LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2014

of the Condition and Affairs of the

GREAT AMERICAN LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 63312 Employer's ID Number..... 13-1935920

Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio Country of Domicile US

Incorporated/Organized..... December 29, 1961 Commenced Business..... August 13, 1963

Statutory Home Office 301 East Fourth Street….. Cincinnati ..... OH ..... US 45202
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 301 East Fourth Street….. Cincinnati ..... OH ..... US..... 45202 513-357-3300-
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address Post Office Box 5420….. Cincinnati ..... OH ..... US 45202
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 301 East Fourth Street….. Cincinnati ..... OH ..... US 45202 513-357-3300-
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.gaig.com

Statutory Statement Contact Brian Patrick Sponaugle 513-412-2931-
(Name) (Area Code) (Telephone Number) (Extension)
bsponaugle@gaig.com 513-412-1673-
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer	4. Richard Lee Sutton	Appointed Actuary

OTHER

John Paul Gruber	Senior Vice President	Michael Harrison Haney	Vice President
Adrienne Susan Kessling	Senior Vice President	Michael William Mazur	Vice President
Brian Patrick Sponaugle	Vice President		

DIRECTORS OR TRUSTEES

Jeffrey Gene Hester	Stephen Craig Lindner	Christopher Patrick Miliano	Mark Francis Muething
Michael James Prager			

State of..... Ohio
County of..... Hamilton

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)	(Signature)	(Signature)
Mark Francis Muething	Christopher Patrick Miliano	John Paul Gruber
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Secretary	Treasurer	Senior Vice President
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This _____ day of February 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 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,284,552	0.0	1,284,552		1,284,552	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	107,609	0.0	107,609		107,609	0.0
1.22 Issued by U.S. government sponsored agencies	56,076,610	0.3	56,076,610		56,076,610	0.3
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	11,532,581	0.1	11,532,581		11,532,581	0.1
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	566,091,586	2.6	566,091,586		566,091,586	2.6
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	466,747,317	2.1	466,747,317		466,747,317	2.1
1.43 Revenue and assessment obligations	2,000,046,500	9.1	2,000,046,500		2,000,046,500	9.1
1.44 Industrial development and similar obligations	48,845,083	0.2	48,845,083		48,845,083	0.2
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
1.512 Issued or guaranteed by FNMA and FHLMC	19,765,961	0.1	19,765,961		19,765,961	0.1
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	94,053,384	0.4	94,053,384		94,053,384	0.4
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
1.523 All other	4,241,100,528	19.2	4,241,100,528		4,241,100,528	19.2
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	10,218,975,404	46.3	10,218,975,404		10,218,975,404	46.3
2.2 Unaffiliated non-U.S. securities (including Canada)	1,954,101,018	8.8	1,954,101,018		1,954,101,018	8.8
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated	36,711,279	0.2	36,711,279		36,711,279	0.2
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	279,346,228	1.3	279,346,228		279,346,228	1.3
3.4 Other equity securities:						
3.41 Affiliated	240,226,740	1.1	240,225,740		240,225,740	1.1
3.42 Unaffiliated	153,993,461	0.7	153,993,461		153,993,461	0.7
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties	141,573,319	0.6	141,573,319		141,573,319	0.6
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans	748,252,685	3.4	748,252,685		748,252,685	3.4
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)	83,994,410	0.4	83,994,410		83,994,410	0.4
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans	122,527,043	0.6	122,527,043		122,527,043	0.6
7. Derivatives	310,539,699	1.4	310,539,699		310,539,699	1.4
8. Receivables for securities	794,905	0.0	794,905		794,905	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	185,481,080	0.8	185,481,080		185,481,080	0.8
11. Other invested assets	109,993,554	0.5	109,993,554		109,993,554	0.5
12. Total invested assets	22,092,162,537	100.0	22,092,161,537	0	22,092,161,537	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		82,163,432
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	5,302,486	5,302,486
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	3,471,508	
	8.2 Totals, Part 3, Column 9		3,471,508
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		83,994,410
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		83,994,410

