | 409,953     | 413,051   | 0                                       |
| 69866V AB 5          | PHILLIPS-MEDISIZE CORP TL.....                |  |         | 06/13/2014..... | GOLDMAN SACHS.....              |                           | 672,123     | 675,500   | 0                                       |
| 71715D AJ 7          | PHARMEDIUM TL.....                            |  |         | 01/23/2014..... | JP MORGAN SECURITIES INC.....   |                           | 397,005     | 399,000   | 0                                       |
| 74044T AB 5          | PREGIS HOLDING I CORP.....                    |  |         | 05/15/2014..... | GOLDMAN SACHS.....              |                           | 443,619     | 448,100   | 0                                       |
| 74756E AM 2          | GENERATION BRANDS (QUALITY HOME) TL B.....    |  |         | 01/06/2014..... | WELLS FARGO FINANCIAL.....      |                           | 1,933,560   | 1,952,000 | 0                                       |
| 75418K AG 8          | RAVAGO HOLDINGS TL B.....                     |  |         | 12/19/2013..... | WELLS FARGO FINANCIAL.....      |                           | 969,012     | 978,800   | 0                                       |
| 75421W AD 4          | RAVEN POWER FINANCE TL B.....                 |  |         | 12/16/2013..... | DEUTSCHE BANK.....              |                           | 991,089     | 1,001,100 | 0                                       |
| 76970M AG 2          | ROAD INFRASTRUCTURE TL B.....                 |  |         | 11/04/2014..... | CREDIT SUISSE FIRST BOSTON..... |                           | 234,109     | 242,600   | 0                                       |
| 77927L AM 3          | ROUNDYS SUPERMARKETS TL B.....                |  |         | 02/28/2014..... | VARIOUS.....                    |                           | 1,567,969   | 1,590,500 | 0                                       |
| 78481H AE 6          | STS OPERATING INC TL.....                     |  |         | 02/11/2014..... | BARCLAYS CAPITAL.....           |                           | 473,023     | 475,400   | 0                                       |
| 79543N AE 7          | SALIX PHARMACEUTICALS TL B.....               |  |         | 12/17/2013..... | JEFFERIES & COMPANY INC.....    |                           | 888,535     | 893,000   | 0                                       |
| 81732L AL 2          | SEQUA CORP TL B.....                          |  |         | 03/06/2014..... | VARIOUS.....                    |                           | 2,674,953   | 2,712,847 | 0                                       |
| 81760H AB 8          | SERVICEMASTER CO TL B.....                    |  |         | 11/18/2013..... | DEUTSCHE BANK.....              |                           | 230,594     | 235,000   | 0                                       |
| 82087U AB 3          | SHEARERS FOODS TL.....                        |  |         | 06/19/2014..... | CREDIT SUISSE FIRST BOSTON..... |                           | 343,987     | 344,849   | 0                                       |
| 84130D AD 0          | SOUTHCROSS ENERGY PARTNERS TL.....            |  |         | 07/29/2014..... | WELLS FARGO FINANCIAL.....      |                           | 326,659     | 328,300   | 0                                       |
| 84130E AC 0          | SOUTHCROSS HOLDINGS TL B.....                 |  |         | 08/12/2014..... | VARIOUS.....                    |                           | 996,697     | 1,000,449 | 0                                       |
| 86880N AP 8          | SURGERY CENTER HOLDINGS TL.....               |  |         | 07/24/2014..... | JEFFERIES & COMPANY INC.....    |                           | 1,306,236   | 1,312,800 | 0                                       |
| 86880N AR 4          | SURGERY CENTER HLDS 2ND LIEN.....             |  |         | 09/08/2014..... | JEFFERIES & COMPANY INC.....    |                           | 709,076     | 717,840   | 0                                       |
| 87258W AB 1          | TMK HAWK PARENT TL.....                       |  |         | 09/26/2014..... | CREDIT SUISSE FIRST BOSTON..... |                           | 924,355     | 929,000   | 0                                       |
| 87262C AL 7          | TPF GENERATION HOLDINGS TL B.....             |  |         | 09/19/2014..... | UBS WARBURG.....                |                           | 922,478     | 953,197   | 0                                       |
| 87309L AK 4          | TWCC HOLDING CORP TL B.....                   |  |         | 05/22/2014..... | VARIOUS.....                    |                           | 2,007,037   | 2,070,242 | 0                                       |
| 87309L AM 0          | TWCC HOLDING CORP TL.....                     |  |         | 09/16/2014..... | VARIOUS.....                    |                           | 1,611,287   | 1,643,084 | 0                                       |
| 87978G AE 9          | TEMPLAR ENERGY LLC TL 2LIEN.....              |  |         | 10/23/2014..... | CITIGROUP GLOBAL MARKETS.....   |                           | 1,264,983   | 1,327,000 | 0                                       |
| 88065V AC 2          | TENSAR CORP TL.....                           |  |         | 07/08/2014..... | UBS WARBURG.....                |                           | 851,400     | 860,000   | 0                                       |
| 89365N AB 7          | TRANSFIRST INC TL.....                        |  |         | 11/07/2014..... | JEFFERIES & COMPANY INC.....    |                           | 395,831     | 399,100   | 0                                       |
| 90980N AG 9          | UNITED CENTRAL INDUSTRIAL TL B.....           |  |         | 04/04/2014..... | BARCLAYS CAPITAL.....           |                           | 264,005     | 266,000   | 0                                       |
| 91759U AM 7          | UTEX INDUSTRIES INC TL B.....                 |  |         | 05/16/2014..... | BANK OF AMERICA.....            |                           | 445,760     | 448,000   | 0                                       |
| 92553J AL 0          | VEYANCE TECHNOLOGIES TL.....                  |  |         | 10/17/2014..... | BARCLAYS CAPITAL.....           |                           | 413,202     | 415,279   | 0                                       |
| 92850Q AB 6          | VIVA ALAMO TL B.....                          |  |         | 02/14/2014..... | CITIGROUP GLOBAL MARKETS.....   |                           | 896,940     | 906,000   | 0                                       |
| 92867R AD 1          | VOLKSWAGEN AUTO LOAN ENHANCED 14-1 A4.....    |  |         | 04/23/2014..... | JP MORGAN SECURITIES INC.....   |                           | 999,911     | 1,000,000 | 0                                       |
| 92939E AC 6          | WP MUSTANG HOLDINGS TL B.....                 |  |         | 05/29/2014..... | GOLDMAN SACHS.....              |                           | 1,043,163   | 1,053,700 | 0                                       |
| 92939E AE 2          | WP MUSTANG HOLDINGS TL B 2ND LIEN.....        |  |         | 07/24/2014..... | CREDIT SUISSE FIRST BOSTON..... |                           | 441,100     | 440,000   | 0                                       |
| BL1022 96 3          | CULLIGAN INTERNATIONAL TL.....                |  |         | 05/29/2014..... | VARIOUS.....                    |                           | 1,825,176   | 1,857,116 | 455                                     |
| BL1159 44 3          | INTERNAP NETWORK SRVS TL.....                 |  |         | 11/27/2013..... | JEFFERIES & COMPANY INC.....    |                           | 194,562     | 194,562   | 0                                       |



SCHEDULE D - PART 3

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

| 1                                                                     |    |   | 2                                     |  | 3       | 4               | 5                               |  | 6                         | 7                | 8                | 9                                       |
|-----------------------------------------------------------------------|----|---|---------------------------------------|--|---------|-----------------|---------------------------------|--|---------------------------|------------------|------------------|-----------------------------------------|
| CUSIP Identification                                                  |    |   | Description                           |  | Foreign | Date Acquired   | Name of Vendor                  |  | Number of Shares of Stock | Actual Cost      | Par Value        | Paid for Accrued Interest and Dividends |
| L7300K                                                                | AB | 0 | ORTHO-CLINICAL DIAGNOSTICS TL B.....  |  |         | 10/17/2014..... | BARCLAYS CAPITAL.....           |  |                           | .....1,328,233   | .....1,342,530   | .....0                                  |
| 88156L                                                                | AC | 4 | TERVITA CORP.....                     |  | A.....  | 12/23/2014..... | RBC CAPITAL MARKETS.....        |  |                           | .....588,990     | .....677,000     | .....6,620                              |
| C0787C                                                                | AB | 5 | BAUER PERFORMANCE SPORTS TL B.....    |  | A.....  | 04/02/2014..... | BANK OF AMERICA.....            |  |                           | .....831,820     | .....836,000     | .....0                                  |
| C7030J                                                                | AB | 0 | OSUM PRODUCTION TL.....               |  | A.....  | 07/30/2014..... | BARCLAYS CAPITAL.....           |  |                           | .....902,906     | .....915,530     | .....0                                  |
| C8843Q                                                                | AB | 9 | TERVITA CORP TL B.....                |  | A.....  | 09/29/2014..... | VARIOUS.....                    |  |                           | .....1,577,286   | .....1,584,266   | .....0                                  |
| 81172U                                                                | AB | 1 | SEADRILL OPERATING TL B.....          |  | F.....  | 10/17/2014..... | VARIOUS.....                    |  |                           | .....1,101,939   | .....1,121,052   | .....0                                  |
| 87305X                                                                | AB | 2 | TEAMVIEWER (REGIT EINS) TL B.....     |  | R.....  | 07/03/2014..... | BANK OF AMERICA.....            |  |                           | .....1,118,959   | .....1,147,650   | .....0                                  |
| BL1287                                                                | 88 | 9 | TECH FINANCE (TECHNICOLOR) TL B.....  |  | F.....  | 04/28/2014..... | MORGAN STANLEY & CO.....        |  |                           | .....1,147,600   | .....1,147,600   | .....0                                  |
| D5929G                                                                | AB | 3 | ORION ENGINEERED CARBONS TL B.....    |  | F.....  | 08/07/2014..... | GOLDMAN SACHS.....              |  |                           | .....980,298     | .....990,200     | .....0                                  |
| L1300R                                                                | AB | 8 | CD&R MILLENNIUM (MAUSER) TL.....      |  | F.....  | 06/30/2014..... | CREDIT SUISSE FIRST BOSTON..... |  |                           | .....858,685     | .....863,000     | .....0                                  |
| L2465B                                                                | AJ | 5 | DELTA 2 LUX SARL (F1) TL B.....       |  | F.....  | 08/19/2014..... | VARIOUS.....                    |  |                           | .....1,644,906   | .....1,654,031   | .....0                                  |
| L3434L                                                                | AC | 4 | EVERGREEN SKILLS (SKILLSOFT) TL.....  |  | F.....  | 09/23/2014..... | BARCLAYS CAPITAL.....           |  |                           | .....2,286,496   | .....2,307,800   | .....0                                  |
| L3462M                                                                | AB | 9 | EXPRO FINSERVICES TL B.....           |  | F.....  | 08/12/2014..... | GOLDMAN SACHS.....              |  |                           | .....2,006,150   | .....2,036,700   | .....0                                  |
| L7256G                                                                | AD | 9 | OXEA SARL TL B2.....                  |  | F.....  | 10/24/2014..... | VARIOUS.....                    |  |                           | .....1,099,936   | .....1,126,515   | .....0                                  |
| L9308U                                                                | AC | 4 | TRAVELPORT FINANCE LUX SARL TL B..... |  | F.....  | 08/19/2014..... | VARIOUS.....                    |  |                           | .....2,365,975   | .....2,389,813   | .....0                                  |
| N2109E                                                                | AF | 7 | CLONDALKIN ACQUISITION BV TL B.....   |  | F.....  | 09/30/2014..... | DEUTSCHE BANK.....              |  |                           | .....577,800     | .....591,100     | .....0                                  |
| N8433W                                                                | AC | 8 | SYNCREON GROUP TL B.....              |  | F.....  | 12/02/2013..... | MORGAN STANLEY & CO.....        |  |                           | .....558,938     | .....565,000     | .....0                                  |
| Q3930A                                                                | AC | 2 | FMG RESOURCES AUGUST 2006 TL.....     |  | F.....  | 10/17/2014..... | CREDIT SUISSE FIRST BOSTON..... |  |                           | .....445,263     | .....460,221     | .....0                                  |
| Y2112M                                                                | AB | 1 | DRILLSHIPS OCEAN VENTURES TL B.....   |  | F.....  | 09/17/2014..... | VARIOUS.....                    |  |                           | .....1,109,945   | .....1,118,766   | .....0                                  |
| 3899999. Total - Bonds - Industrial and Miscellaneous.....            |    |   |                                       |  |         |                 |                                 |  |                           | .....92,728,932  | .....93,705,124  | .....15,238                             |
| 8399997. Total - Bonds - Part 3.....                                  |    |   |                                       |  |         |                 |                                 |  |                           | .....111,440,526 | .....111,057,148 | .....76,141                             |
| 8399998. Total - Bonds - Summary Item from Part 5.....                |    |   |                                       |  |         |                 |                                 |  |                           | .....27,255,596  | .....27,439,671  | .....0                                  |
| 8399999. Total - Bonds.....                                           |    |   |                                       |  |         |                 |                                 |  |                           | .....138,696,122 | .....138,496,819 | .....76,141                             |
| Preferred Stocks - Industrial and Miscellaneous                       |    |   |                                       |  |         |                 |                                 |  |                           |                  |                  |                                         |
| 61762V                                                                | 20 | 0 | MORGAN STANLEY 7.125000%.....         |  |         | 04/11/2014..... | JANNEY MONTGOMERY SCOTT.....    |  | .....265,000,000          | .....7,057,264   | .....0.00        | .....0                                  |
| 8499999. Total - Preferred Stocks - Industrial and Miscellaneous..... |    |   |                                       |  |         |                 |                                 |  |                           | .....7,057,264   | XXX              | .....0                                  |
| 8999997. Total - Preferred Stocks - Part 3.....                       |    |   |                                       |  |         |                 |                                 |  |                           | .....7,057,264   | XXX              | .....0                                  |
| 8999999. Total - Preferred Stocks.....                                |    |   |                                       |  |         |                 |                                 |  |                           | .....7,057,264   | XXX              | .....0                                  |
| 9899999. Total - Preferred and Common Stocks.....                     |    |   |                                       |  |         |                 |                                 |  |                           | .....7,057,264   | XXX              | .....0                                  |
| 9999999. Total - Bonds, Preferred and Common Stocks.....              |    |   |                                       |  |         |                 |                                 |  |                           | .....145,753,386 | XXX              | .....76,141                             |

**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                                                   |
|----------------------|-------------|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|----|-----------------------------------------|------------------------------------------|-------------------------------------------|-----------------------------------------------------------|--------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|------------------------------------------------------|
|                      |             | F<br>o<br>r<br>e<br>i<br>g<br>n |               |                   |                           |               |           |             |    | 11                                      | 12                                       | 13                                        | 14                                                        | 15                                   |                                            |                                               |                                          |                                  |                               |                                                      |
|                      |             |                                 | Disposal Date |                   |                           |               |           |             |    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year |
| CUSIP Identification | Description |                                 |               | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost |    |                                         |                                          |                                           |                                                           |                                      |                                            |                                               |                                          |                                  |                               |                                                      |

**Bonds - U.S. Government**

|         |                                      |   |                                         |    |             |              |  |  |             |             |             |             |        |        |        |        |        |             |        |        |        |          |             |
|---------|--------------------------------------|---|-----------------------------------------|----|-------------|--------------|--|--|-------------|-------------|-------------|-------------|--------|--------|--------|--------|--------|-------------|--------|--------|--------|----------|-------------|
| 38374C  | ZR                                   | 5 | GOVERNMENT NATL MTG ASSOC 03 84 GT..... | .. | 12/01/2014. | PAYDOWN..... |  |  | .....19,050 | .....19,050 | .....19,166 | .....19,050 | .....0 | .....0 | .....0 | .....0 | .....0 | .....19,050 | .....0 | .....0 | .....0 | .....485 | 07/20/2032. |
| 0599999 | Total - Bonds - U.S. Government..... |   |                                         |    |             |              |  |  | .....19,050 | .....19,050 | .....19,166 | .....19,050 | .....0 | .....0 | .....0 | .....0 | .....0 | .....19,050 | .....0 | .....0 | .....0 | .....485 | XXX         |