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		664,336,377
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	268,875,724	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	53,952,380	322,828,104
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		536,081
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		97,874,558
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		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)		889,826,004
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		889,826,004
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		889,826,004

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		84,868,541
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	51,823,023	
2.2	Additional investment made after acquisition (Part 2, Column 9)	64,439,158	116,262,181
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	(231,541)	
5.2	Totals, Part 3, Column 9		(231,541)
6.	Total gain (loss) on disposals, Part 3, Column 19		40
7.	Deduct amounts received on disposals, Part 3, Column 16		90,905,668
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
10.2	Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		109,993,554
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		109,993,554

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		17,979,934,667
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,262,802,691
3.	Accrual of discount		107,118,743
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	161,835	
4.2	Part 2, Section 1, Column 15	(47,465)	
4.3	Part 2, Section 2, Column 13	31,134,016	
4.4	Part 4, Column 11	(8,327,292)	22,921,094
5.	Total gain (loss) on disposals, Part 4, Column 19		41,070,368
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		1,967,794,042
7.	Deduct amortization of premium		40,617,020
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	8,252,995	
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14	8,177,665	
9.4	Part 4, Column 13		16,430,660
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		20,389,005,841
11.	Deduct total nonadmitted amounts		1,000
12.	Statement value at end of current period (Line 10 minus Line 11)		20,389,004,841

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	22,473,461	24,166,489	27,612,000	22,098,053
Governments (Including all obligations	2. Canada	11,532,581	13,528,562	12,432,600	10,000,000
guaranteed by governments)	3. Other Countries				
	4. Totals	34,006,042	37,695,051	40,044,600	32,098,053
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	566,091,586	603,193,613	568,997,206	528,965,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	466,747,317	502,562,832	466,078,987	459,505,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	2,160,704,177	2,283,597,286	2,194,198,171	2,068,320,723
Industrial and Miscellaneous and Hybrid	8. United States	14,475,539,000	15,377,406,995	14,565,940,120	15,046,099,993
Securities (Unaffiliated)	9. Canada	192,937,554	205,194,230	193,787,200	194,166,917
	10. Other Countries	1,782,702,457	1,856,083,515	1,786,706,819	1,791,270,544
	11. Totals	16,451,179,011	17,438,684,740	16,546,434,139	17,031,537,454
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	19,678,728,133	20,865,733,522	19,815,753,103	20,120,426,230
PREFERRED STOCKS	14. United States	20,779,779	22,369,514	22,065,614	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries	15,931,500	15,885,000	15,931,250	
	17. Totals	36,711,279	38,254,514	37,996,864	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	36,711,279	38,254,514	37,996,864	
COMMON STOCKS	20. United States	398,973,558	398,973,558	369,025,931	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries	34,366,131	34,366,131	42,812,758	
	23. Totals	433,339,689	433,339,689	411,838,689	
Parent, Subsidiaries and Affiliates	24. Totals	240,226,740	240,226,740	226,588,138	
	25. Total Common Stocks	673,566,429	673,566,429	638,426,827	
	26. Total Stocks	710,277,708	711,820,943	676,423,691	
	27. Total Bonds and Stocks	20,389,005,841	21,577,554,465	20,492,176,794	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. **U.S. Governments**											
1.1 NAIC 1	162,681,743	7,906,879	5,375,929	5,553,449	1,897,027	183,415,027	0.9	355,784,428	2.0	183,415,027	
1.2 NAIC 2						0	0.0		0.0		
1.3 NAIC 3						0	0.0		0.0		
1.4 NAIC 4						0	0.0		0.0		
1.5 NAIC 5						0	0.0		0.0		
1.6 NAIC 6						0	0.0		0.0		
1.7 Totals	162,681,743	7,906,879	5,375,929	5,553,449	1,897,027	183,415,027	0.9	355,784,428	2.0	183,415,027	0
2. **All Other Governments**											
2.1 NAIC 1				11,532,581		11,532,581	0.1	11,631,464	0.1	11,532,581	
2.2 NAIC 2						0	0.0		0.0		
2.3 NAIC 3						0	0.0		0.0		
2.4 NAIC 4						0	0.0		0.0		
2.5 NAIC 5						0	0.0		0.0		
2.6 NAIC 6						0	0.0		0.0		
2.7 Totals	0	0	0	11,532,581	0	11,532,581	0.1	11,631,464	0.1	11,532,581	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 NAIC 1		13,156,353	97,612,276	441,172,873	14,150,084	566,091,586	2.9	485,913,710	2.7	566,091,586	
3.2 NAIC 2						0	0.0		0.0		
3.3 NAIC 3						0	0.0		0.0		
3.4 NAIC 4						0	0.0		0.0		
3.5 NAIC 5						0	0.0		0.0		
3.6 NAIC 6						0	0.0		0.0		
3.7 Totals	0	13,156,353	97,612,276	441,172,873	14,150,084	566,091,586	2.9	485,913,710	2.7	566,091,586	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 NAIC 1	4,382,269	1,860,000	110,056,578	323,119,884	24,953,628	464,372,359	2.3	434,673,740	2.5	464,372,359	
4.2 NAIC 2						0	0.0		0.0		
4.3 NAIC 3			2,374,958			2,374,958	0.0	2,374,951	0.0	2,374,958	
4.4 NAIC 4						0	0.0		0.0		
4.5 NAIC 5						0	0.0		0.0		
4.6 NAIC 6						0	0.0		0.0		
4.7 Totals	4,382,269	1,860,000	112,431,536	323,119,884	24,953,628	466,747,317	2.4	437,048,691	2.5	466,747,317	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 NAIC 1	23,531,682	150,646,097	602,246,976	1,082,246,209	278,021,316	2,136,692,280	10.8	1,793,546,341	10.1	2,107,552,564	29,139,716
5.2 NAIC 2	1,882,833	18,728,712	1,846,352			22,457,897	0.1	29,041,805	0.2	22,457,897	
5.3 NAIC 3	740,644	813,356				1,554,000	0.0		0.0	1,554,000	
5.4 NAIC 4						0	0.0		0.0		
5.5 NAIC 5						0	0.0		0.0		
5.6 NAIC 6						0	0.0		0.0		
5.7 Totals	26,155,159	170,188,165	604,093,328	1,082,246,209	278,021,316	2,160,704,177	10.9	1,822,588,146	10.3	2,131,564,461	29,139,716