**Bonds - U.S. Special Revenue and Special Assessment**

|         |                                                                   |   |                                          |    |             |                        |  |  |                |                |                |              |        |            |        |            |        |                |        |        |        |             |             |
|---------|-------------------------------------------------------------------|---|------------------------------------------|----|-------------|------------------------|--|--|----------------|----------------|----------------|--------------|--------|------------|--------|------------|--------|----------------|--------|--------|--------|-------------|-------------|
| 31294K  | ZF                                                                | 5 | FEDERAL HOME LOAN MTG CORP #E01642.....  | .. | 12/01/2014. | PAYDOWN.....           |  |  | .....61,510    | .....61,510    | .....61,212    | .....61,475  | .....0 | .....35    | .....0 | .....35    | .....0 | .....61,510    | .....0 | .....0 | .....0 | .....1,666  | 05/01/2019. |
| 31294K  | ZT                                                                | 5 | FEDERAL HOME LOAN MTG CORP #E01654.....  | .. | 12/01/2014. | PAYDOWN.....           |  |  | .....30,661    | .....30,661    | .....30,518    | .....30,643  | .....0 | .....18    | .....0 | .....18    | .....0 | .....30,661    | .....0 | .....0 | .....0 | .....783    | 06/01/2019. |
| 3136AD  | DN                                                                | 6 | FANNIE MAE 13-33 DP.....                 | .. | 12/01/2014. | PAYDOWN.....           |  |  | .....104,607   | .....104,607   | .....98,330    | .....0       | .....0 | .....398   | .....0 | .....398   | .....0 | .....104,607   | .....0 | .....0 | .....0 | .....1,062  | 08/25/2042. |
| 3136AG  | MS                                                                | 8 | FANNIE MAE 13-108 BA.....                | .. | 12/01/2014. | PAYDOWN.....           |  |  | .....89,283    | .....89,283    | .....91,515    | .....0       | .....0 | .....(147) | .....0 | .....(147) | .....0 | .....89,283    | .....0 | .....0 | .....0 | .....1,291  | 03/25/2037. |
| 3137B8  | PP                                                                | 6 | FREDDIE MAC -4322 PA.....                | .. | 12/01/2014. | PAYDOWN.....           |  |  | .....93,048    | .....93,048    | .....98,224    | .....0       | .....0 | .....(236) | .....0 | .....(236) | .....0 | .....93,048    | .....0 | .....0 | .....0 | .....1,386  | 03/15/2044. |
| 3138MK  | SJ                                                                | 1 | FEDERAL NATIONAL MTG ASSOC #AQ4448.....  | .. | 12/01/2014. | PAYDOWN.....           |  |  | .....58,025    | .....58,025    | .....61,089    | .....58,165  | .....0 | .....(140) | .....0 | .....(140) | .....0 | .....58,025    | .....0 | .....0 | .....0 | .....1,038  | 11/01/2042. |
| 31393A  | PQ                                                                | 4 | FEDERAL NATIONAL MTG ASSOC 03 22 UC..... | .. | 12/01/2014. | PAYDOWN.....           |  |  | .....42,402    | .....42,402    | .....39,998    | .....42,118  | .....0 | .....284   | .....0 | .....284   | .....0 | .....42,402    | .....0 | .....0 | .....0 | .....833    | 12/25/2032. |
| 31394B  | HM                                                                | 9 | FEDERAL NATIONAL MTG ASSOC 04 84 CD..... | .. | 02/01/2014. | PAYDOWN.....           |  |  | .....7,304     | .....7,304     | .....6,876     | .....7,263   | .....0 | .....40    | .....0 | .....40    | .....0 | .....7,304     | .....0 | .....0 | .....0 | .....29     | 10/25/2018. |
| 31394X  | YW                                                                | 0 | FEDERAL HM LN MTG CORP 2790 DY.....      | .. | 12/01/2014. | PAYDOWN.....           |  |  | .....476,487   | .....476,487   | .....443,654   | .....473,437 | .....0 | .....3,050 | .....0 | .....3,050 | .....0 | .....476,487   | .....0 | .....0 | .....0 | .....11,357 | 05/15/2019. |
| 65821F  | EQ                                                                | 5 | NORTH CAROLINA ST HSG FIN AGY.....       | .. | 06/02/2014. | SINK FUND PAYMENT..... |  |  | .....125,000   | .....125,000   | .....132,655   | .....125,857 | .....0 | .....(857) | .....0 | .....(857) | .....0 | .....125,000   | .....0 | .....0 | .....0 | .....4,377  | 07/01/2036. |
| 3199999 | Total - Bonds - U.S. Special Revenue and Special Assessments..... |   |                                          |    |             |                        |  |  | .....1,088,327 | .....1,088,327 | .....1,064,071 | .....798,958 | .....0 | .....2,445 | .....0 | .....2,445 | .....0 | .....1,088,327 | .....0 | .....0 | .....0 | .....23,822 | XXX         |

**Bonds - Industrial and Miscellaneous**

|        |    |   |                                       |    |             |                        |  |  |                |                |                |                |            |             |        |             |        |                |        |             |             |              |             |
|--------|----|---|---------------------------------------|----|-------------|------------------------|--|--|----------------|----------------|----------------|----------------|------------|-------------|--------|-------------|--------|----------------|--------|-------------|-------------|--------------|-------------|
| 00828C | AF | 0 | AFFINIA GROUP INC TL B2.....          | .. | 12/31/2014. | SINK FUND PAYMENT..... |  |  | .....121,097   | .....121,097   | .....120,492   | .....121,026   | .....0     | .....71     | .....0 | .....71     | .....0 | .....121,097   | .....0 | .....0      | .....0      | .....2,841   | 04/27/2020. |
| 00828K | AF | 2 | AFFINION GROUP INC TL B.....          | .. | 06/30/2014. | VARIOUS.....           |  |  | .....2,107,185 | .....2,130,457 | .....2,079,870 | .....2,086,151 | .....2,059 | .....3,187  | .....0 | .....5,246  | .....0 | .....2,091,397 | .....0 | .....15,788 | .....15,788 | .....62,159  | 04/30/2018. |
| 01862L | AM | 0 | ALLIANCE LAUNDRY TL.....              | .. | 12/31/2014. | SINK FUND PAYMENT..... |  |  | .....8,251     | .....8,251     | .....8,107     | .....0         | .....0     | .....5      | .....0 | .....5      | .....0 | .....8,251     | .....0 | .....0      | .....0      | .....8       | 12/10/2018. |
| 03021B | AB | 0 | AMERICAN TIRE DISTRIBUTORS TL.....    | .. | 12/31/2014. | SINK FUND PAYMENT..... |  |  | .....4,100     | .....4,100     | .....4,100     | .....0         | .....0     | .....0      | .....0 | .....0      | .....0 | .....4,100     | .....0 | .....0      | .....0      | .....59      | 06/01/2018. |
| 03759D | AB | 4 | APEX TOOL GROUP LLC TL B.....         | .. | 12/31/2014. | SINK FUND PAYMENT..... |  |  | .....16,274    | .....16,274    | .....16,042    | .....0         | .....0     | .....11     | .....0 | .....11     | .....0 | .....16,274    | .....0 | .....0      | .....0      | .....269     | 01/31/2020. |
| 03976G | AB | 4 | ARDEN GROUP TL.....                   | .. | 12/31/2014. | SINK FUND PAYMENT..... |  |  | .....11,513    | .....11,513    | .....11,397    | .....0         | .....0     | .....7      | .....0 | .....7      | .....0 | .....11,513    | .....0 | .....0      | .....0      | .....364     | 02/19/2020. |
| 03979V | AK | 8 | ARDENT MEDICAL SERVICES TL B.....     | .. | 02/27/2014. | VARIOUS.....           |  |  | .....407,488   | .....405,900   | .....401,841   | .....401,841   | .....0     | .....0      | .....0 | .....0      | .....0 | .....401,841   | .....0 | .....5,647  | .....5,647  | .....5,249   | 07/02/2018. |
| 045456 | AA | 8 | ASSOCIATED ASPHALT PARTN.....         | .. | 04/24/2014. | VARIOUS.....           |  |  | .....986,170   | .....941,000   | .....945,435   | .....944,607   | .....0     | .....(317)  | .....0 | .....(317)  | .....0 | .....944,290   | .....0 | .....41,880 | .....41,880 | .....54,680  | 02/15/2018. |
| 04765B | AD | 4 | ATKORE INTERNATIONAL TL.....          | .. | 12/31/2014. | SINK FUND PAYMENT..... |  |  | .....3,571     | .....3,571     | .....3,556     | .....0         | .....0     | .....1      | .....0 | .....1      | .....0 | .....3,571     | .....0 | .....0      | .....0      | .....92      | 04/09/2021. |
| 04930B | AF | 9 | ATLAS ENERGY LP TL B.....             | .. | 12/31/2014. | SINK FUND PAYMENT..... |  |  | .....5,707     | .....5,707     | .....5,650     | .....5,709     | .....0     | .....(2)    | .....0 | .....(2)    | .....0 | .....5,707     | .....0 | .....0      | .....0      | .....234     | 07/31/2019. |
| 05107B | AC | 0 | AUGUST US HOLDING CO TL 2L.....       | .. | 06/11/2014. | VARIOUS.....           |  |  | .....69,340    | .....68,450    | .....78,875    | .....68,567    | .....0     | .....54     | .....0 | .....54     | .....0 | .....68,621    | .....0 | .....719    | .....719    | .....3,636   | 04/26/2019. |
| 05542U | AB | 3 | BBTS BORROWER TL B.....               | .. | 08/04/2014. | VARIOUS.....           |  |  | .....1,796,004 | .....1,778,311 | .....1,764,962 | .....1,764,962 | .....0     | .....13,349 | .....0 | .....13,349 | .....0 | .....1,778,311 | .....0 | .....17,694 | .....17,694 | .....114,336 | 06/04/2019. |
| 05543C | AC | 0 | BOBS DISCOUNT FURNITURE TL.....       | .. | 12/31/2014. | SINK FUND PAYMENT..... |  |  | .....8,930     | .....8,930     | .....8,751     | .....0         | .....0     | .....14     | .....0 | .....14     | .....0 | .....8,930     | .....0 | .....0      | .....0      | .....332     | 02/12/2021. |
| 05604X | AK | 2 | BWAY HOLDING TL B.....                | .. | 12/31/2014. | SINK FUND PAYMENT..... |  |  | .....8,866     | .....8,866     | .....8,777     | .....0         | .....0     | .....2      | .....0 | .....2      | .....0 | .....8,866     | .....0 | .....0      | .....0      | .....33      | 08/14/2020. |
| 10524M | AK | 3 | BRAND ENERGY & INFRASTR TL B.....     | .. | 12/31/2014. | SINK FUND PAYMENT..... |  |  | .....17,938    | .....17,938    | .....17,848    | .....17,930    | .....0     | .....8      | .....0 | .....8      | .....0 | .....17,938    | .....0 | .....0      | .....0      | .....328     | 11/26/2020. |
| 11221M | AB | 7 | BRONCO MIDSTREAM TL B.....            | .. | 11/20/2014. | SINK FUND PAYMENT..... |  |  | .....149,611   | .....149,611   | .....148,115   | .....148,718   | .....0     | .....892    | .....0 | .....892    | .....0 | .....149,611   | .....0 | .....0      | .....0      | .....3,926   | 08/15/2020. |
| 12667F | AH | 8 | COUNTRYWIDE ALT LN TR 04 2CB 1A2..... | .. | 10/01/2014. | PAYDOWN.....           |  |  | .....478,275   | .....478,275   | .....482,011   | .....478,275   | .....0     | .....0      | .....0 | .....0      | .....0 | .....478,275   | .....0 | .....0      | .....0      | .....10,331  | 03/25/2034. |
| 12670N | AB | 9 | CWGS GROUP TL B.....                  | .. | 12/31/2014. | VARIOUS.....           |  |  | .....298,997   | .....294,576   | .....291,631   | .....291,805   | .....0     | .....1,880  | .....0 | .....1,880  | .....0 | .....293,684   | .....0 | .....5,313  | .....5,313  | .....8,064   | 02/20/2020. |
| 12768Q | AB | 5 | CAESARS GROWTH PROPERTIES TL B.....   | .. | 12/31/2014. | VARIOUS.....           |  |  | .....437,907   | .....437,373   | .....435,290   | .....0         | .....0     | .....59     | .....0 | .....59     | .....0 | .....435,300   | .....0 | .....2,607  | .....2,607  | .....1,097   | 05/08/2021. |
| 14076C | AB | 9 | CARAUSTAR INDUSTRIES TL.....          | .. | 12/31/2014. | SINK FUND PAYMENT..... |  |  | .....7,577     | .....7,577     | .....7,593     | .....7,580     | .....0     | .....(3)    | .....0 | .....(3)    | .....0 | .....7,577     | .....0 | .....0      | .....0      | .....366     | 05/01/2019. |
| 14173V | AE | 3 | ONEX CARESTREAM HEALTH TL B.....      | .. | 12/31/2014. | SINK FUND PAYMENT..... |  |  | .....123,329   | .....123,329   | .....121,479   | .....122,941   | .....0     | .....387    | .....0 | .....387    | .....0 | .....123,329   | .....0 | .....0      | .....0      | .....4,169   | 06/07/2019. |
| 16282F | AC | 5 | CHECKOUT HLDGS (CATALINA) TL.....     | .. | 12/31/2014. | SINK FUND PAYMENT..... |  |  | .....3,303     | .....3,303     | .....3,253     | .....0         | .....0     | .....0      | .....0 | .....0      | .....0 | .....3,303     | .....0 | .....0      | .....0      | .....39      | 04/09/2021. |
| 17875L | AH | 2 | CITYCENTER HOLDINGS TL B.....         | .. | 04/04/2014. | VARIOUS.....           |  |  | .....591,938   | .....589,000   | .....583,110   | .....583,332   | .....0     | .....298    | .....0 | .....298    | .....0 | .....583,629   | .....0 | .....8,308  | .....8,308  | .....14,370  | 10/16/2020. |
| 25253A | AL | 2 | DSI RENAL (DIALYSIS NEWCO) TL B.....  | .. | 12/31/2014. | VARIOUS.....           |  |  | .....723,709   | .....721,646   | .....718,054   | .....0         | .....0     | .....165    | .....0 | .....165    | .....0 | .....718,219   | .....0 | .....5,490  | .....5,490  | .....5,670   | 04/23/2021. |
| 25385V | AC | 7 | DIGITAL INSIGHT CORP TL.....          | .. | 01/13/2014. | SINK FUND PAYMENT..... |  |  | .....496,000   | .....496,000   | .....493,520   | .....493,633   | .....0     | .....2,367  | .....0 | .....2,367  | .....0 | .....496,000   | .....0 | .....0      | .....0      | .....4,319   | 10/16/2019. |
| 28383F | AF | 1 | EL POLLO LOCO INC TL.....             | .. | 04/04/2014. | VARIOUS.....           |  |  | .....222,324   | .....220,400   | .....219,298   | .....219,365   | .....0     | .....107    | .....0 | .....107    | .....0 | .....219,472   | .....0 | .....2,852  | .....2,852  | .....5,561   | 10/11/2018. |
| 28501K | AK | 6 | ELECTRICAL COMPONENTS TL B.....       | .. | 12/31/2014. | SINK FUND PAYMENT..... |  |  | .....792       | .....792       | .....788       | .....0         | .....0     | .....0      | .....0 | .....0      | .....0 | .....792       | .....0 | .....0      | .....0      | .....18      | 05/28/2021. |