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 NAIC 1	1,015,225,529	4,415,751,485	5,219,053,453	807,115,000	199,717,305	11,656,862,772	58.7	10,461,533,195	59.1	5,420,269,490	6,236,593,282
6.2 NAIC 2	287,942,810	1,140,864,229	2,381,932,945	316,255,137	31,714,987	4,158,710,108	21.0	3,552,200,825	20.1	3,130,798,642	1,027,911,466
6.3 NAIC 3	63,725,488	236,215,233	155,862,801	4,293,726	15,504,497	475,601,745	2.4	376,722,881	2.1	249,040,420	226,561,325
6.4 NAIC 4	16,377,004	54,648,119	16,315,837	5,578,809	722,777	93,642,546	0.5	119,987,033	0.7	28,872,079	64,770,467
6.5 NAIC 5	2,649,525	26,270,949	4,341,882	828,611	104,297	34,195,264	0.2	44,868,013	0.3	14,874,263	19,321,001
6.6 NAIC 6	3,759,651	10,558,155	5,169,481	7,466,383	366,510	27,320,180	0.1	30,317,579	0.2	3,712,214	23,607,966
6.7 Totals	1,389,680,007	5,884,308,170	7,782,676,399	1,141,537,666	248,130,373	16,446,332,615	82.9	14,585,629,526	82.4	8,847,567,108	7,598,765,507
7. **Hybrid Securities**											
7.1 NAIC 1						0	0.0		0.0		
7.2 NAIC 2					6,000,000	6,000,000	0.0	6,000,000	0.0	4,000,000	2,000,000
7.3 NAIC 3					3,846,396	3,846,396	0.0	3,843,061	0.0	3,846,396	
7.4 NAIC 4						0	0.0		0.0		
7.5 NAIC 5						0	0.0		0.0		
7.6 NAIC 6						0	0.0		0.0		
7.7 Totals	0	0	0	0	9,846,396	9,846,396	0.0	9,843,061	0.1	7,846,396	2,000,000
8. **Parent, Subsidiaries and Affiliates**											
8.1 NAIC 1						0	0.0		0.0		
8.2 NAIC 2						0	0.0		0.0		
8.3 NAIC 3						0	0.0		0.0		
8.4 NAIC 4						0	0.0		0.0		
8.5 NAIC 5						0	0.0		0.0		
8.6 NAIC 6						0	0.0		0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. **Total Bonds Current Year**											
9.1 NAIC 1	(d)1,205,821,223	4,589,320,814	6,034,345,212	2,670,739,996	518,739,360	15,018,966,605	75.7	XXX	XXX	8,753,233,608	6,265,732,997
9.2 NAIC 2	(d)289,825,643	1,159,592,941	2,383,779,297	316,255,137	37,714,987	4,187,168,005	21.1	XXX	XXX	3,157,256,539	1,029,911,466
9.3 NAIC 3	(d)64,466,132	237,028,589	158,237,759	4,293,726	19,350,893	483,377,098	2.4	XXX	XXX	256,815,773	226,561,325
9.4 NAIC 4	(d)16,377,004	54,648,119	16,315,837	5,578,809	722,777	93,642,546	0.5	XXX	XXX	28,872,079	64,770,467
9.5 NAIC 5	(d)2,649,525	26,270,949	4,341,882	828,611	104,297	(c)34,195,264	0.2	XXX	XXX	14,874,263	19,321,001
9.6 NAIC 6	(d)3,759,651	10,558,155	5,169,481	7,466,383	366,510	(c)27,320,180	0.1	XXX	XXX	3,712,214	23,607,966
9.7 Totals	1,582,899,177	6,077,419,567	8,602,189,468	3,005,162,662	576,998,824	(b)19,844,669,698	100.0	XXX	XXX	12,214,764,476	7,629,905,222
9.8 Line 9.7 as a % of Col. 6	8.0	30.6	43.3	15.1	2.9	100.0	XXX	XXX	XXX	61.6	38.4
10. **Total Bonds Prior Year**											
10.1 NAIC 1	1,236,672,119	4,477,743,466	5,064,864,502	2,216,407,590	547,395,200	XXX	XXX	13,543,082,877	76.5	8,037,319,728	5,505,763,149
10.2 NAIC 2	227,301,082	1,163,323,019	1,936,139,668	199,846,213	60,632,647	XXX	XXX	3,587,242,630	20.3	2,758,872,016	828,370,615
10.3 NAIC 3	22,727,051	251,924,369	94,040,197	3,399,732	10,849,544	XXX	XXX	382,940,893	2.2	219,897,167	163,043,726
10.4 NAIC 4	11,102,818	72,554,661	25,073,039	8,563,511	2,693,004	XXX	XXX	119,987,033	0.7	39,272,668	80,714,364
10.5 NAIC 5	5,393,834	31,629,221	5,863,856	1,781,207	199,895	XXX	XXX	(c)44,868,013	0.3	6,100,809	38,767,204
10.6 NAIC 6	2,247,243	7,162,149	12,857,710	7,721,463	329,014	XXX	XXX	(c)30,317,579	0.2	12,112,993	18,204,586
10.7 Totals	1,505,444,147	6,004,336,885	7,138,838,973	2,437,719,716	622,099,304	XXX	XXX	(b)17,708,439,025	100.0	11,073,575,381	6,634,863,644
10.8 Line 10.7 as a % of Col. 8	8.5	33.9	40.3	13.8	3.5	XXX	XXX	100.0	XXX	62.5	37.5
11. **Total Publicly Traded Bonds**											
11.1 NAIC 1	621,167,577	1,764,504,687	3,684,609,404	2,277,442,444	405,509,496	8,753,233,608	44.1	8,037,319,728	45.4	8,753,233,608	XXX
11.2 NAIC 2	215,223,219	850,858,488	1,877,821,704	185,715,986	27,637,142	3,157,256,539	15.9	2,758,872,016	15.6	3,157,256,539	XXX
11.3 NAIC 3	16,529,907	123,022,083	105,139,100	592,899	11,531,784	256,815,773	1.3	219,897,167	1.2	256,815,773	XXX
11.4 NAIC 4	9,424,456	14,133,484	4,406,751	792,555	114,833	28,872,079	0.1	39,272,668	0.2	28,872,079	XXX
11.5 NAIC 5	2,342,339	7,257,134	4,341,882	828,611	104,297	14,874,263	0.1	6,100,809	0.0	14,874,263	XXX
11.6 NAIC 6	2,408,040	341,535	793,625	71,457	97,557	3,712,214	0.0	12,112,993	0.1	3,712,214	XXX
11.7 Totals	867,095,538	2,760,117,411	5,677,112,466	2,465,443,952	444,995,109	12,214,764,476	61.6	11,073,575,381	62.5	12,214,764,476	XXX
11.8 Line 11.7 as a % of Col. 6	7.1	22.6	46.5	20.2	3.6	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	4.4	13.9	28.6	12.4	2.2	61.6	XXX	XXX	XXX	61.6	XXX
12. **Total Privately Placed Bonds**											
12.1 NAIC 1	584,653,646	2,824,816,127	2,349,735,808	393,297,552	113,229,864	6,265,732,997	31.6	5,505,763,149	31.1	XXX	6,265,732,997
12.2 NAIC 2	74,602,424	308,734,453	505,957,593	130,539,151	10,077,845	1,029,911,466	5.2	828,370,615	4.7	XXX	1,029,911,466
12.3 NAIC 3	47,936,224	114,006,506	53,098,659	3,700,827	7,819,109	226,561,325	1.1	163,043,726	0.9	XXX	226,561,325
12.4 NAIC 4	6,952,548	40,514,635	11,909,086	4,786,254	607,944	64,770,467	0.3	80,714,364	0.5	XXX	64,770,467
12.5 NAIC 5	307,186	19,013,815				19,321,001	0.1	38,767,204	0.2	XXX	19,321,001
12.6 NAIC 6	1,351,611	10,216,620	4,375,856	7,394,926	268,953	23,607,966	0.1	18,204,586	0.1	XXX	23,607,966
12.7 Totals	715,803,639	3,317,302,156	2,925,077,002	539,718,710	132,003,715	7,629,905,222	38.4	6,634,863,644	37.5	XXX	7,629,905,222
12.8 Line 12.7 as a % of Col. 6	9.4	43.5	38.3	7.1	1.7	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	3.6	16.7	14.7	2.7	0.7	38.4	XXX	XXX	XXX	XXX	38.4