SCHEDULE D - PART 4

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

E14.1

| 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                                   |  |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                | Number of Shares of Stock | Consideration   | Par Value      | Actual Cost     | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 29410B AB 4          | ENVISION PHARMACEUTICAL TL.....               |  |  | ..                              | 12/31/2014.   | SINK FUND PAYMENT.....           |                           | .....6,870      | .....6,870     | .....6,801      | .....6,858                              | .....0                                   | .....12                                   | .....0                                                    | .....12                              | .....0                                     | .....6,870                                    | .....0                                   | .....0                           | .....0                        | .....249                                             | 11/04/2020.                      |
| 30068H AF 5          | EXCELITAS TECH TL.....                        |  |  | ..                              | 12/31/2014.   | VARIOUS.....                     |                           | .....351,414    | .....349,228   | .....345,736    | .....345,863                            | .....0                                   | .....250                                  | .....0                                                    | .....250                             | .....0                                     | .....346,113                                  | .....0                                   | .....5,301                       | .....5,301                    | .....10,437                                          | 11/02/2020.                      |
| 31659H AD 3          | FIELDWOOD ENERGY TL B.....                    |  |  | ..                              | 12/31/2014.   | SINK FUND PAYMENT.....           |                           | .....530        | .....530       | .....510        | .....0                                  | .....0                                   | .....1                                    | .....0                                                    | .....1                               | .....0                                     | .....530                                      | .....0                                   | .....0                           | .....0                        | .....3                                               | 09/28/2018.                      |
| 31850F AJ 1          | FIRST AMERICAN PAYMENT SYS TL B.....          |  |  | ..                              | 11/03/2014.   | VARIOUS.....                     |                           | .....425,275    | .....428,232   | .....430,373    | .....426,091                            | .....3,811                               | .....(501)                                | .....0                                                    | .....3,310                           | .....0                                     | .....429,401                                  | .....0                                   | .....(4,127)                     | .....(4,127)                  | .....21,622                                          | 10/12/2018.                      |
| 32007U BJ 7          | FIRST DATA CORP TL C1.....                    |  |  | ..                              | 05/01/2014.   | VARIOUS.....                     |                           | .....1,875,793  | .....1,867,952 | .....1,834,280  | .....1,836,602                          | .....0                                   | .....1,846                                | .....0                                                    | .....1,846                           | .....0                                     | .....1,838,448                                | .....0                                   | .....37,345                      | .....37,345                   | .....19,031                                          | 03/23/2018.                      |
| 32007U BL 2          | FIRST DATA CORP TL B1.....                    |  |  | ..                              | 01/16/2014.   | VARIOUS.....                     |                           | .....470,503    | .....467,000   | .....464,081    | .....464,306                            | .....0                                   | .....2,694                                | .....0                                                    | .....2,694                           | .....0                                     | .....467,000                                  | .....0                                   | .....3,503                       | .....3,503                    | .....2,387                                           | 09/24/2018.                      |
| 337367 AB 2          | FIRST UNION LEHMAN BRO COMM MTG 98 C2 A2..... |  |  | ..                              | 02/12/2014.   | PRIOR PERIOD INCOME.....         |                           | .....0          | .....0         | .....0          | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....0                                        | .....0                                   | .....0                           | .....0                        | .....101                                             | 11/18/2035.                      |
| 42216B AC 1          | HEALOGICS INC TL.....                         |  |  | ..                              | 04/08/2014.   | VARIOUS.....                     |                           | .....942,386    | .....935,928   | .....931,248    | .....931,248                            | .....0                                   | .....91                                   | .....0                                                    | .....91                              | .....0                                     | .....931,339                                  | .....0                                   | .....11,047                      | .....11,047                   | .....14,496                                          | 02/05/2019.                      |
| 42718H AC 1          | HERFF JONES INC TL B.....                     |  |  | ..                              | 12/11/2014.   | VARIOUS.....                     |                           | .....2,403,052  | .....2,393,060 | .....2,372,803  | .....2,373,778                          | .....0                                   | .....9,435                                | .....0                                                    | .....9,435                           | .....0                                     | .....2,383,214                                | .....0                                   | .....19,839                      | .....19,839                   | .....81,693                                          | 06/25/2019.                      |
| 42804V AN 1          | HERTZ CORP TL B2.....                         |  |  | ..                              | 12/31/2014.   | SINK FUND PAYMENT.....           |                           | .....4,862      | .....4,862     | .....4,752      | .....0                                  | .....0                                   | .....3                                    | .....0                                                    | .....3                               | .....0                                     | .....4,862                                    | .....0                                   | .....0                           | .....0                        | .....13                                              | 03/11/2018.                      |
| 43289D AC 7          | HILTON WORLDWIDE FINC TL B2.....              |  |  | ..                              | 01/27/2014.   | PRIOR PERIOD INCOME.....         |                           | .....0          | .....0         | .....0          | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....0                                        | .....0                                   | .....0                           | .....0                        | .....360                                             | 10/26/2020.                      |
| 43455J AJ 7          | HOFFMASTER GROUP INC TL.....                  |  |  | ..                              | 12/31/2014.   | VARIOUS.....                     |                           | .....169,849    | .....169,849   | .....168,157    | .....0                                  | .....0                                   | .....67                                   | .....0                                                    | .....67                              | .....0                                     | .....168,261                                  | .....0                                   | .....1,589                       | .....1,589                    | .....3,036                                           | 05/09/2020.                      |
| 44332E AK 2          | HUB INTERNATIONAL TL B.....                   |  |  | ..                              | 01/02/2014.   | PRIOR PERIOD INCOME.....         |                           | .....0          | .....0         | .....0          | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....0                                        | .....0                                   | .....0                           | .....0                        | .....3,198                                           | 10/02/2020.                      |
| 44701P AV 6          | HUNTSMAN INTL TL 10/13 2013-2 ADD.....        |  |  | ..                              | 12/04/2013.   | VARIOUS.....                     |                           | .....1,014,400  | .....1,014,400 | .....1,004,256  | .....1,004,256                          | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....1,004,256                                | .....0                                   | .....10,144                      | .....10,144                   | .....(3,891)                                         | 08/12/2021.                      |
| 45579D AB 3          | INDRA HOLDINGS (TOTES) TL.....                |  |  | ..                              | 10/31/2014.   | SINK FUND PAYMENT.....           |                           | .....5,125      | .....5,125     | .....5,074      | .....0                                  | .....0                                   | .....3                                    | .....0                                                    | .....3                               | .....0                                     | .....5,125                                    | .....0                                   | .....0                           | .....0                        | .....96                                              | 05/01/2021.                      |
| 45672U AB 1          | GEMINI HDPE TL.....                           |  |  | ..                              | 10/31/2014.   | SINK FUND PAYMENT.....           |                           | .....1,449      | .....1,449     | .....1,442      | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....1,449                                    | .....0                                   | .....0                           | .....0                        | .....15                                              | 08/06/2021.                      |
| 46284P AM 6          | IRON MOUNTAIN INC.....                        |  |  | ..                              | 12/30/2014.   | CALLED BY ISSUER at 104.188..... |                           | .....777,242    | .....746,000   | .....794,490    | .....774,207                            | .....0                                   | .....(7,066)                              | .....0                                                    | .....(7,066)                         | .....0                                     | .....767,141                                  | .....0                                   | .....10,101                      | .....10,101                   | .....85,906                                          | 08/15/2021.                      |
| 464288 28 1          | ISHARES JP MORGAN EM BOND FD.....             |  |  | ..                              | 02/06/2014.   | CLSA CALYON SECURITIES.....      |                           | .....11,445,511 | .....106,000   | .....12,061,735 | .....11,375,082                         | .....686,653                             | .....0                                    | .....0                                                    | .....686,653                         | .....0                                     | .....12,061,735                               | .....0                                   | .....(616,224)                   | .....(616,224)                | .....88,863                                          |                                  |
| 47117F AG 2          | JASON INC TL.....                             |  |  | ..                              | 12/31/2014.   | SINK FUND PAYMENT.....           |                           | .....3,093      | .....3,093     | .....3,064      | .....0                                  | .....0                                   | .....2                                    | .....0                                                    | .....2                               | .....0                                     | .....3,093                                    | .....0                                   | .....0                           | .....0                        | .....89                                              | 06/30/2021.                      |
| 49387T AJ 5          | KIK CUSTOM PRODUCTS TL.....                   |  |  | ..                              | 12/31/2014.   | VARIOUS.....                     |                           | .....2,291,603  | .....2,294,771 | .....2,264,370  | .....2,253,395                          | .....13,055                              | .....(1,807)                              | .....0                                                    | .....11,248                          | .....0                                     | .....2,264,643                                | .....0                                   | .....26,960                      | .....26,960                   | .....9,896                                           | 04/29/2019.                      |
| 50209R AC 8          | LANDMARK AVIATION TL B.....                   |  |  | ..                              | 12/31/2014.   | SINK FUND PAYMENT.....           |                           | .....8,238      | .....8,238     | .....8,238      | .....8,047                              | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....8,238                                    | .....0                                   | .....0                           | .....0                        | .....222                                             | 10/25/2019.                      |
| 50209R AF 1          | LANDMARK AVIATION CAN TL.....                 |  |  | ..                              | 12/31/2014.   | SINK FUND PAYMENT.....           |                           | .....28,035     | .....28,035    | .....27,982     | .....28,018                             | .....0                                   | .....6                                    | .....0                                                    | .....6                               | .....0                                     | .....28,024                                   | .....0                                   | .....11                          | .....11                       | .....731                                             | 10/25/2019.                      |
| 513075 AY 7          | LAMAR MEDIA CORP.....                         |  |  | ..                              | 04/21/2014.   | CALLED BY ISSUER at 103.938..... |                           | .....2,078,760  | .....2,000,000 | .....2,080,000  | .....2,036,019                          | .....0                                   | .....(4,464)                              | .....0                                                    | .....(4,464)                         | .....0                                     | .....2,031,555                                | .....0                                   | .....47,205                      | .....47,205                   | .....81,375                                          | 04/15/2018.                      |
| 52108R AE 2          | LB-UBS COMM MTG TR 06 C4 A4.....              |  |  | ..                              | 12/11/2014.   | PAYDOWN.....                     |                           | .....43,410     | .....43,410    | .....37,002     | .....42,738                             | .....0                                   | .....671                                  | .....0                                                    | .....671                             | .....0                                     | .....43,410                                   | .....0                                   | .....0                           | .....0                        | .....1,423                                           | 06/15/2038.                      |
| 521865 AR 6          | LEAR CORP.....                                |  |  | ..                              | 03/20/2014.   | CALLED BY ISSUER at 103.938..... |                           | .....1,663,008  | .....1,600,000 | .....1,668,000  | .....1,629,847                          | .....0                                   | .....(2,752)                              | .....0                                                    | .....(2,752)                         | .....0                                     | .....1,627,095                                | .....0                                   | .....35,913                      | .....35,913                   | .....64,750                                          | 03/15/2018.                      |
| 55328H AB 7          | MPH ACQUISITION HOLDINGS TL B.....            |  |  | ..                              | 12/04/2014.   | SINK FUND PAYMENT.....           |                           | .....31,529     | .....31,529    | .....30,859     | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....31,529                                   | .....0                                   | .....0                           | .....0                        | .....115                                             | 03/31/2021.                      |
| 60001P AB 3          | CSM BAKERY SUPPLIES TL B.....                 |  |  | ..                              | 11/13/2014.   | VARIOUS.....                     |                           | .....2,936,313  | .....2,911,338 | .....2,882,794  | .....2,766,867                          | .....0                                   | .....2,791                                | .....0                                                    | .....2,791                           | .....0                                     | .....2,886,530                                | .....0                                   | .....49,784                      | .....49,784                   | .....90,526                                          | 07/03/2020.                      |
| 62871N AD 7          | NAB HOLDINGS TL B.....                        |  |  | ..                              | 12/31/2014.   | SINK FUND PAYMENT.....           |                           | .....2,004      | .....2,004     | .....1,989      | .....0                                  | .....0                                   | .....0                                    | .....0                                                    | .....0                               | .....0                                     | .....2,004                                    | .....0                                   | .....0                           | .....0                        | .....45                                              | 05/21/2021.                      |
| 62910T AB 1          | NFR ENERGY LLC/FIN CORP.....                  |  |  | ..                              | 05/06/2014.   | MERRILL LYNCH.....               |                           | .....1,451,953  | .....1,381,000 | .....1,379,561  | .....1,380,941                          | .....0                                   | .....111                                  | .....0                                                    | .....111                             | .....0                                     | .....1,381,053                                | .....0                                   | .....70,900                      | .....70,900                   | .....97,202                                          | 02/15/2017.                      |
| 63689E AC 9          | NATIONAL MENTOR HOLDINGS INC TL B.....        |  |  | ..                              | 01/31/2014.   | SINK FUND PAYMENT.....           |                           | .....1,404,318  | .....1,404,318 | .....1,357,587  | .....1,368,733                          | .....0                                   | .....35,585                               | .....0                                                    | .....35,585                          | .....0                                     | .....1,404,318                                | .....0                                   | .....0                           | .....0                        | .....7,860                                           | 02/09/2017.                      |
| 64021S AC 3          | NEIMAN MARCUS GROUP TL.....                   |  |  | ..                              | 03/14/2014.   | VARIOUS.....                     |                           | .....947,357    | .....938,000   | .....933,310    | .....933,452                            | .....0                                   | .....(130)                                | .....0                                                    | .....(130)                           | .....0                                     | .....933,322                                  | .....0                                   | .....14,035                      | .....14,035                   | .....12,624                                          | 10/25/2020.                      |
| 64887R AB 0          | TRIDENT USA HEALTH TLL B.....                 |  |  | ..                              | 12/31/2014.   | SINK FUND PAYMENT.....           |                           | .....133,070    | .....133,070   | .....132,121    | .....132,872                            | .....135                                 | .....64                                   | .....0                                                    | .....199                             | .....0                                     | .....133,070                                  | .....0                                   | .....0                           | .....0                        | .....8,433                                           | 07/31/2020.                      |
| 651290 AK 4          | NEWFIELD EXPLORATION CO.....                  |  |  | ..                              | 10/28/2014.   | CALLED BY ISSUER at 102.375..... |                           | .....2,047,500  | .....2,000,000 | .....2,092,500  | .....2,042,111                          | .....0                                   | .....(13,960)                             | .....0                                                    | .....(13,960)                        | .....0                                     | .....2,028,151                                | .....0                                   | .....19,349                      | .....19,349                   | .....135,770                                         | 05/15/2018.                      |
| 651714 AU 1          | NEWPAGE CORP TL EXIT.....                     |  |  | ..                              | 02/11/2014.   | VARIOUS.....                     |                           | .....2,385,124  | .....2,381,252 | .....2,400,799  | .....2,389,547                          | .....0                                   | .....(11,115)                             | .....0                                                    | .....(11,115)                        | .....0                                     | .....2,378,432                                | .....0                                   | .....6,692                       | .....6,692                    | .....64,589                                          | 12/21/2018.                      |
| 65441C AB 9          | NINE WEST (JASPER) TL B.....                  |  |  | ..                              | 12/31/2014.   | VARIOUS.....                     |                           | .....285,345    | .....292,975   | .....286,384    | .....0                                  | .....0                                   | .....98                                   | .....0                                                    | .....98                              | .....0                                     | .....286,516                                  | .....0                                   | .....(1,171)                     | .....(1,171)                  | .....1,044                                           | 10/08/2019.                      |
| 65556H AF 0          | NORCRAFT COS.....                             |  |  | ..                              | 12/31/2014.   | SINK FUND PAYMENT.....           |                           | .....8,972      | .....8,972     | .....8,944      | .....8,969                              | .....0                                   | .....3                                    | .....0                                                    | .....3                               | .....0                                     | .....8,972                                    | .....0                                   | .....0                           | .....0                        | .....313                                             | 12/13/2020.                      |
| 66439X AB 5          | NORTHEAST WIND CAPITAL II TL B.....           |  |  | ..                              | 12/31/2014.   | VARIOUS.....                     |                           | .....372,438    | .....372,438   | .....368,714    | .....371,813                            | .....18                                  | .....607                                  | .....0                                                    | .....625                             | .....0                                     | .....372,438                                  | .....0                                   | .....0                           | .....0                        | .....9,212                                           | 11/13/2020.                      |
| 67073E AP 5          | NUVEEN INVESTMENTS TL B 2LIEN.....            |  |  | ..                              | 10/01/2014.   | SINK FUND PAYMENT.....           |                           | .....776,200    | .....776,200   | .....776,200    | .....766,886                            | .....9,314                               | .....0                                    | .....0                                                    | .....9,314                           | .....0                                     | .....776,200                                  | .....0                                   | .....0                           | .....0                        | .....39,795                                          | 02/28/2019.                      |
| 67073E AQ 3          | NUVEEN INVESTMENTS TL B.....                  |  |  | ..                              | 03/31/2014.   | VARIOUS.....                     |                           | .....1,690,666  | .....1,684,350 | .....1,665,802  | .....1,666,263                          | .....0                                   | .....677                                  | .....0                                                    | .....677                             | .....0                                     | .....1,666,940                                | .....0                                   | .....23,726                      | .....23,726                   | .....11,992                                          | 05/13/2017.                      |
| 67448R AB 5          | OBSIDIAN NATURAL GAS TRUST.....               |  |  | ..                              | 12/01/2014.   | SINK FUND PAYMENT.....           |                           | .....233,254    | .....233,254   | .....230,922    | .....232,636                            | .....0                                   | .....618                                  | .....0                                                    | .....618                             | .....0                                     | .....233,254                                  | .....0                                   | .....0                           | .....0                        | .....8,917                                           | 11/02/2015.                      |
| 68347R AC 3          | OPAL ACQ ONE CALL MED TL 1LIEN.....           |  |  | ..                              | 12/31/2014.   | SINK FUND PAYMENT.....           |                           | .....19,826     | .....19,826    | .....19,638     | .....19,812                             | .....0                                   | .....13                                   | .....0                                                    | .....13                              | .....0                                     | .....19,826                                   | .....0                                   | .....0                           | .....0                        | .....624                                             | 11/27/2020.                      |
| 69866V AB 5          | PHILLIPS-MEDISIZE CORP TL.....                |  |  | ..                              | 12/31/2014.   | SINK FUND PAYMENT.....           |                           | .....3,378      | .....3,378     | .....3,361      | .....0                                  | .....0                                   | .....2                                    | .....0                                                    | .....2                               | .....0                                     | .....3,378                                    | .....0                                   | .....0                           | .....0                        | .....57                                              | 06/16/2021.                      |
| 70583G AQ 5          | PELICAN PRODUCTS INC TL.....                  |  |  | ..                              | 04/11/2014.   | VARIOUS.....                     |                           | .....1,175,484  | .....1,175,484 | .....1,168,978  | .....1,168,978                          | .....0                                   | .....6,506                                | .....0                                                    | .....6,506                           | .....0                                     | .....1,175,484                                | .....0                                   | .....0                           | .....0                        | .....40,397                                          | 04/10/2020.                      |