(a) Includes $.....7,176,191,708 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....106,981,990 current year, $.....172,387,909 prior year of bonds with Z designations and $.....307,186 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 $.....8,897,485 current year, $.....0 prior year of bonds with 5* designations and $.....109,716 current year, $.....139,912 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 $.....165,941,566; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations	162,442,500	7,452,281	4,842,422	4,680,753	1,882,706	181,300,662	0.9	352,686,010	2.0	181,300,662	
1.2 Residential Mortgage-Backed Securities	131,634	454,598	533,507	872,696	14,321	2,006,756	0.0	2,734,578	0.0	2,006,756	
1.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
1.4 Other Loan-Backed and Structured Securities	107,609					107,609	0.0	363,841	0.0	107,609	
1.5 Totals	162,681,743	7,906,879	5,375,929	5,553,449	1,897,027	183,415,027	0.9	355,784,428	2.0	183,415,027	0
2. **All Other Governments**											
2.1 Issuer Obligations				11,532,581		11,532,581	0.1	11,631,464	0.1	11,532,581	
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
2.5 Totals	0	0	0	11,532,581	0	11,532,581	0.1	11,631,464	0.1	11,532,581	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations		13,156,353	97,612,276	441,172,873	14,150,084	566,091,586	2.9	485,913,710	2.7	566,091,586	
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
3.5 Totals	0	13,156,353	97,612,276	441,172,873	14,150,084	566,091,586	2.9	485,913,710	2.7	566,091,586	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	4,382,269	1,860,000	112,431,536	323,119,884	24,953,628	466,747,317	2.4	437,048,691	2.5	466,747,317	
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
4.5 Totals	4,382,269	1,860,000	112,431,536	323,119,884	24,953,628	466,747,317	2.4	437,048,691	2.5	466,747,317	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	8,473,398	96,327,999	435,713,521	838,949,454	195,557,751	1,575,022,123	7.9	1,402,470,105	7.9	1,573,431,130	1,590,993
5.2 Residential Mortgage-Backed Securities	6,433,726	28,013,927	32,103,559	31,374,123	3,493,813	101,419,148	0.5	80,700,666	0.5	101,419,148	
5.3 Commercial Mortgage-Backed Securities				10,393,439		10,393,439	0.1	14,472,530	0.1	10,393,439	
5.4 Other Loan-Backed and Structured Securities	11,248,035	45,846,239	136,276,248	201,529,193	78,969,752	473,869,467	2.4	324,944,845	1.8	446,320,744	27,548,723
5.5 Totals	26,155,159	170,188,165	604,093,328	1,082,246,209	278,021,316	2,160,704,177	10.9	1,822,588,146	10.3	2,131,564,461	29,139,716
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	503,545,942	2,429,064,192	5,694,862,291	814,592,210	119,578,531	9,561,643,166	48.2	8,120,373,895	45.9	7,117,876,382	2,443,766,784
6.2 Residential Mortgage-Backed Securities	493,633,599	1,189,732,424	476,486,163	238,332,973	109,883,656	2,508,068,815	12.6	2,711,844,648	15.3	1,069,494,399	1,438,574,416
6.3 Commercial Mortgage-Backed Securities	121,311,241	1,074,001,205	527,904,798	3,350,125	6,464,344	1,733,031,713	8.7	1,937,375,311	10.9	595,636,436	1,137,395,277
6.4 Other Loan-Backed and Structured Securities	271,189,224	1,191,510,349	1,083,423,147	85,262,358	12,203,842	2,643,588,920	13.3	1,816,035,671	10.3	64,559,891	2,579,029,029
6.5 Totals	1,389,680,007	5,884,308,170	7,782,676,399	1,141,537,666	248,130,373	16,446,332,615	82.9	14,585,629,526	82.4	8,847,567,108	7,598,765,507
7. **Hybrid Securities**											
7.1 Issuer Obligations					9,846,396	9,846,396	0.0	9,843,061	0.1	7,846,396	2,000,000
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
7.5 Totals	0	0	0	0	9,846,396	9,846,396	0.0	9,843,061	0.1	7,846,396	2,000,000
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. **Total Bonds Current Year**											
9.1 Issuer Obligations	678,844,109	2,547,860,825	6,345,462,045	2,434,047,754	365,969,096	12,372,183,830	62.3	XXX	XXX	9,924,826,053	2,447,357,777
9.2 Residential Mortgage-Backed Securities	500,198,958	1,218,200,949	509,123,230	270,579,793	113,391,790	2,611,494,719	13.2	XXX	XXX	1,172,920,303	1,438,574,416
9.3 Commercial Mortgage-Backed Securities	121,311,241	1,074,001,205	527,904,798	13,743,564	6,464,344	1,743,425,153	8.8	XXX	XXX	606,029,876	1,137,395,277