**SCHEDULE D - PART 4**

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

E14.2

| 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 |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser             | Number of Shares of Stock | Consideration  | Par Value      | Actual Cost    | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 71715D               | AJ          | 7 |                                 | 12/31/2014.   | SINK FUND PAYMENT.....        |                           | .....20,726    | .....20,726    | .....20,622    | ......0                                 | ......0                                  | ......9                                   | ......0                                                   | ......9                              | ......0                                    | .....20,726                                   | ......0                                  | ......0                          | ......0                       | .....534                                             | 01/28/2021.                      |
| 74044T               | AB          | 5 |                                 | 12/31/2014.   | SINK FUND PAYMENT.....        |                           | .....2,241     | .....2,241     | .....2,218     | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....2,241                                    | ......0                                  | ......0                          | ......0                       | ......51                                             | 05/20/2021.                      |
| 74756E               | AM          | 2 |                                 | 12/31/2014.   | SINK FUND PAYMENT.....        |                           | .....19,520    | .....19,520    | .....19,336    | .....19,018                             | ......0                                  | ......22                                  | ......0                                                   | ......22                             | ......0                                    | .....19,520                                   | ......0                                  | ......0                          | ......0                       | .....771                                             | 12/17/2018.                      |
| 75418K               | AG          | 8 |                                 | 11/12/2014.   | VARIOUS.....                  |                           | .....983,670   | .....978,800   | .....969,012   | .....969,012                            | ......0                                  | ......646                                 | ......0                                                   | ......646                            | ......0                                    | .....969,658                                  | ......0                                  | .....14,011                      | .....14,011                   | .....35,315                                          | 12/20/2020.                      |
| 75421W               | AD          | 4 |                                 | 07/10/2014.   | SINK FUND PAYMENT.....        |                           | .....1,002,505 | .....1,001,100 | .....991,089   | .....991,089                            | ......0                                  | .....11,416                               | ......0                                                   | .....11,416                          | ......0                                    | .....1,002,505                                | ......0                                  | ......0                          | ......0                       | .....27,049                                          | 12/19/2020.                      |
| 75605N               | AL          | 4 |                                 | 03/11/2014.   | SINK FUND PAYMENT.....        |                           | .....362,759   | .....362,759   | .....359,131   | .....359,404                            | ......0                                  | .....3,355                                | ......0                                                   | .....3,355                           | ......0                                    | .....362,759                                  | ......0                                  | ......0                          | ......0                       | .....3,947                                           | 03/05/2020.                      |
| 76110H               | DB          | 2 |                                 | 12/01/2014.   | PAYDOWN.....                  |                           | .....7,767     | .....7,767     | .....7,604     | .....7,746                              | ......0                                  | ......21                                  | ......0                                                   | ......21                             | ......0                                    | .....7,767                                    | ......0                                  | ......0                          | ......0                       | .....158                                             | 05/25/2033.                      |
| 76970M               | AG          | 2 |                                 | 12/31/2014.   | ROAD INFRASTRUCTURE TL B..... |                           | ......610      | ......610      | ......588      | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | ......610                                     | ......0                                  | ......0                          | ......0                       | ......3                                              | 03/31/2021.                      |
| 77927L               | AM          | 3 |                                 | 12/02/2014.   | VARIOUS.....                  |                           | .....339,072   | .....340,258   | .....333,761   | ......0                                 | ......0                                  | ......675                                 | ......0                                                   | ......675                            | ......0                                    | .....334,979                                  | ......0                                  | .....4,093                       | .....4,093                    | .....6,769                                           | 03/03/2021.                      |
| 78004N               | AC          | 5 |                                 | 12/31/2014.   | SINK FUND PAYMENT.....        |                           | .....33,659    | .....33,659    | .....33,322    | .....33,570                             | ......0                                  | ......89                                  | ......0                                                   | ......89                             | ......0                                    | .....33,659                                   | ......0                                  | ......0                          | ......0                       | .....918                                             | 07/31/2018.                      |
| 78413D               | AB          | 4 |                                 | 12/10/2013.   | VARIOUS.....                  |                           | .....478,801   | .....478,801   | .....474,013   | .....474,613                            | ......0                                  | ......18                                  | ......0                                                   | ......18                             | ......0                                    | .....474,630                                  | ......0                                  | .....4,171                       | .....4,171                    | .....(1,311)                                         | 11/15/2019.                      |
| 78481H               | AE          | 6 |                                 | 12/31/2014.   | SINK FUND PAYMENT.....        |                           | .....3,566     | .....3,566     | .....3,548     | ......0                                 | ......0                                  | ......1                                   | ......0                                                   | ......1                              | ......0                                    | .....3,566                                    | ......0                                  | ......0                          | ......0                       | ......79                                             | 02/12/2021.                      |
| 78571Y               | AQ          | 3 |                                 | 02/20/2014.   | VARIOUS.....                  |                           | .....599,049   | .....599,049   | .....596,054   | .....596,054                            | ......0                                  | .....2,995                                | ......0                                                   | .....2,995                           | ......0                                    | .....599,049                                  | ......0                                  | ......0                          | ......0                       | .....4,455                                           | 02/19/2019.                      |
| 79543N               | AE          | 7 |                                 | 12/18/2013.   | VARIOUS.....                  |                           | .....900,257   | .....893,000   | .....888,535   | .....888,535                            | ......0                                  | .....342                                  | ......0                                                   | .....342                             | ......0                                    | .....888,877                                  | ......0                                  | .....11,381                      | .....11,381                   | .....1,453                                           | 01/02/2020.                      |
| 816194               | AQ          | 7 |                                 | 01/02/2014.   | PRIOR PERIOD INCOME.....      |                           | ......0        | ......0        | ......0        | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | ......0                                       | ......0                                  | ......0                          | ......0                       | .....2,312                                           | 06/01/2018.                      |
| 81732L               | AL          | 2 |                                 | 12/31/2014.   | SINK FUND PAYMENT.....        |                           | .....29,617    | .....29,617    | .....29,184    | .....11,156                             | ......0                                  | ......45                                  | ......0                                                   | ......45                             | ......0                                    | .....29,617                                   | ......0                                  | ......0                          | ......0                       | .....568                                             | 06/19/2017.                      |
| 81760G               | AN          | 4 |                                 | 05/01/2014.   | VARIOUS.....                  |                           | .....235,392   | .....235,100   | .....229,810   | .....229,855                            | ......0                                  | ......666                                 | ......0                                                   | ......666                            | ......0                                    | .....230,521                                  | ......0                                  | .....4,871                       | .....4,871                    | .....3,462                                           | 01/31/2017.                      |
| 81760H               | AB          | 8 |                                 | 07/01/2014.   | SINK FUND PAYMENT.....        |                           | .....948,100   | .....948,100   | .....927,982   | .....928,306                            | ......0                                  | .....19,794                               | ......0                                                   | .....19,794                          | ......0                                    | .....948,100                                  | ......0                                  | ......0                          | ......0                       | .....14,717                                          | 07/01/2021.                      |
| 82087U               | AB          | 3 |                                 | 12/31/2014.   | SINK FUND PAYMENT.....        |                           | ......862      | ......862      | ......860      | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | ......862                                     | ......0                                  | ......0                          | ......0                       | ......19                                             | 06/30/2021.                      |
| 82651L               | AA          | 1 |                                 | 02/20/2014.   | PAYDOWN.....                  |                           | .....77,680    | .....77,680    | .....77,666    | .....77,666                             | ......0                                  | ......14                                  | ......0                                                   | ......14                             | ......0                                    | .....77,680                                   | ......0                                  | ......0                          | ......0                       | .....569                                             | 07/01/2026.                      |
| 83335J               | AF          | 7 |                                 | 02/18/2014.   | SINK FUND PAYMENT.....        |                           | .....172,098   | .....172,098   | .....170,235   | .....167,795                            | .....3,793                               | ......509                                 | ......0                                                   | .....4,302                           | ......0                                    | .....172,098                                  | ......0                                  | ......0                          | ......0                       | .....1,721                                           | 09/29/2014.                      |
| 83335J               | AG          | 5 |                                 | 06/30/2014.   | SINK FUND PAYMENT.....        |                           | .....997,668   | .....997,668   | .....986,868   | .....972,727                            | .....21,990                              | .....2,952                                | ......0                                                   | .....24,942                          | ......0                                    | .....997,668                                  | ......0                                  | ......0                          | ......0                       | .....39,892                                          | 09/29/2014.                      |
| 84130D               | AD          | 0 |                                 | 12/31/2014.   | SINK FUND PAYMENT.....        |                           | .....1,642     | .....1,642     | .....1,633     | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....1,642                                    | ......0                                  | ......0                          | ......0                       | ......17                                             | 08/04/2021.                      |
| 84130E               | AC          | 0 |                                 | 12/31/2014.   | SINK FUND PAYMENT.....        |                           | .....5,002     | .....5,002     | .....4,983     | ......0                                 | ......0                                  | ......1                                   | ......0                                                   | ......1                              | ......0                                    | .....5,002                                    | ......0                                  | ......0                          | ......0                       | ......61                                             | 08/04/2021.                      |
| 85208B               | AB          | 2 |                                 | 12/31/2014.   | SINK FUND PAYMENT.....        |                           | .....6,608     | .....6,608     | .....6,542     | .....6,604                              | ......0                                  | ......4                                   | ......0                                                   | ......4                              | ......0                                    | .....6,608                                    | ......0                                  | ......0                          | ......0                       | .....304                                             | 05/14/2019.                      |
| 85849G               | AB          | 6 |                                 | 05/20/2014.   | VARIOUS.....                  |                           | .....404,355   | .....406,382   | .....404,350   | .....406,382                            | ......0                                  | .....(1,897)                              | ......0                                                   | .....(1,897)                         | ......0                                    | .....404,484                                  | ......0                                  | .....(130)                       | .....(130)                    | .....9,065                                           | 09/19/2019.                      |
| 86880N               | AH          | 6 |                                 | 11/03/2014.   | SINK FUND PAYMENT.....        |                           | .....865,815   | .....865,815   | .....857,157   | .....857,490                            | ......0                                  | .....8,325                                | ......0                                                   | .....8,325                           | ......0                                    | .....865,815                                  | ......0                                  | ......0                          | ......0                       | .....46,254                                          | 04/11/2019.                      |
| 87258W               | AB          | 1 |                                 | 12/31/2014.   | SINK FUND PAYMENT.....        |                           | .....2,323     | .....2,323     | .....2,311     | ......0                                 | ......0                                  | ......1                                   | ......0                                                   | ......1                              | ......0                                    | .....2,323                                    | ......0                                  | ......0                          | ......0                       | ......29                                             | 10/01/2021.                      |
| 87262C               | AL          | 7 |                                 | 12/31/2014.   | SINK FUND PAYMENT.....        |                           | .....11,209    | .....11,209    | .....10,914    | .....3,087                              | ......0                                  | ......38                                  | ......0                                                   | ......38                             | ......0                                    | .....11,209                                   | ......0                                  | ......0                          | ......0                       | .....293                                             | 12/31/2017.                      |
| 87263E               | AJ          | 7 |                                 | 10/02/2014.   | VARIOUS.....                  |                           | .....855,217   | .....838,785   | .....817,815   | .....818,518                            | ......0                                  | .....11,220                               | ......0                                                   | .....11,220                          | ......0                                    | .....829,738                                  | ......0                                  | .....25,480                      | .....25,480                   | .....41,409                                          | 08/21/2019.                      |
| 87309L               | AM          | 0 |                                 | 07/28/2014.   | VARIOUS.....                  |                           | .....207,044   | .....209,400   | .....201,548   | ......0                                 | ......0                                  | ......394                                 | ......0                                                   | ......394                            | ......0                                    | .....201,942                                  | ......0                                  | .....5,102                       | .....5,102                    | .....3,715                                           | 06/26/2020.                      |
| 88065V               | AC          | 2 |                                 | 12/31/2014.   | SINK FUND PAYMENT.....        |                           | .....2,150     | .....2,150     | .....2,129     | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....2,150                                    | ......0                                  | ......0                          | ......0                       | ......55                                             | 07/09/2021.                      |
| 88354V               | AB          | 4 |                                 | 12/31/2014.   | SINK FUND PAYMENT.....        |                           | .....51,029    | .....51,029    | .....50,779    | .....50,368                             | ......614                                | ......47                                  | ......0                                                   | ......661                            | ......0                                    | .....51,029                                   | ......0                                  | ......0                          | ......0                       | .....1,367                                           | 05/03/2019.                      |
| 89054F               | AF          | 1 |                                 | 07/10/2014.   | SINK FUND PAYMENT.....        |                           | .....1,654,983 | .....1,654,983 | .....1,645,183 | .....1,641,933                          | .....2,921                               | .....10,129                               | ......0                                                   | .....13,050                          | ......0                                    | .....1,654,983                                | ......0                                  | ......0                          | ......0                       | .....45,899                                          | 02/26/2020.                      |
| 89367C               | AB          | 9 |                                 | 03/27/2014.   | SINK FUND PAYMENT.....        |                           | .....556,391   | .....556,391   | .....556,391   | .....556,391                            | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....556,391                                  | ......0                                  | ......0                          | ......0                       | .....6,240                                           | 12/27/2017.                      |
| 89421H               | AG          | 1 |                                 | 07/03/2014.   | VARIOUS.....                  |                           | .....2,672,677 | .....2,610,977 | .....2,585,966 | .....2,590,828                          | ......0                                  | .....2,539                                | ......0                                                   | .....2,539                           | ......0                                    | .....2,593,367                                | ......0                                  | .....79,310                      | .....79,310                   | .....129,958                                         | 06/26/2019.                      |
| 90290H               | AB          | 8 |                                 | 02/04/2014.   | SINK FUND PAYMENT.....        |                           | .....608,940   | .....608,940   | .....605,895   | .....605,967                            | ......0                                  | .....2,973                                | ......0                                                   | .....2,973                           | ......0                                    | .....608,940                                  | ......0                                  | ......0                          | ......0                       | .....2,410                                           | 07/10/2020.                      |
| 90980N               | AG          | 9 |                                 | 11/28/2014.   | VARIOUS.....                  |                           | .....212,435   | .....212,925   | .....204,514   | .....200,062                            | .....3,358                               | .....1,629                                | ......0                                                   | .....4,987                           | ......0                                    | .....207,740                                  | ......0                                  | .....4,694                       | .....4,694                    | .....14,800                                          | 10/09/2018.                      |
| 914908               | AV          | 0 |                                 | 01/16/2014.   | VARIOUS.....                  |                           | .....59,636    | .....59,339    | .....59,042    | .....59,042                             | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....59,042                                   | ......0                                  | .....593                         | .....593                      | ......270                                            | 03/01/2020.                      |
| 91759U               | AF          | 2 |                                 | 01/22/2014.   | VARIOUS.....                  |                           | .....453,618   | .....449,127   | .....446,881   | .....446,881                            | ......0                                  | ......66                                  | ......0                                                   | ......66                             | ......0                                    | .....446,947                                  | ......0                                  | .....6,671                       | .....6,671                    | .....1,819                                           | 04/10/2020.                      |
| 91759U               | AM          | 7 |                                 | 12/31/2014.   | SINK FUND PAYMENT.....        |                           | .....2,240     | .....2,240     | .....2,229     | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....2,240                                    | ......0                                  | ......0                          | ......0                       | ......40                                             | 05/21/2021.                      |
| 92208A               | AA          | 2 |                                 | 09/08/2014.   | VARIOUS.....                  |                           | .....1,038,870 | .....1,071,000 | .....1,071,000 | .....1,071,000                          | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....1,071,000                                | ......0                                  | .....(32,130)                    | .....(32,130)                 | .....72,786                                          | 06/15/2017.                      |
| 92553J               | AL          | 0 |                                 | 12/31/2014.   | VARIOUS.....                  |                           | .....1,225,519 | .....1,225,519 | .....1,209,284 | .....1,208,652                          | ......0                                  | .....3,594                                | ......0                                                   | .....3,594                           | ......0                                    | .....1,215,371                                | ......0                                  | .....10,148                      | .....10,148                   | .....41,661                                          | 09/08/2017.                      |