9.4 Other Loan-Backed and Structured Securities	282,544,868	1,237,356,588	1,219,699,395	286,791,551	91,173,594	3,117,565,996	15.7	XXX	XXX	510,988,244	2,606,577,752
9.5 Totals	1,582,899,177	6,077,419,567	8,602,189,468	3,005,162,662	576,998,824	19,844,669,698	100.0	XXX	XXX	12,214,764,476	7,629,905,222
9.6 Line 9.5 as a % of Col. 6	8.0	30.6	43.3	15.1	2.9	100.0	XXX	XXX	XXX	61.6	38.4
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	660,622,699	2,454,868,533	5,292,613,377	1,988,009,964	423,852,362	XXX	XXX	10,819,966,935	61.1	8,727,794,212	2,092,172,723
10.2 Residential Mortgage-Backed Securities	518,406,885	1,332,357,364	577,079,737	247,223,216	120,212,690	XXX	XXX	2,795,279,892	15.8	1,248,899,618	1,546,380,274
10.3 Commercial Mortgage-Backed Securities	143,733,121	1,258,637,954	524,771,262	16,521,931	8,183,572	XXX	XXX	1,951,847,840	11.0	726,589,944	1,225,257,896
10.4 Other Loan-Backed and Structured Securities	182,681,443	958,473,033	744,374,596	185,964,605	69,850,680	XXX	XXX	2,141,344,357	12.1	370,291,607	1,771,052,751
10.5 Totals	1,505,444,148	6,004,336,885	7,138,838,972	2,437,719,716	622,099,304	XXX	XXX	17,708,439,025	100.0	11,073,575,381	6,634,863,644
10.6 Line 10.5 as a % of Col. 8	8.5	33.9	40.3	13.8	3.5	XXX	XXX	100.0	XXX	62.5	37.5
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	528,278,913	1,945,994,475	5,053,179,543	2,096,433,533	295,939,589	9,919,826,053	50.0	8,727,794,212	49.3	9,919,826,053	XXX
11.2 Residential Mortgage-Backed Securities	223,301,070	509,348,299	231,773,620	146,346,295	62,151,019	1,172,920,303	5.9	1,248,899,618	7.1	1,172,920,303	XXX
11.3 Commercial Mortgage-Backed Securities	91,950,145	232,454,718	265,798,721	11,750,168	4,076,124	606,029,876	3.1	726,589,944	4.1	606,029,876	XXX
11.4 Other Loan-Backed and Structured Securities	23,565,410	72,319,919	126,360,582	210,913,956	82,828,377	515,988,244	2.6	370,291,607	2.1	515,988,244	XXX
11.5 Totals	867,095,538	2,760,117,411	5,677,112,466	2,465,443,952	444,995,109	12,214,764,476	61.6	11,073,575,381	62.5	12,214,764,476	XXX
11.6 Line 11.5 as a % of Col. 6	7.1	22.6	46.5	20.2	3.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	4.4	13.9	28.6	12.4	2.2	61.6	XXX	XXX	XXX	61.6	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	150,565,195	601,866,350	1,292,282,503	337,614,222	70,029,507	2,452,357,777	12.4	2,092,172,723	11.8	XXX	2,452,357,777
12.2 Residential Mortgage-Backed Securities	276,897,889	708,852,650	277,349,609	124,233,497	51,240,771	1,438,574,416	7.2	1,546,380,274	8.7	XXX	1,438,574,416
12.3 Commercial Mortgage-Backed Securities	29,361,097	841,546,487	262,106,077	1,993,396	2,388,220	1,137,395,277	5.7	1,225,257,896	6.9	XXX	1,137,395,277
12.4 Other Loan-Backed and Structured Securities	258,979,458	1,165,036,669	1,093,338,813	75,877,595	8,345,217	2,601,577,752	13.1	1,771,052,751	10.0	XXX	2,601,577,752
12.5 Totals	715,803,639	3,317,302,156	2,925,077,002	539,718,710	132,003,715	7,629,905,222	38.4	6,634,863,644	37.5	XXX	7,629,905,222
12.6 Line 12.5 as a % of Col. 6	9.4	43.5	38.3	7.1	1.7	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	3.6	16.7	14.7	2.7	0.7	38.4	XXX	XXX	XXX	XXX	38.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	300,074,513	300,074,513			
2. Cost of short-term investments acquired	2,518,113,028	2,518,113,028			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	2,652,245,975	2,652,245,975			
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	165,941,566	165,941,566	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	165,941,566	165,941,566	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)		260,719,534
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	213,048,488	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		213,048,488
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	182,263,093	
3.2	Section 2, Column 19	(167,331,432)	14,931,660
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		
6.	Amortization:		
6.1	Section 1, Column 19	(86,307,061)	
6.2	Section 2, Column 21	(91,852,922)	(178,159,983)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20		
7.2	Section 2, Column 23		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18		
8.2	Section 2, Column 20		0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		310,539,699
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		310,539,699