SCHEDULE D - PART 4

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

E14.3

| 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                                       |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                         | Number of Shares of Stock | Consideration   | Par Value       | Actual Cost     | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 92850Q AB 6          | VIVA ALAMO TL B.....                              |  |                                 | 11/28/2014.   | SINK FUND PAYMENT.....                    |                           | .....6,792      | .....6,792      | .....6,724      | ......0                                 | ......0                                  | ......5                                   | ......0                                                   | ......5                              | ......0                                    | .....6,792                                    | ......0                                  | ......0                          | ......0                       | ......170                                            | 02/22/2021.                      |
| 92939E AC 6          | WP MUSTANG HOLDINGS TL B.....                     |  |                                 | 12/31/2014.   | SINK FUND PAYMENT.....                    |                           | .....5,269      | .....5,269      | .....5,216      | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....5,269                                    | ......0                                  | ......0                          | ......0                       | ......126                                            | 05/29/2021.                      |
| 93710E AE 5          | WASH MULTIFAMILY LAUNDRY TL.....                  |  |                                 | 12/31/2014.   | SINK FUND PAYMENT.....                    |                           | .....1,474      | .....1,474      | .....1,470      | .....1,474                              | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....1,474                                    | ......0                                  | ......0                          | ......0                       | ......42                                             | 02/21/2019.                      |
| 96169E AC 8          | WESTWAY GROUP INC TL B.....                       |  |                                 | 05/05/2014.   | VARIOUS.....                              |                           | .....1,154,079  | .....1,154,079  | .....1,148,309  | .....1,148,309                          | ......0                                  | ......792                                 | ......0                                                   | ......792                            | ......0                                    | .....1,149,101                                | ......0                                  | .....4,979                       | .....4,979                    | .....18,427                                          | 02/27/2020.                      |
| 96758D AR 4          | WIDEOPENWEST TL B.....                            |  |                                 | 08/18/2014.   | VARIOUS.....                              |                           | .....1,359,177  | .....1,359,177  | .....1,359,177  | .....1,359,177                          | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....1,359,177                                | ......0                                  | ......0                          | ......0                       | .....48,559                                          | 04/01/2019.                      |
| 96811W AD 8          | WILDHORSE RESOURCES TL 2ND LIEN.....              |  |                                 | 06/30/2014.   | SECURITY CALLED BY ISSUER at 101.000..... |                           | .....414,011    | .....409,912    | .....409,077    | .....407,637                            | .....1,220                               | .....(317)                                | ......0                                                   | ......903                            | ......0                                    | .....408,540                                  | ......0                                  | .....5,471                       | .....5,471                    | .....16,020                                          | 12/13/2018.                      |
| 97181# MU 4          | WILMINGTON TRUST TERM LOAN.....                   |  |                                 | 07/15/2014.   | SINK FUND PAYMENT.....                    |                           | .....291,420    | .....291,420    | .....268,107    | .....288,860                            | ......0                                  | .....2,561                                | ......0                                                   | .....2,561                           | ......0                                    | .....291,420                                  | ......0                                  | ......0                          | ......0                       | .....4,738                                           | 07/15/2017.                      |
|                      | ISTAR FINANCIAL INC TL MTHLY 6.....               |  |                                 | 06/13/2014.   | VARIOUS.....                              |                           | .....136,388    | .....136,388    | .....136,388    | .....136,388                            | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....136,388                                  | ......0                                  | ......0                          | ......0                       | .....3,093                                           | 10/15/2017.                      |
|                      | ISTAR FINANCIAL INC TL MTHLY 21.....              |  |                                 | 06/13/2014.   | VARIOUS.....                              |                           | .....129,355    | .....129,355    | .....129,355    | .....129,355                            | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....129,355                                  | ......0                                  | ......0                          | ......0                       | .....2,431                                           | 10/15/2017.                      |
| BL1022 96 3          | CULLIGAN INTERNATIONAL TL.....                    |  |                                 | 12/31/2014.   | SINK FUND PAYMENT.....                    |                           | .....14,213     | .....14,213     | .....13,986     | ......0                                 | ......0                                  | ......15                                  | ......0                                                   | ......15                             | ......0                                    | .....14,213                                   | ......0                                  | ......0                          | ......0                       | ......329                                            | 12/19/2017.                      |
| BL1159 44 3          | INTERNAP NETWORK SRVS TL.....                     |  |                                 | 12/31/2014.   | SINK FUND PAYMENT.....                    |                           | .....10,790     | .....10,790     | .....10,591     | .....10,760                             | ......0                                  | ......30                                  | ......0                                                   | ......30                             | ......0                                    | .....10,790                                   | ......0                                  | ......0                          | ......0                       | ......413                                            | 11/26/2019.                      |
| L7300K AB 0          | ORTHO-CLINICAL DIAGNOSTICS TL B.....              |  |                                 | 12/24/2014.   | SINK FUND PAYMENT.....                    |                           | .....6,133      | .....6,133      | .....6,069      | ......0                                 | ......0                                  | ......12                                  | ......0                                                   | ......12                             | ......0                                    | .....6,133                                    | ......0                                  | ......0                          | ......0                       | ......86                                             | 06/30/2021.                      |
| 88156L AA 8          | TERVITA CORP.....                                 |  | A                               | 01/13/2014.   | VARIOUS.....                              |                           | .....188,000    | .....190,000    | .....187,625    | .....186,200                            | .....1,654                               | ......8                                   | ......0                                                   | .....1,662                           | ......0                                    | .....187,862                                  | ......0                                  | .....138                         | .....138                      | .....3,594                                           | 11/01/2019.                      |
| 88156L AC 4          | TERVITA CORP.....                                 |  | A                               | 04/25/2014.   | VARIOUS.....                              |                           | .....1,765,886  | .....1,722,000  | .....1,763,500  | .....1,757,702                          | ......0                                  | .....(2,051)                              | ......0                                                   | .....(2,051)                         | ......0                                    | .....1,755,650                                | ......0                                  | .....10,236                      | .....10,236                   | .....56,262                                          | 11/15/2018.                      |
| C0787C AB 5          | BAUER PERFORMANCE SPORTS TL B.....                |  | A                               | 06/25/2014.   | SINK FUND PAYMENT.....                    |                           | .....222,083    | .....222,083    | .....220,973    | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....222,083                                  | ......0                                  | ......0                          | ......0                       | .....1,657                                           | 04/15/2021.                      |
| C5186F AF 5          | LIVINGSTON INTL TL B.....                         |  | A                               | 12/31/2014.   | VARIOUS.....                              |                           | .....437,509    | .....440,055    | .....435,654    | .....435,830                            | ......0                                  | ......456                                 | ......0                                                   | ......456                            | ......0                                    | .....436,286                                  | ......0                                  | .....1,223                       | .....1,223                    | .....13,624                                          | 04/18/2019.                      |
| C7030J AB 0          | OSUM PRODUCTION TL.....                           |  | A                               | 12/31/2014.   | SINK FUND PAYMENT.....                    |                           | .....2,289      | .....2,289      | .....2,257      | ......0                                 | ......0                                  | ......1                                   | ......0                                                   | ......1                              | ......0                                    | .....2,289                                    | ......0                                  | ......0                          | ......0                       | ......58                                             | 07/31/2020.                      |
| C8739V AB 5          | TEINE ENERGY LTD TL 2LIEN.....                    |  | A                               | 09/12/2014.   | VARIOUS.....                              |                           | .....1,201,848  | .....1,190,008  | .....1,172,159  | .....1,172,426                          | ......0                                  | .....1,554                                | ......0                                                   | .....1,554                           | ......0                                    | .....1,173,980                                | ......0                                  | .....27,868                      | .....27,868                   | .....63,070                                          | 05/17/2019.                      |
| C8843Q AB 9          | TERVITA CORP TL B.....                            |  | A                               | 11/10/2014.   | VARIOUS.....                              |                           | .....1,736,783  | .....1,721,733  | .....1,722,143  | .....1,711,042                          | .....4,240                               | .....5,134                                | ......0                                                   | .....9,374                           | ......0                                    | .....1,726,118                                | ......0                                  | .....10,665                      | .....10,665                   | .....39,714                                          | 05/15/2018.                      |
| 81172U AB 1          | SEADRILL OPERATING TL B.....                      |  | F                               | 12/31/2014.   | SINK FUND PAYMENT.....                    |                           | .....8,159      | .....8,159      | .....8,031      | ......0                                 | ......0                                  | ......4                                   | ......0                                                   | ......4                              | ......0                                    | .....8,159                                    | ......0                                  | ......0                          | ......0                       | ......78                                             | 02/21/2021.                      |
| 87305X AB 2          | TEAMVIEWER (REGIT EINS) TL B.....                 |  | R                               | 12/31/2014.   | SINK FUND PAYMENT.....                    |                           | .....2,869      | .....2,869      | .....2,797      | ......0                                 | ......0                                  | ......4                                   | ......0                                                   | ......4                              | ......0                                    | .....2,869                                    | ......0                                  | ......0                          | ......0                       | ......69                                             | 01/08/2021.                      |
|                      | AES PUERTO RICO.....                              |  | F                               | 02/25/2014.   | SINK FUND PAYMENT.....                    |                           | .....250,397    | .....250,397    | .....227,986    | .....233,156                            | ......0                                  | .....17,241                               | ......0                                                   | .....17,241                          | ......0                                    | .....250,397                                  | ......0                                  | ......0                          | ......0                       | .....1,352                                           | 12/31/2017.                      |
|                      | AES PUERTO RICO.....                              |  | F                               | 11/25/2014.   | SINK FUND PAYMENT.....                    |                           | .....813,790    | .....813,790    | .....708,133    | .....721,320                            | ......0                                  | .....11,091                               | ......0                                                   | .....11,091                          | ......0                                    | .....732,411                                  | ......0                                  | .....81,379                      | .....81,379                   | .....11,310                                          | 12/31/2017.                      |
| BL0997 04 1          | GROHE HOLDING GMBH TL B.....                      |  | F                               | 01/21/2014.   | SINK FUND PAYMENT.....                    |                           | .....1,739,023  | .....1,739,023  | .....1,728,060  | .....1,728,060                          | ......0                                  | .....10,963                               | ......0                                                   | .....10,963                          | ......0                                    | .....1,739,023                                | ......0                                  | ......0                          | ......0                       | .....5,072                                           | 05/18/2017.                      |
| BL1287 88 9          | TECH FINANCE (TECHNICOLOR) TL B.....              |  | F                               | 10/31/2014.   | SINK FUND PAYMENT.....                    |                           | .....28,690     | .....28,690     | .....28,690     | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....28,690                                   | ......0                                  | ......0                          | ......0                       | ......314                                            | 07/11/2020.                      |
| D1200Y AC 1          | SPRINGER SCIENCE TL B2.....                       |  | F                               | 02/14/2014.   | PRIOR PERIOD INCOME.....                  |                           | ......0         | ......0         | ......0         | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | ......0                                       | ......0                                  | ......0                          | ......0                       | ......440                                            | 08/14/2020.                      |
| D5929G AB 3          | ORION ENGINEERED CARBONS TL B.....                |  | F                               | 12/31/2014.   | SINK FUND PAYMENT.....                    |                           | .....2,476      | .....2,476      | .....2,451      | ......0                                 | ......0                                  | ......1                                   | ......0                                                   | ......1                              | ......0                                    | .....2,476                                    | ......0                                  | ......0                          | ......0                       | ......45                                             | 07/25/2021.                      |
| G2925* AA 9          | ECOELECTRICA LP.....                              |  | F                               | 12/31/2014.   | VARIOUS.....                              |                           | .....2,407,500  | .....2,407,500  | .....2,085,213  | .....2,088,949                          | ......0                                  | .....43,731                               | ......0                                                   | .....43,731                          | ......0                                    | .....2,132,680                                | ......0                                  | .....274,820                     | .....274,820                  | .....29,002                                          | 06/16/2016.                      |
| L0001U AG 4          | AI CHEM & CY SCA (ALLNEX 2L).....                 |  | F                               | 09/30/2014.   | VARIOUS.....                              |                           | .....416,653    | .....410,800    | .....408,746    | .....408,817                            | ......0                                  | ......561                                 | ......0                                                   | ......561                            | ......0                                    | .....409,378                                  | ......0                                  | .....7,275                       | .....7,275                    | .....20,166                                          | 04/03/2020.                      |
| L0433M AC 9          | AUGUST LUXUK HOLDING TL 2L.....                   |  | F                               | 06/11/2014.   | VARIOUS.....                              |                           | .....211,769    | .....209,050    | .....209,573    | .....209,406                            | ......0                                  | ......166                                 | ......0                                                   | ......166                            | ......0                                    | .....209,573                                  | ......0                                  | .....2,197                       | .....2,197                    | .....11,106                                          | 04/26/2019.                      |
| L1300R AB 8          | CD&R MILLENNIUM (MAUSER) TL.....                  |  | F                               | 12/31/2014.   | SINK FUND PAYMENT.....                    |                           | .....2,158      | .....2,158      | .....2,147      | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....2,158                                    | ......0                                  | ......0                          | ......0                       | ......40                                             | 07/31/2021.                      |
| L3434L AC 4          | EVERGREEN SKILLS (SKILLSOFT) TL.....              |  | F                               | 10/31/2014.   | VARIOUS.....                              |                           | .....1,327,260  | .....1,325,606  | .....1,318,953  | ......0                                 | ......0                                  | ......182                                 | ......0                                                   | ......182                            | ......0                                    | .....1,319,168                                | ......0                                  | .....8,091                       | .....8,091                    | .....2,721                                           | 04/28/2021.                      |
| L3462M AB 3          | EXPRO FINSERVICES TL B.....                       |  | F                               | 12/31/2014.   | SINK FUND PAYMENT.....                    |                           | .....5,092      | .....5,092      | .....5,015      | ......0                                 | ......0                                  | ......3                                   | ......0                                                   | ......3                              | ......0                                    | .....5,092                                    | ......0                                  | ......0                          | ......0                       | ......46                                             | 09/02/2021.                      |
| L7256G AB 9          | OXEA SARL TL.....                                 |  | F                               | 09/04/2014.   | VARIOUS.....                              |                           | .....230,423    | .....231,000    | .....231,000    | .....231,000                            | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | .....231,000                                  | ......0                                  | .....(578)                       | .....(578)                    | .....15,850                                          | 07/15/2020.                      |
| L7256G AD 9          | OXEA SARL TL B2.....                              |  | F                               | 11/24/2014.   | SINK FUND PAYMENT.....                    |                           | ......585       | ......585       | ......575       | ......0                                 | ......0                                  | ......0                                   | ......0                                                   | ......0                              | ......0                                    | ......585                                     | ......0                                  | ......0                          | ......0                       | ......3                                              | 01/15/2020.                      |
| N2109E AF 7          | CLONDALKIN ACQUISITION BV TL B.....               |  | F                               | 12/31/2014.   | VARIOUS.....                              |                           | .....2,103,458  | .....2,094,421  | .....2,089,125  | .....2,086,207                          | ......0                                  | ......8                                   | ......0                                                   | ......8                              | ......0                                    | .....2,089,199                                | ......0                                  | .....14,258                      | .....14,258                   | .....45,731                                          | 05/31/2020.                      |
| N8433W AC 8          | SYNCREON GROUP TL B.....                          |  | F                               | 07/24/2014.   | VARIOUS.....                              |                           | .....1,906,368  | .....1,904,000  | .....1,897,938  | .....1,890,412                          | .....7,525                               | ......502                                 | ......0                                                   | .....8,027                           | ......0                                    | .....1,898,440                                | ......0                                  | .....7,928                       | .....7,928                    | .....71,323                                          | 10/28/2020.                      |
| Q3930A AC 2          | FMG RESOURCES AUGUST 2006 TL.....                 |  | F                               | 12/31/2014.   | SINK FUND PAYMENT.....                    |                           | .....1,162      | .....1,162      | .....1,124      | ......0                                 | ......0                                  | ......1                                   | ......0                                                   | ......1                              | ......0                                    | .....1,162                                    | ......0                                  | ......0                          | ......0                       | ......5                                              | 06/30/2019.                      |
| Y2112M AB 1          | DRILLSHIPS OCEAN VENTURES TL B.....               |  | F                               | 10/27/2014.   | SINK FUND PAYMENT.....                    |                           | .....2,797      | .....2,797      | .....2,775      | ......0                                 | ......0                                  | ......1                                   | ......0                                                   | ......1                              | ......0                                    | .....2,797                                    | ......0                                  | ......0                          | ......0                       | ......23                                             | 07/25/2021.                      |
| 3899999.             | Total - Bonds - Industrial and Miscellaneous..... |  |                                 |               |                                           |                           | .....89,678,785 | .....77,783,179 | .....89,059,798 | .....84,134,915                         | .....762,360                             | .....218,194                              | ......0                                                   | .....980,554                         | ......0                                    | .....89,206,349                               | ......0                                  | .....472,435                     | .....472,435                  | .....2,367,178                                       | XXX                              |
| 8399997.             | Total - Bonds - Part 4.....                       |  |                                 |               |                                           |                           | .....90,786,162 | .....78,890,556 | .....90,143,035 | .....84,952,923                         | .....762,360                             | .....220,639                              | ......0                                                   | .....982,999                         | ......0                                    | .....90,313,726                               | ......0                                  | .....472,435                     | .....472,435                  | .....2,391,485                                       | XXX                              |
| 8399998.             | Total - Bonds - Summary Item from Part 5.....     |  |                                 |               |                                           |                           | .....27,334,287 | .....27,439,667 | .....27,255,599 | ......0                                 | ......0                                  | .....33,688                               | ......0                                                   | .....33,688                          | ......0                                    | .....27,289,283                               | ......0                                  | .....45,005                      | .....45,005                   | .....373,444                                         | XXX                              |

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                                     |   | F<br>o<br>r<br>e<br>i<br>g<br>n | Disposal<br>Date | Name of Purchaser        | Number of<br>Shares of Stock | Consideration   | Par Value       | Actual Cost     | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization)<br>/ Accretion | Current<br>Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond Interest<br>/ Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |
| 8399999                      | Total - Bonds.....                              |   |                                 |                  |                          |                              | ....118,120,449 | ....106,330,223 | ....117,398,634 | .....84,952,923                               | .....762,360                                      | .....254,327                                    | .....0                                                                     | .....1,016,687                             | .....0                                              | .....117,603,009                                    | .....0                                            | .....517,440                           | .....517,440                        | ...2,764,929                                                     | XXX                                       |
| Common Stocks - Mutual Funds |                                                 |   |                                 |                  |                          |                              |                 |                 |                 |                                               |                                                   |                                                 |                                                                            |                                            |                                                     |                                                     |                                                   |                                        |                                     |                                                                  |                                           |
| 95766E                       | 10                                              | 3 |                                 | 02/04/2014       | MORGAN STANLEY & CO..... | .....448,000,000             | .....5,166,173  | XXX             | .....5,304,320  | .....5,304,320                                | .....0                                            | .....0                                          | .....0                                                                     | .....0                                     | .....0                                              | .....5,304,320                                      | .....0                                            | .....(138,147)                         | .....(138,147)                      | .....0                                                           | XXX                                       |
| 9299999                      | Total - Common Stocks - Mutual Funds.....       |   |                                 |                  |                          |                              | .....5,166,173  | XXX             | .....5,304,320  | .....5,304,320                                | .....0                                            | .....0                                          | .....0                                                                     | .....0                                     | .....0                                              | .....5,304,320                                      | .....0                                            | .....(138,147)                         | .....(138,147)                      | .....0                                                           | XXX                                       |
| 9799997                      | Total - Common Stocks - Part 4.....             |   |                                 |                  |                          |                              | .....5,166,173  | XXX             | .....5,304,320  | .....5,304,320                                | .....0                                            | .....0                                          | .....0                                                                     | .....0                                     | .....0                                              | .....5,304,320                                      | .....0                                            | .....(138,147)                         | .....(138,147)                      | .....0                                                           | XXX                                       |
| 9799999                      | Total - Common Stocks.....                      |   |                                 |                  |                          |                              | .....5,166,173  | XXX             | .....5,304,320  | .....5,304,320                                | .....0                                            | .....0                                          | .....0                                                                     | .....0                                     | .....0                                              | .....5,304,320                                      | .....0                                            | .....(138,147)                         | .....(138,147)                      | .....0                                                           | XXX                                       |
| 9899999                      | Total - Preferred and Common Stocks.....        |   |                                 |                  |                          |                              | .....5,166,173  | XXX             | .....5,304,320  | .....5,304,320                                | .....0                                            | .....0                                          | .....0                                                                     | .....0                                     | .....0                                              | .....5,304,320                                      | .....0                                            | .....(138,147)                         | .....(138,147)                      | .....0                                                           | XXX                                       |
| 9999999                      | Total - Bonds, Preferred and Common Stocks..... |   |                                 |                  |                          |                              | ....123,286,622 | XXX             | ....122,702,954 | .....90,257,243                               | .....762,360                                      | .....254,327                                    | .....0                                                                     | .....1,016,687                             | .....0                                              | .....122,907,329                                    | .....0                                            | .....379,293                           | .....379,293                        | ...2,764,929                                                     | 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 |
|--------------------------------------|----|---|------------------------------------------|----|------------|---------------------------------|------------------|---------------------------------|------------------|-------------------|--------------------------------------------------------|-------------|---------------|------------------------------------------------|---------------------------------------------------|----------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------|-------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|------------------------------------------------------|-----------------------------------------------------|----|----|----|----|
|                                      |    |   |                                          |    |            | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                  | Disposal<br>Date | Name of Purchaser | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost | Consideration | Book/Adjusted<br>Carrying Value at<br>Disposal | 12                                                | 13                                                 | 14                                                              | 15                                        | 16                                                    | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest and<br>Dividends<br>Received<br>During Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |    |    |    |    |
| CUSIP Identification                 |    |   | Description                              |    |            |                                 |                  |                                 |                  |                   |                                                        |             |               |                                                | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B/A.C.V.<br>(12+13-14) | Total<br>Foreign<br>Exchange<br>Change in<br>B/A.C.V. |                                                   |                                        |                                     |                                                      |                                                     |    |    |    |    |
| Bonds - Industrial and Miscellaneous |    |   |                                          |    |            |                                 |                  |                                 |                  |                   |                                                        |             |               |                                                |                                                   |                                                    |                                                                 |                                           |                                                       |                                                   |                                        |                                     |                                                      |                                                     |    |    |    |    |
| 00241Y                               | AB | 0 | AUDIO VISUAL (PSAV ACQ) TL.....          | .. | 01/22/2014 | GOLDMAN SACHS.....              | 06/06/2014       | VARIOUS.....                    |                  | 450,000           | 447,750                                                | 450,000     | 450,000       | 0                                              | 2,250                                             | 0                                                  | 2,250                                                           | 0                                         | 0                                                     | 0                                                 | 0                                      | 5,501                               | 0                                                    |                                                     |    |    |    |    |
| 00485G                               | AB | 4 | ACOSTA HOLDCO TL.....                    | .. | 08/14/2014 | JP MORGAN SECURITIES INC.....   | 10/29/2014       | VARIOUS.....                    |                  | 754,200           | 748,544                                                | 753,797     | 748,772       | 0                                              | 229                                               | 0                                                  | 229                                                             | 0                                         | 0                                                     | 5,025                                             | 5,025                                  | 3,743                               | 0                                                    |                                                     |    |    |    |    |
| 01862L                               | AM | 0 | ALLIANCE LAUNDRY TL.....                 | .. | 02/28/2014 | BANK OF MONTREAL.....           | 04/23/2014       | VARIOUS.....                    |                  | 591,500           | 591,500                                                | 588,866     | 591,500       | 0                                              | 0                                                 | 0                                                  | 0                                                               | 0                                         | 0                                                     | (2,634)                                           | (2,634)                                | 3,371                               | 0                                                    |                                                     |    |    |    |    |
| 01950E                               | AP | 2 | ALLIED SECURITY HLDS TL 1ST LIEN.....    | .. | 02/12/2014 | CREDIT SUISSE FIRST BOSTON..... | 08/26/2014       | VARIOUS.....                    |                  | 701,928           | 698,419                                                | 697,410     | 698,518       | 0                                              | 99                                                | 0                                                  | 99                                                              | 0                                         | 0                                                     | (1,108)                                           | (1,108)                                | 7,678                               | 0                                                    |                                                     |    |    |    |    |
| 01950E                               | AQ | 0 | ALLIED SECURITY HLDS TL DD.....          | .. | 02/12/2014 | CREDIT SUISSE FIRST BOSTON..... | 02/28/2014       | VARIOUS.....                    |                  | 249,071           | 247,826                                                | 249,071     | 249,071       | 0                                              | 1,245                                             | 0                                                  | 1,245                                                           | 0                                         | 0                                                     | 0                                                 | 0                                      | (327)                               | 0                                                    |                                                     |    |    |    |    |
| 01950E                               | AU | 1 | ALLIED SECURITY HLDS TL 2ND LIEN DD..... | .. | 07/31/2014 | CREDIT SUISSE FIRST BOSTON..... | 09/18/2014       | SINK FUND PAYMENT.....          |                  | 281,034           | 280,332                                                | 281,035     | 281,035       | 0                                              | 703                                               | 0                                                  | 703                                                             | 0                                         | 0                                                     | 0                                                 | 0                                      | 2,022                               | 0                                                    |                                                     |    |    |    |    |
| 05476F                               | AP | 5 | AZ CHEM US INC TL B.....                 | .. | 06/10/2014 | GOLDMAN SACHS.....              | 09/30/2014       | VARIOUS.....                    |                  | 414,000           | 411,930                                                | 416,039     | 412,103       | 0                                              | 173                                               | 0                                                  | 173                                                             | 0                                         | 0                                                     | 3,936                                             | 3,936                                  | 1,538                               | 0                                                    |                                                     |    |    |    |    |
| 12543K                               | AK | 0 | CHS/COMMUNITY HEALTH SYS TL D.....       | .. | 01/22/2014 | CREDIT SUISSE FIRST BOSTON..... | 03/31/2014       | VARIOUS.....                    |                  | 405,000           | 402,975                                                | 408,544     | 403,030       | 0                                              | 55                                                | 0                                                  | 55                                                              | 0                                         | 0                                                     | 5,514                                             | 5,514                                  | 2,067                               | 0                                                    |                                                     |    |    |    |    |
| 15134N                               | AB | 2 | CENGAGE LEARNING ACQ TL.....             | .. | 03/06/2014 | CREDIT SUISSE FIRST BOSTON..... | 10/03/2014       | VARIOUS.....                    |                  | 357,350           | 355,564                                                | 356,998     | 355,736       | 0                                              | 172                                               | 0                                                  | 172                                                             | 0                                         | 0                                                     | 1,262                                             | 1,262                                  | 13,401                              | 0                                                    |                                                     |    |    |    |    |
| 16282F                               | AC | 5 | CHECKOUT HLDGS (CATALINA) TL.....        | .. | 04/03/2014 | JP MORGAN SECURITIES INC.....   | 06/06/2014       | BANK OF AMERICA.....            |                  | 868,000           | 863,660                                                | 870,170     | 863,741       | 0                                              | 81                                                | 0                                                  | 81                                                              | 0                                         | 0                                                     | 6,429                                             | 6,429                                  | 5,780                               | 0                                                    |                                                     |    |    |    |    |
| 25260E                               | AL | 5 | DIAMOND FOODS TL.....                    | .. | 02/12/2014 | CREDIT SUISSE FIRST BOSTON..... | 02/12/2014       | CREDIT SUISSE FIRST BOSTON..... |                  | 380,000           | 378,100                                                | 381,425     | 378,100       | 0                                              | 0                                                 | 0                                                  | 0                                                               | 0                                         | 0                                                     | 3,325                                             | 3,325                                  | 0                                   | 0                                                    |                                                     |    |    |    |    |
| 29089C                               | AD | 8 | EMERALD PERFORMANCE MATERIAL TL.....     | .. | 07/23/2014 | CREDIT SUISSE FIRST BOSTON..... | 08/14/2014       | VARIOUS.....                    |                  | 738,000           | 734,310                                                | 733,388     | 734,430       | 0                                              | 120                                               | 0                                                  | 120                                                             | 0                                         | 0                                                     | (1,042)                                           | (1,042)                                | 1,242                               | 0                                                    |                                                     |    |    |    |    |
| 29153E                               | AJ | 2 | EMMIS OPERATING TL B.....                | .. | 05/15/2014 | JP MORGAN SECURITIES INC.....   | 11/04/2014       | VARIOUS.....                    |                  | 614,719           | 607,035                                                | 609,597     | 611,504       | 0                                              | 4,469                                             | 0                                                  | 4,469                                                           | 0                                         | 0                                                     | (1,907)                                           | (1,907)                                | 12,509                              | 0                                                    |                                                     |    |    |    |    |
| 33937K                               | AL | 8 | FLEXERA SOFTWARE LLC TL.....             | .. | 03/31/2014 | JEFFERIES & COMPANY INC.....    | 05/01/2014       | VARIOUS.....                    |                  | 481,000           | 478,595                                                | 481,000     | 478,629       | 0                                              | 34                                                | 0                                                  | 34                                                              | 0                                         | 0                                                     | 2,371                                             | 2,371                                  | 1,082                               | 0                                                    |                                                     |    |    |    |    |
| 37427U                               | AF | 7 | GETTY IMAGES INC TL B.....               | .. | 04/01/2014 | VARIOUS.....                    | 04/23/2014       | VARIOUS.....                    |                  | 274,800           | 263,808                                                | 263,636     | 263,845       | 0                                              | 37                                                | 0                                                  | 37                                                              | 0                                         | 0                                                     | (208)                                             | (208)                                  | 509                                 | 0                                                    |                                                     |    |    |    |    |
| 39243K                               | AE | 0 | GREDE HOLDINGS TL B.....                 | .. | 05/21/2014 | GOLDMAN SACHS.....              | 10/20/2014       | SINK FUND PAYMENT.....          |                  | 695,000           | 691,525                                                | 695,000     | 695,000       | 0                                              | 3,475                                             | 0                                                  | 3,475                                                           | 0                                         | 0                                                     | 0                                                 | 0                                      | 11,371                              | 0                                                    |                                                     |    |    |    |    |
| 42234U                               | AB | 9 | HEARTHSIDE GROUP TL B.....               | .. | 04/24/2014 | BARCLAYS CAPITAL.....           | 05/01/2014       | VARIOUS.....                    |                  | 400,000           | 398,000                                                | 401,000     | 398,011       | 0                                              | 11                                                | 0                                                  | 11                                                              | 0                                         | 0                                                     | 2,989                                             | 2,989                                  | 160                                 | 0                                                    |                                                     |    |    |    |    |
| 43134L                               | AD | 4 | HILEX POLY CO TL B.....                  | .. | 07/16/2014 | GENERAL ELECTRIC CAPITAL.....   | 12/05/2014       | SINK FUND PAYMENT.....          |                  | 1,465,245         | 1,457,919                                              | 1,465,245   | 1,465,245     | 0                                              | 7,326                                             | 0                                                  | 7,326                                                           | 0                                         | 0                                                     | 0                                                 | 0                                      | 27,066                              | 0                                                    |                                                     |    |    |    |    |
| 43162T                               | AG | 5 | HILLMAN GROUP TL B.....                  | .. | 06/13/2014 | BARCLAYS CAPITAL.....           | 09/30/2014       | VARIOUS.....                    |                  | 387,900           | 386,930                                                | 387,415     | 386,933       | 0                                              | 2                                                 | 0                                                  | 2                                                               | 0                                         | 0                                                     | 482                                               | 482                                    | 2,647                               | 0                                                    |                                                     |    |    |    |    |
| 45840X                               | AG | 1 | INTERACTIVE DATA CORP TL B.....          | .. | 04/24/2014 | BANK OF AMERICA.....            | 09/30/2014       | VARIOUS.....                    |                  | 613,000           | 609,935                                                | 613,130     | 610,011       | 0                                              | 76                                                | 0                                                  | 76                                                              | 0                                         | 0                                                     | 3,119                                             | 3,119                                  | 8,925                               | 0                                                    |                                                     |    |    |    |    |
| 50105H                               | AD | 3 | KRONOS WORLDWIDE TL B.....               | .. | 02/12/2014 | DEUTSCHE BANK.....              | 09/30/2014       | VARIOUS.....                    |                  | 357,000           | 355,215                                                | 356,555     | 355,289       | 0                                              | 74                                                | 0                                                  | 74                                                              | 0                                         | 0                                                     | 1,266                                             | 1,266                                  | 8,305                               | 0                                                    |                                                     |    |    |    |    |
| 51509G                               | AB | 9 | LANDS END INC TL B.....                  | .. | 03/14/2014 | BANK OF AMERICA.....            | 04/22/2014       | VARIOUS.....                    |                  | 1,167,000         | 1,161,165                                              | 1,164,083   | 1,161,249     | 0                                              | 84                                                | 0                                                  | 84                                                              | 0                                         | 0                                                     | 2,833                                             | 2,833                                  | 2,234                               | 0                                                    |                                                     |    |    |    |    |
| 51509M                               | AL | 4 | LANDSLIDE HOLDINGS INC TL.....           | .. | 02/25/2014 | JEFFERIES & COMPANY INC.....    | 10/31/2014       | VARIOUS.....                    |                  | 722,000           | 718,390                                                | 717,173     | 718,518       | 0                                              | 128                                               | 0                                                  | 128                                                             | 0                                         | 0                                                     | (1,345)                                           | (1,345)                                | 23,442                              | 0                                                    |                                                     |    |    |    |    |
| 58063V                               | AD | 5 | MCGRAW-HILL GLOBAL ED TL.....            | .. | 03/12/2014 | CREDIT SUISSE FIRST BOSTON..... | 10/01/2014       | VARIOUS.....                    |                  | 437,000           | 437,000                                                | 437,000     | 437,000       | 0                                              | 0                                                 | 0                                                  | 0                                                               | 0                                         | 0                                                     | 0                                                 | 0                                      | 12,913                              | 0                                                    |                                                     |    |    |    |    |
| 60671P                               | AL | 0 | MITEL US HOLDINGS TL.....                | A  | 01/24/2014 | JEFFERIES & COMPANY INC.....    | 10/08/2014       | VARIOUS.....                    |                  | 872,000           | 867,640                                                | 875,735     | 868,609       | 0                                              | 969                                               | 0                                                  | 969                                                             | 0                                         | 0                                                     | 7,126                                             | 7,126                                  | 28,472                              | 0                                                    |                                                     |    |    |    |    |
| 63689E                               | AE | 5 | NATIONAL MENTOR TL B.....                | .. | 01/29/2014 | BARCLAYS CAPITAL.....           | 05/07/2014       | VARIOUS.....                    |                  | 1,053,000         | 1,050,368                                              | 1,060,898   | 1,050,476     | 0                                              | 108                                               | 0                                                  | 108                                                             | 0                                         | 0                                                     | 10,422                                            | 10,422                                 | 13,199                              | 0                                                    |                                                     |    |    |    |    |
| 65441C                               | AB | 9 | NINE WEST (JASPER) TL B.....             | .. | 03/05/2014 | MORGAN STANLEY & CO.....        | 10/08/2014       | VARIOUS.....                    |                  | 393,103           | 393,104                                                | 382,256     | 393,104       | 0                                              | 0                                                 | 0                                                  | 0                                                               | 0                                         | 0                                                     | (10,847)                                          | (10,847)                               | 8,434                               | 0                                                    |                                                     |    |    |    |    |
| 65441C                               | AE | 3 | NINE WEST (JASPER MERGER) TL.....        | .. | 05/06/2014 | MORGAN STANLEY & CO.....        | 09/18/2014       | VARIOUS.....                    |                  | 1,134,700         | 1,129,430                                              | 1,059,053   | 1,129,706     | 0                                              | 276                                               | 0                                                  | 276                                                             | 0                                         | 0                                                     | (70,653)                                          | (70,653)                               | 26,117                              | 0                                                    |                                                     |    |    |    |    |
| 67073E                               | AP | 5 | NUVEEN INVESTMENTS TL B 2LIEN.....       | .. | 04/11/2014 | VARIOUS.....                    | 10/01/2014       | SINK FUND PAYMENT.....          |                  | 774,700           | 772,790                                                | 774,700     | 774,700       | 0                                              | 1,911                                             | 0                                                  | 1,911                                                           | 0                                         | 0                                                     | 0                                                 | 0                                      | 30,038                              | 0                                                    |                                                     |    |    |    |    |
| 68111P                               | AB | 3 | OLLIES HOLDINGS INC TL B.....            | .. | 04/07/2014 | JEFFERIES & COMPANY INC.....    | 08/01/2014       | VARIOUS.....                    |                  | 781,000           | 777,095                                                | 777,155     | 777,184       | 0                                              | 89                                                | 0                                                  | 89                                                              | 0                                         | 0                                                     | (29)                                              | (29)                                   | 10,628                              | 0                                                    |                                                     |    |    |    |    |
| 70583G                               | AQ | 5 | PELICAN PRODUCTS INC TL.....             | .. | 04/08/2014 | CREDIT SUISSE FIRST BOSTON..... | 08/04/2014       | VARIOUS.....                    |                  | 946,100           | 941,370                                                | 945,869     | 941,631       | 0                                              | 262                                               | 0                                                  | 262                                                             | 0                                         | 0                                                     | 4,238                                             | 4,238                                  | 7,354                               | 0                                                    |                                                     |    |    |    |    |
| 74101V                               | AD | 6 | PRESIDIO INC TL B.....                   | .. | 03/21/2014 | BARCLAYS CAPITAL.....           | 08/14/2014       | VARIOUS.....                    |                  | 350,000           | 348,250                                                | 350,211     | 348,566       | 0                                              | 316                                               | 0                                                  | 316                                                             | 0                                         | 0                                                     | 1,646                                             | 1,646                                  | 6,367                               | 0                                                    |                                                     |    |    |    |    |
| 75418K                               | AG | 8 | RAVAGO HOLDINGS TL B.....                | .. | 01/06/2014 | WELLS FARGO FINANCIAL.....      | 11/12/2014       | VARIOUS.....                    |                  | 235,000           | 236,469                                                | 236,169     | 236,228       | 0                                              | (241)                                             | 0                                                  | (241)                                                           | 0                                         | 0                                                     | (59)                                              | (59)                                   | 20,073                              | 0                                                    |                                                     |    |    |    |    |
| 87264N                               | AB | 3 | TPF II POWER TL B.....                   | .. | 09/24/2014 | MORGAN STANLEY & CO.....        | 11/05/2014       | VARIOUS.....                    |                  | 1,163,300         | 1,154,575                                              | 1,172,025   | 1,154,575     | 0                                              | 0                                                 | 0                                                  | 0                                                               | 0                                         | 0                                                     | 17,450                                            | 17,450                                 | 6,436                               | 0                                                    |                                                     |    |    |    |    |
| 89054F                               | AF | 1 | TOPAZ POWER HOLDINGS LLC TL.....         | .. | 03/20/2014 | GOLDMAN SACHS.....              | 07/10/2014       | SINK FUND PAYMENT.....          |                  | 378,000           | 370,913                                                | 378,000     | 378,000       | 0                                              | 7,088                                             | 0                                                  | 7,088                                                           | 0                                         | 0                                                     | 0                                                 | 0                                      | 5,896                               | 0                                                    |                                                     |    |    |    |    |
| 914908                               | AV | 0 | UNIVISION COMMUNICATIONS TL C1.....      | .. | 10/15/2014 | DEUTSCHE BANK.....              | 10/22/2014       | VARIOUS.....                    |                  | 946,000           | 917,620                                                | 929,445     | 917,669       | 0                                              | 49                                                | 0                                                  | 49                                                              | 0                                         | 0                                                     | 11,776                                            | 11,776                                 | 724                                 | 0                                                    |                                                     |    |    |    |    |
| BL1338                               | 34 | 4 | QOL MEDS TL B.....                       | .. | 07/14/2014 | JEFFERIES & COMPANY INC.....    | 11/19/2014       | VARIOUS.....                    |                  | 498,735           | 497,738                                                | 495,618     | 497,775       | 0                                              | 38                                                | 0                                                  | 38                                                              | 0                                         | 0                                                     | (2,157)                                           | (2,157)                                | 10,428                              | 0                                                    |                                                     |    |    |    |    |
| C0456K                               | AB | 7 | ATLANTIC POWER LP TL.....                | A  | 02/20/2014 | GOLDMAN SACHS.....              | 08/07/2014       | VARIOUS.....                    |                  | 1,728,000         | 1,710,720                                              | 1,736,100   | 1,712,519     | 0                                              | 1,799                                             | 0                                                  | 1,799                                                           | 0                                         | 0                                                     | 23,580                                            | 23,580                                 | 36,985                              | 0                                                    |                                                     |    |    |    |    |
| C0458W                               | AC | 7 | ATRIUM (GLACIER) INNOVATIONS TL.....     | A  | 01/29/2014 | RBC CAPITAL MARKETS.....        | 02/12/2014       | RBC CAPITAL MARKETS.....        |                  | 479,000           | 476,605                                                | 480,796     | 476,605       | 0                                              | 0                                                 | 0                                                  | 0                                                               | 0                                         | 0                                                     | 4,191                                             | 4,191                                  | 0                                   | 0                                                    |                                                     |    |    |    |    |
| C6901L                               | AB | 3 | BURGER KING TL B.....                    | A  | 09/25/2014 | JP MORGAN SECURITIES INC.....   | 09/26/2014       | VARIOUS.....                    |                  | 707,700           | 700,623                                                | 704,162     | 700,623       | 0                                              | 0                                                 | 0                                                  | 0                                                               | 0                                         | 0                                                     | 3,539                                             | 3,539                                  | 1,921                               | 0                                                    |                                                     |    |    |    |    |
| 81172U                               | AB | 1 | SEADRILL OPERATING TL B.....             | F  | 02/14/2014 | DEUTSCHE BANK.....              | 03/31/2014       | VARIOUS.....                    |                  | 949,462           | 939,967                                                | 951,559     | 940,116       | 0                                              | 149                                               | 0                                                  | 149                                                             | 0                                         | 0                                                     | 11,443                                            | 11,443                                 | 1,641                               | 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<br>Current                                                   | 15                                         | 16                                                  |                                                   |                                        |                                     |                                                      |                                                     |
| CUSIP Identification | Description                                       |  | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor                  | Disposal<br>Date | Name of Purchaser | Par Value<br>(Bonds) or<br>Number of<br>Shares (Stock) | Actual Cost     | Consideration   | Book/Adjusted<br>Carrying Value at<br>Disposal | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current<br>Year's<br>(Amortization)<br>/ Accretion | Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(12+13-14) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Interest and<br>Dividends<br>Received<br>During Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| L7646C AF 2          | VAT HOLDING AG TL.....                            |  | F                               | 01/28/2014       | CREDIT SUISSE FIRST BOSTON..... | 04/04/2014       | VARIOUS.....      | .....245,120                                           | .....243,895    | .....246,959    | .....243,927                                   | .....0                                            | .....32                                            | .....0                                                          | .....32                                    | .....0                                              | .....0                                            | .....3,032                             | .....3,032                          | .....1,552                                           | .....0                                              |
| 3899999.             | Total - Bonds - Industrial and Miscellaneous..... |  |                                 |                  |                                 |                  |                   | .....27,439,667                                        | .....27,255,599 | .....27,334,287 | .....27,289,283                                | .....0                                            | .....33,688                                        | .....0                                                          | .....33,688                                | .....0                                              | .....0                                            | .....45,005                            | .....45,005                         | .....373,444                                         | .....0                                              |
| 8399998.             | Total - Bonds.....                                |  |                                 |                  |                                 |                  |                   | .....27,439,667                                        | .....27,255,599 | .....27,334,287 | .....27,289,283                                | .....0                                            | .....33,688                                        | .....0                                                          | .....33,688                                | .....0                                              | .....0                                            | .....45,005                            | .....45,005                         | .....373,444                                         | .....0                                              |
| 9999999.             | Total - Bonds, Preferred and Common Stocks.....   |  |                                 |                  |                                 |                  |                   |                                                        | .....27,255,599 | .....27,334,287 | .....27,289,283                                | .....0                                            | .....33,688                                        | .....0                                                          | .....33,688                                | .....0                                              | .....0                                            | .....45,005                            | .....45,005                         | .....373,444                                         | .....0                                              |



SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1                    | 2                                                                   | 3       | 4                                           | 5                                                          | 6                                                                 | 7                                      | 8                            | Stock of Such Company Owned by Insurer on Statement Date |                  |
|----------------------|---------------------------------------------------------------------|---------|---------------------------------------------|------------------------------------------------------------|-------------------------------------------------------------------|----------------------------------------|------------------------------|----------------------------------------------------------|------------------|
|                      |                                                                     |         |                                             |                                                            |                                                                   |                                        |                              | 9                                                        | 10               |
|                      |                                                                     |         | NAIC Company                                | Naic Valuation Method (See Purposes and                    | Do Insurer's Assets Include                                       |                                        |                              |                                                          |                  |
|                      |                                                                     |         | Code or Alien Insurer Identification Number | Procedures Manual of the NAIC Securities Valuation Office) | Intangible Assets Connected with Holding of Such Company's Stock? | Total Amount of Such Intangible Assets | Book/Adjusted Carrying Value | Number of Shares                                         | % of Outstanding |
| CUSIP Identification | Description<br>Name of Subsidiary, Controlled or Affiliated Company | Foreign |                                             |                                                            |                                                                   |                                        |                              |                                                          |                  |

Common Stocks - U.S. Property and Casualty Insurer

|                                                                         |    |   |                                   |       |            |            |         |        |                 |                 |            |
|-------------------------------------------------------------------------|----|---|-----------------------------------|-------|------------|------------|---------|--------|-----------------|-----------------|------------|
| 47036*                                                                  | 10 | 9 | James River Casualty Company..... | ..... | .....13685 | .....2ciB1 | .....NO | .....0 | .....15,861,801 | .....10,000,000 | .....100.0 |
| 1199999 Total - Common Stocks - U.S. Property and Casualty Insurer..... |    |   |                                   |       |            |            |         | .....0 | .....15,861,801 | XXX             | XXX        |
| 1899999 Total - Common Stocks.....                                      |    |   |                                   |       |            |            |         | .....0 | .....15,861,801 | XXX             | XXX        |
| 1999999 Total - Preferred and Common Stock.....                         |    |   |                                   |       |            |            |         | .....0 | .....15,861,801 | XXX             | XXX        |

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.161,191,739.
2. Total amount of intangible assets nonadmitted \$.0.

SCHEDULE D - PART 6 - SECTION 2

| 1                    | 2                          | 3                                                                     | 4                                               | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date |                  |
|----------------------|----------------------------|-----------------------------------------------------------------------|-------------------------------------------------|---------------------------------------------------------------------------|------------------|
|                      |                            |                                                                       |                                                 | 5                                                                         | 6                |
|                      |                            |                                                                       | Total Amount of Intangible Assets               |                                                                           |                  |
|                      |                            |                                                                       |                                                 |                                                                           |                  |
|                      |                            |                                                                       | Included in Amount Shown in Column 7, Section 1 | Number of Shares                                                          | % of Outstanding |
| CUSIP Identification | Name of Lower-Tier Company | Name of Company Listed in Section 1 Which Controls Lower-Tier Company |                                                 |                                                                           |                  |

NONE

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 Identification                       | Description                                     | Code   | F<br>o<br>r<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of Vendor             | Maturity<br>Date | Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase<br>(Decrease) | Current Year's<br>(Amortization) /<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Par Value      | Actual Cost     | Amount Due and<br>Accrued<br>December 31 of<br>Current Year on<br>Bond Not in<br>Default | Nonadmitted<br>Due and<br>Accrued | Rate of    | Effective<br>Rate of | When<br>Paid | Amount<br>Received<br>During Year | Paid for<br>Accrued<br>Interest |
| U.S. Government Bonds - Issuer Obligations |                                                 |        |                                 |                  |                            |                  |                                 |                                                   |                                                 |                                                                        |                                                     |                |                 |                                                                                          |                                   |            |                      |              |                                   |                                 |
|                                            | TREASURY BILL.....                              | @..... | ..                              | 12/18/2014.      | NOMURA SECURITIES INT..... | 04/02/2015.      | .....8,999,306                  | .....0                                            | .....107                                        | .....0                                                                 | .....0                                              | .....9,000,000 | .....8,999,199  | .....0                                                                                   | .....0                            | .....0.000 | .....0.031           | N/A.....     | .....0                            | .....0                          |
| 0199999.                                   | U.S. Government Bonds - Issuer Obligations..... |        |                                 |                  |                            |                  | .....8,999,306                  | .....0                                            | .....107                                        | .....0                                                                 | .....0                                              | .....9,000,000 | .....8,999,199  | .....0                                                                                   | .....0                            | XXX        | XXX                  | XXX          | .....0                            | .....0                          |
| 0599999.                                   | Total - U.S. Government Bonds.....              |        |                                 |                  |                            |                  | .....8,999,306                  | .....0                                            | .....107                                        | .....0                                                                 | .....0                                              | .....9,000,000 | .....8,999,199  | .....0                                                                                   | .....0                            | XXX        | XXX                  | XXX          | .....0                            | .....0                          |
| Total Bonds                                |                                                 |        |                                 |                  |                            |                  |                                 |                                                   |                                                 |                                                                        |                                                     |                |                 |                                                                                          |                                   |            |                      |              |                                   |                                 |
| 7799999.                                   | Subtotals - Issuer Obligations.....             |        |                                 |                  |                            |                  | .....8,999,306                  | .....0                                            | .....107                                        | .....0                                                                 | .....0                                              | .....9,000,000 | .....8,999,199  | .....0                                                                                   | .....0                            | XXX        | XXX                  | XXX          | .....0                            | .....0                          |
| 8399999.                                   | Subtotals - Bonds.....                          |        |                                 |                  |                            |                  | .....8,999,306                  | .....0                                            | .....107                                        | .....0                                                                 | .....0                                              | .....9,000,000 | .....8,999,199  | .....0                                                                                   | .....0                            | XXX        | XXX                  | XXX          | .....0                            | .....0                          |
| Exempt Money Market Mutual Funds           |                                                 |        |                                 |                  |                            |                  |                                 |                                                   |                                                 |                                                                        |                                                     |                |                 |                                                                                          |                                   |            |                      |              |                                   |                                 |
| 609068                                     | DF 5 FEDERATED TREASURY OBLIG FUND #68 INS..... | .....  | ..                              | 12/15/2014.      | DIRECT.....                | .....XXX.....    | .....1,815,549                  | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | .....0         | .....1,815,549  | .....34                                                                                  | .....0                            | .....0.000 | .....0.000           | MON...       | .....0                            | .....0                          |
| 94975H                                     | 31 2 WELLS FARGO ADV TR PL MM-SVC.....          | .....  | ..                              | 12/11/2014.      | DIRECT.....                | .....XXX.....    | .....2,241,289                  | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | .....0         | .....2,241,289  | .....22                                                                                  | .....0                            | .....0.000 | .....0.000           | MON...       | .....217                          | .....0                          |
| 8899999.                                   | Total - Exempt Money Market Mutual Funds.....   |        |                                 |                  |                            |                  | .....4,056,838                  | .....0                                            | .....0                                          | .....0                                                                 | .....0                                              | XXX            | .....4,056,838  | .....56                                                                                  | .....0                            | XXX        | XXX                  | XXX          | .....217                          | .....0                          |
| 9199999.                                   | Total - Short-Term Investments.....             |        |                                 |                  |                            |                  | .....13,056,144                 | .....0                                            | .....107                                        | .....0                                                                 | .....0                                              | .....XXX.....  | .....13,056,037 | .....56                                                                                  | .....0                            | XXX        | XXX                  | XXX          | .....217                          | .....0                          |

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

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

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

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

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

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

**Sch. DL-Pt. 1**  
**NONE**

**Sch. DL-Pt. 2**  
**NONE**

SCHEDULE E - PART 1 - CASH

| 1                                               | 2     | 3                | 4                                       | 5                                                      | 6                | 7   |
|-------------------------------------------------|-------|------------------|-----------------------------------------|--------------------------------------------------------|------------------|-----|
| Depository                                      | Code  | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance          | *   |
| Open Depositories                               |       |                  |                                         |                                                        |                  |     |
| Keybank, N.A..... Cleveland, OH.....            | ..... | .....0.000       | ......0                                 | ......0                                                | .....(2,786,992) | XXX |
| Federal Home Loan Bank..... Cinnцинati, OH..... | ..... | .....0.000       | ......0                                 | ......0                                                | .....195,206     | XXX |
| U.S. Bank ..... Boston, MA.....                 | ..... | .....0.000       | ......0                                 | ......0                                                | .....800,722     | XXX |
| 0199999 Total - Open Depositories.....          | XXX   | XXX              | ......0                                 | ......0                                                | .....(1,791,064) | XXX |
| 0399999 Total Cash on Deposit.....              | XXX   | XXX              | ......0                                 | ......0                                                | .....(1,791,064) | XXX |
| 0599999 Total Cash.....                         | XXX   | XXX              | ......0                                 | ......0                                                | .....(1,791,064) | XXX |

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

|                  |                  |               |                  |                   |                  |                   |                  |
|------------------|------------------|---------------|------------------|-------------------|------------------|-------------------|------------------|
| 1. January.....  | .....(663,042)   | 4. April..... | .....(937,355)   | 7. July.....      | .....(2,205,747) | 10. October.....  | .....(4,132,092) |
| 2. February..... | .....(5,228,615) | 5. May.....   | .....4,920,520   | 8. August.....    | .....(4,395,115) | 11. November..... | .....(3,324,750) |
| 3. March.....    | .....(926,615)   | 6. June.....  | .....(1,751,945) | 9. September..... | .....(3,795,304) | 12. December..... | .....(1,791,064) |

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>Description                                                               | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due & Accrued | 8<br>Amount Received During Year |
|--------------------------------------------------------------------------------|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations       |           |                    |                       |                    |                                   |                                       |                                  |
| KEYBANK NATIONAL ASSOCIATION REPO.....                                         |           | .....12/31/2014    | .....0.005            | .....01/02/2015    | .....2,617,500                    | .....0                                | .....2,067                       |
| 3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations..... |           |                    |                       |                    | .....2,617,500                    | .....0                                | .....2,067                       |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated).....              |           |                    |                       |                    | .....2,617,500                    | .....0                                | .....2,067                       |
| Total Bonds                                                                    |           |                    |                       |                    |                                   |                                       |                                  |
| 7799999. Subtotals - Issuer Obligations.....                                   |           |                    |                       |                    | .....2,617,500                    | .....0                                | .....2,067                       |
| 8399999. Subtotals - Bonds.....                                                |           |                    |                       |                    | .....2,617,500                    | .....0                                | .....2,067                       |
| 8699999. Total - Cash Equivalents.....                                         |           |                    |                       |                    | .....2,617,500                    | .....0                                | .....2,067                       |

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

|              |                                  | 1                  | 2                                         | Deposits for the<br>Benefit of All Policyholders |                | All Other Special Deposits       |                |
|--------------|----------------------------------|--------------------|-------------------------------------------|--------------------------------------------------|----------------|----------------------------------|----------------|
|              |                                  |                    |                                           | 3                                                | 4              | 5                                | 6              |
| States, Etc. |                                  | Type of<br>Deposit | Purpose of Deposit                        | Book/Adjusting<br>Carrying Value                 | Fair Value     | Book/Adjusting<br>Carrying Value | Fair Value     |
| 1.           | Alabama.....AL                   |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 2.           | Alaska.....AK                    |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 3.           | Arizona.....AZ                   |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 4.           | Arkansas.....AR                  |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 5.           | California.....CA                |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 6.           | Colorado.....CO                  |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 7.           | Connecticut.....CT               |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 8.           | Delaware.....DE                  |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 9.           | District of Columbia.....DC      |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 10.          | Florida.....FL                   |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 11.          | Georgia.....GA                   |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 12.          | Hawaii.....HI                    |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 13.          | Idaho.....ID                     |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 14.          | Illinois.....IL                  |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 15.          | Indiana.....IN                   |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 16.          | Iowa.....IA                      |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 17.          | Kansas.....KS                    |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 18.          | Kentucky.....KY                  |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 19.          | Louisiana.....LA                 |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 20.          | Maine.....ME                     |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 21.          | Maryland.....MD                  |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 22.          | Massachusetts.....MA             | B.                 | Collateral securities for the MA DOI..... | .....0                                           | .....0         | .....700,908                     | .....703,880   |
| 23.          | Michigan.....MI                  |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 24.          | Minnesota.....MN                 |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 25.          | Mississippi.....MS               |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 26.          | Missouri.....MO                  |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 27.          | Montana.....MT                   |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 28.          | Nebraska.....NE                  |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 29.          | Nevada.....NV                    |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 30.          | New Hampshire.....NH             |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 31.          | New Jersey.....NJ                |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 32.          | New Mexico.....NM                | B.                 | Collateral securities for the NM DOI..... | .....0                                           | .....0         | .....110,412                     | .....109,107   |
| 33.          | New York.....NY                  | B.                 | Collateral securities for the NY DOI..... | .....0                                           | .....0         | .....2,705,318                   | .....2,824,116 |
| 34.          | North Carolina.....NC            |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 35.          | North Dakota.....ND              |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 36.          | Ohio.....OH                      | B.                 | Collateral securities for the OH DOI..... | .....2,415,960                                   | .....2,678,979 | .....0                           | .....0         |
| 37.          | Oklahoma.....OK                  |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 38.          | Oregon.....OR                    |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 39.          | Pennsylvania.....PA              |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 40.          | Rhode Island.....RI              |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 41.          | South Carolina.....SC            |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 42.          | South Dakota.....SD              |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 43.          | Tennessee.....TN                 |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 44.          | Texas.....TX                     |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 45.          | Utah.....UT                      |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 46.          | Vermont.....VT                   |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 47.          | Virginia.....VA                  |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 48.          | Washington.....WA                |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 49.          | West Virginia.....WV             |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 50.          | Wisconsin.....WI                 |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 51.          | Wyoming.....WY                   |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 52.          | American Samoa.....AS            |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 53.          | Guam.....GU                      |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 54.          | Puerto Rico.....PR               |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 55.          | US Virgin Islands.....VI         |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 56.          | Northern Mariana Islands.....MP  |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 57.          | Canada.....CAN                   |                    |                                           | .....0                                           | .....0         | .....0                           | .....0         |
| 58.          | Aggregate Alien and Other.....OT | XXX                | XXX                                       | .....0                                           | .....0         | .....0                           | .....0         |
| 59.          | Total.....                       | XXX                | XXX                                       | .....2,415,960                                   | .....2,678,979 | .....3,516,638                   | .....3,637,103 |

| DETAILS OF WRITE-INS |                                                                       |     |     |        |        |        |        |
|----------------------|-----------------------------------------------------------------------|-----|-----|--------|--------|--------|--------|
| 5801.                | .....                                                                 |     |     | .....0 | .....0 | .....0 | .....0 |
| 5802.                | .....                                                                 |     |     | .....0 | .....0 | .....0 | .....0 |
| 5803.                | .....                                                                 |     |     | .....0 | .....0 | .....0 | .....0 |
| 5898.                | Summary of remaining write-ins for<br>line 58 from overflow page..... | XXX | XXX | .....0 | .....0 | .....0 | .....0 |
| 5899.                | Total (Lines 5801 thru 5803+5898)<br>(Line 58 above).....             | XXX | XXX | .....0 | .....0 | .....0 | .....0 |

2014 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

|                                                                                                  |      |                                                                                                  |      |
|--------------------------------------------------------------------------------------------------|------|--------------------------------------------------------------------------------------------------|------|
| Assets                                                                                           | 2    | Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)   | 58   |
| Cash Flow                                                                                        | 5    | Schedule P-Part 2H-Section 1-Other Liability-Occurrence                                          | 58   |
| Exhibit of Capital Gains (Losses)                                                                | 12   | Schedule P-Part 2H-Section 2-Other Liability-Claims-Made                                         | 58   |
| Exhibit of Net Investment Income                                                                 | 12   | Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)  | 59   |
| Exhibit of Nonadmitted Assets                                                                    | 13   | Schedule P-Part 2J-Auto Physical Damage                                                          | 59   |
| Exhibit of Premiums and Losses (State Page)                                                      | 19   | Schedule P-Part 2K-Fidelity, Surety                                                              | 59   |
| Five-Year Historical Data                                                                        | 17   | Schedule P-Part 2L-Other (Including Credit, Accident and Health)                                 | 59   |
| General Interrogatories                                                                          | 15   | Schedule P-Part 2M-International                                                                 | 59   |
| Jurat Page                                                                                       | 1    | Schedule P-Part 2N-Reinsurance – Nonproportional Assumed Property                                | 60   |
| Liabilities, Surplus and Other Funds                                                             | 3    | Schedule P-Part 2O-Reinsurance – Nonproportional Assumed Liability                               | 60   |
| Notes To Financial Statements                                                                    | 14   | Schedule P-Part 2P-Reinsurance – Nonproportional Assumed Financial Lines                         | 60   |
| Overflow Page For Write-ins                                                                      | 100  | Schedule P-Part 2R-Section 1-Products Liability-Occurrence                                       | 61   |
| Schedule A-Part 1                                                                                | E01  | Schedule P-Part 2R-Section 2-Products Liability-Claims-Made                                      | 61   |
| Schedule A-Part 2                                                                                | E02  | Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty                                          | 61   |
| Schedule A-Part 3                                                                                | E03  | Schedule P-Part 2T-Warranty                                                                      | 61   |
| Schedule A-Verification Between Years                                                            | SI02 | Schedule P-Part 3A-Homeowners/Farmowners                                                         | 62   |
| Schedule B-Part 1                                                                                | E04  | Schedule P-Part 3B-Private Passenger Auto Liability/Medical                                      | 62   |
| Schedule B-Part 2                                                                                | E05  | Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical                                       | 62   |
| Schedule B-Part 3                                                                                | E06  | Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)                 | 62   |
| Schedule B-Verification Between Years                                                            | SI02 | Schedule P-Part 3E-Commercial Multiple Peril                                                     | 62   |
| Schedule BA-Part 1                                                                               | E07  | Schedule P-Part 3F-Section 1 –Medical Professional Liability-Occurrence                          | 63   |
| Schedule BA-Part 2                                                                               | E08  | Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made                          | 63   |
| Schedule BA-Part 3                                                                               | E09  | Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)   | 63   |
| Schedule BA-Verification Between Years                                                           | SI03 | Schedule P-Part 3H-Section 1-Other Liability-Occurrence                                          | 63   |
| Schedule D-Part 1                                                                                | E10  | Schedule P-Part 3H-Section 2-Other Liability-Claims-Made                                         | 63   |
| Schedule D-Part 1A-Section 1                                                                     | SI05 | Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)  | 64   |
| Schedule D-Part 1A-Section 2                                                                     | SI08 | Schedule P-Part 3J-Auto Physical Damage                                                          | 64   |
| Schedule D-Part 2-Section 1                                                                      | E11  | Schedule P-Part 3K-Fidelity/Surety                                                               | 64   |
| Schedule D-Part 2-Section 2                                                                      | E12  | Schedule P-Part 3L-Other (Including Credit, Accident and Health)                                 | 64   |
| Schedule D-Part 3                                                                                | E13  | Schedule P-Part 3M-International                                                                 | 64   |
| Schedule D-Part 4                                                                                | E14  | Schedule P-Part 3N-Reinsurance – Nonproportional Assumed Property                                | 65   |
| Schedule D-Part 5                                                                                | E15  | Schedule P-Part 3O-Reinsurance – Nonproportional Assumed Liability                               | 65   |
| Schedule D-Part 6-Section 1                                                                      | E16  | Schedule P-Part 3P-Reinsurance – Nonproportional Assumed Financial Lines                         | 65   |
| Schedule D-Part 6-Section 2                                                                      | E16  | Schedule P-Part 3R-Section 1-Products Liability-Occurrence                                       | 66   |
| Schedule D-Summary By Country                                                                    | SI04 | Schedule P-Part 3R-Section 2-Products Liability-Claims-Made                                      | 66   |
| Schedule D-Verification Between Years                                                            | SI03 | Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty                                          | 66   |
| Schedule DA-Part 1                                                                               | E17  | Schedule P-Part 3T-Warranty                                                                      | 66   |
| Schedule DA-Verification Between Years                                                           | SI10 | Schedule P-Part 4A-Homeowners/Farmowners                                                         | 67   |
| Schedule DB-Part A-Section 1                                                                     | E18  | Schedule P-Part 4B-Private Passenger Auto Liability/Medical                                      | 67   |
| Schedule DB-Part A-Section 2                                                                     | E19  | Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical                                       | 67   |
| Schedule DB-Part A-Verification Between Years                                                    | SI11 | Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)                 | 67   |
| Schedule DB-Part B-Section 1                                                                     | E20  | Schedule P-Part 4E-Commercial Multiple Peril                                                     | 67   |
| Schedule DB-Part B-Section 2                                                                     | E21  | Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence                           | 68   |
| Schedule DB-Part B-Verification Between Years                                                    | SI11 | Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made                          | 68   |
| Schedule DB-Part C-Section 1                                                                     | SI12 | Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)   | 68   |
| Schedule DB-Part C-Section 2                                                                     | SI13 | Schedule P-Part 4H-Section 1-Other Liability-Occurrence                                          | 68   |
| Schedule DB-Part D-Section 1                                                                     | E22  | Schedule P-Part 4H-Section 2-Other Liability-Claims-Made                                         | 68   |
| Schedule DB-Part D-Section 2                                                                     | E23  | Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft) | 69   |
| Schedule DB-Verification                                                                         | SI14 | Schedule P-Part 4J-Auto Physical Damage                                                          | 69   |
| Schedule DL-Part 1                                                                               | E24  | Schedule P-Part 4K-Fidelity/Surety                                                               | 69   |
| Schedule DL-Part 2                                                                               | E25  | Schedule P-Part 4L-Other (Including Credit, Accident and Health)                                 | 69   |
| Schedule E-Part 1-Cash                                                                           | E26  | Schedule P-Part 4M-International                                                                 | 69   |
| Schedule E-Part 2-Cash Equivalents                                                               | E27  | Schedule P-Part 4N-Reinsurance – Nonproportional Assumed Property                                | 70   |
| Schedule E-Part 3-Special Deposits                                                               | E28  | Schedule P-Part 4O-Reinsurance – Nonproportional Assumed Liability                               | 70   |
| Schedule E-Verification Between Years                                                            | SI15 | Schedule P-Part 4P-Reinsurance – Nonproportional Assumed Financial Lines                         | 70   |
| Schedule F-Part 1                                                                                | 20   | Schedule P-Part 4R-Section 1-Products Liability-Occurrence                                       | 71   |
| Schedule F-Part 2                                                                                | 21   | Schedule P-Part 4R-Section 2-Products Liability-Claims-Made                                      | 71   |
| Schedule F-Part 3                                                                                | 22   | Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty                                          | 71   |
| Schedule F-Part 4                                                                                | 23   | Schedule P-Part 4T-Warranty                                                                      | 71   |
| Schedule F-Part 5                                                                                | 24   | Schedule P-Part 5A-Homeowners/Farmowners                                                         | 72   |
| Schedule F-Part 6-Section 1                                                                      | 25   | Schedule P-Part 5B-Private Passenger Auto Liability/Medical                                      | 73   |
| Schedule F-Part 6-Section 2                                                                      | 26   | Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical                                       | 74   |
| Schedule F-Part 7                                                                                | 27   | Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)                 | 75   |
| Schedule F-Part 8                                                                                | 28   | Schedule P-Part 5E-Commercial Multiple Peril                                                     | 76   |
| Schedule F-Part 9                                                                                | 29   | Schedule P-Part 5F-Medical Professional Liability-Claims-Made                                    | 78   |
| Schedule H-Accident and Health Exhibit-Part 1                                                    | 30   | Schedule P-Part 5F-Medical Professional Liability-Occurrence                                     | 77   |
| Schedule H-Part 2, Part 3 and Part 4                                                             | 31   | Schedule P-Part 5H-Other Liability-Claims-Made                                                   | 80   |
| Schedule H-Part 5-Health Claims                                                                  | 32   | Schedule P-Part 5H-Other Liability-Occurrence                                                    | 79   |
| Schedule P-Part 1-Summary                                                                        | 33   | Schedule P-Part 5R-Products Liability-Claims-Made                                                | 82   |
| Schedule P-Part 1A-Homeowners/Farmowners                                                         | 35   | Schedule P-Part 5R-Products Liability-Occurrence                                                 | 81   |
| Schedule P-Part 1B-Private Passenger Auto Liability/Medical                                      | 36   | Schedule P-Part 5T-Warranty                                                                      | 83   |
| Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical                                       | 37   | Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical                                       | 84   |
| Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)                 | 38   | Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)                 | 84   |
| Schedule P-Part 1E-Commercial Multiple Peril                                                     | 39   | Schedule P-Part 6E-Commercial Multiple Peril                                                     | 85   |
| Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence                           | 40   | Schedule P-Part 6H-Other Liability-Claims-Made                                                   | 86   |
| Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made                          | 41   | Schedule P-Part 6H-Other Liability-Occurrence                                                    | 85   |
| Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)  | 42   | Schedule P-Part 6M-International                                                                 | 86   |
| Schedule P-Part 1H-Section 1-Other Liability-Occurrence                                          | 43   | Schedule P-Part 6N-Reinsurance – Nonproportional Assumed Property                                | 87   |
| Schedule P-Part 1H-Section 2-Other Liability-Claims-Made                                         | 44   | Schedule P-Part 6O-Reinsurance – Nonproportional Assumed Liability                               | 87   |
| Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft) | 45   | Schedule P-Part 6R-Products Liability-Claims-Made                                                | 88   |
| Schedule P-Part 1J-Auto Physical Damage                                                          | 46   | Schedule P-Part 6R-Products Liability-Occurrence                                                 | 88   |
| Schedule P-Part 1K-Fidelity/Surety                                                               | 47   | Schedule P-Part 7A-Primary Loss Sensitive Contracts                                              | 89   |
| Schedule P-Part 1L-Other (Including Credit, Accident and Health)                                 | 48   | Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts                                          | 91   |
| Schedule P-Part 1M-International                                                                 | 49   | Schedule P Interrogatories                                                                       | 93   |
| Schedule P-Part 1N-Reinsurance – Nonproportional Assumed Property                                | 50   | Schedule T-Exhibit of Premiums Written                                                           | 94   |
| Schedule P-Part 1O-Reinsurance – Nonproportional Assumed Liability                               | 51   | Schedule T-Part 2-Interstate Compact                                                             | 95   |
| Schedule P-Part 1P-Reinsurance – Nonproportional Assumed Financial Lines                         | 52   | Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group       | 96   |
| Schedule P-Part 1R-Section 1-Products Liability-Occurrence                                       | 53   | Schedule Y-Detail of Insurance Holding Company System                                            | 97   |
| Schedule P-Part 1R-Section 2-Products Liability-Claims-Made                                      | 54   | Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates                          | 98   |
| Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty                                          | 55   | Statement of Income                                                                              | 4    |
| Schedule P-Part 1T-Warranty                                                                      | 56   | Summary Investment Schedule                                                                      | SI01 |
| Schedule P-Part 2, Part 3 and Part 4 - Summary                                                   | 34   | Supplemental Exhibits and Schedules Interrogatories                                              | 99   |
| Schedule P-Part 2A-Homeowners/Farmowners                                                         | 57   | Underwriting and Investment Exhibit Part 1                                                       | 6    |
| Schedule P-Part 2B-Private Passenger Auto Liability/Medical                                      | 57   | Underwriting and Investment Exhibit Part 1A                                                      | 7    |
| Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical                                       | 57   | Underwriting and Investment Exhibit Part 1B                                                      | 8    |
| Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)                 | 57   | Underwriting and Investment Exhibit Part 2                                                       | 9    |
| Schedule P-Part 2E-Commercial Multiple Peril                                                     | 57   | Underwriting and Investment Exhibit Part 2A                                                      | 10   |
| Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence                           | 58   | Underwriting and Investment Exhibit Part 3                                                       | 11   |
| Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made                          | 58   |                                                                                                  |      |