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus				
3.12	Section 1, Column 15, prior year		0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus				
3.14	Section 1, Column 18, prior year		0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus				
3.24	Section 1, Column 19, prior year		0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)				
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)				
4.22	Amount recognized (Section 2, Column 16)		0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	310,539,699	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance		
3.	Subtotal (Line 1 plus Line 2)		310,539,699
4.	Part D, Section 1, Column 5	310,539,699	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	310,539,699	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		310,539,699
10.	Part D, Section 1, Column 8	310,539,699	
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

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

NONE

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Held for the Production of Income																
Building		Chatham	MA	11/08/1993.	11/26/2011.	467,724		266,992	1,010,000	23,386			(23,386)			
Building, Land, and Improvements		Chatham	MA	11/08/1993.	11/26/2011.	625,000		438,240	980,000	12,880			(12,880)			
Land		Mount Dora	FL	06/01/1998.	01/31/2011.	1,424,593		1,424,593	3,400,000				0			
Building, Land, and Improvements		Georgetown	MD	07/30/1999.	11/01/2011.	9,986,793		3,877,258	10,500,000	419,755			(419,755)		1,814,430	1,482,744
Building, Land, and Improvements		Charleston	SC	05/01/2002.	07/20/2010.	27,132,635		16,293,085	21,500,000	827,561			(827,561)		7,751,808	6,270,889
Building, Land, and Improvements		Stevenville	MD	05/22/2002.	01/01/2011.	25,201,219		19,846,011	20,800,000	793,352			(793,352)		3,270,709	2,531,739
Building, Land, and Improvements		Palm Beach	FL	07/06/2004.	02/14/2011.	36,298,630		24,943,147	30,350,000	599,279			(599,279)		11,761,972	9,660,332
Building, Land, and Improvements		Whitefield	NH	06/01/2005.	01/01/2011.	16,993,031		9,824,933	10,561,850	640,843			(640,843)		6,924,080	6,107,548
Building, Land, and Improvements		Florida City	FL	09/24/2009.	10/01/2011.	7,849,031		7,080,152	17,194,400	154,450			(154,450)		947,603	360,887
Land		Mason	OH	12/21/1989.	11/01/2014.				2,380,000				0			77,020
0499999. Total - Properties Held for the Production of Income						125,978,656	0	83,994,410	118,676,250	3,471,508	0	0	(3,471,508)	0	32,470,602	26,491,159
0699999. Totals						125,978,656	0	83,994,410	118,676,250	3,471,508	0	0	(3,471,508)	0	32,470,602	26,491,159

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Building, Land, and Improvements	Georgetown	MD	07/30/1999.	Skipjack Cove Resort				134,054
Building, Land, and Improvements	Palm Beach	FL	07/16/2004.	Sailfish Marina Resort				901,979
Building, Land, and Improvements	Charleston	SC	05/01/2002.	Charleston Harbor Resort and Marina				3,565,192
Building, Land, and Improvements	Stevenville	MD	05/22/2002.	Bay Bridge Marina				44,773
Building, Land, and Improvements	Whitefield	NH	06/01/2005.	Mountain View Grand Resort LLC				469,995
Building, Land, and Improvements	Florida City	FL	09/24/2009.	Florida City Center				186,493
0199999. Total - Acquired by Purchase					0	0	0	5,302,486
0399999. Totals					0	0	0	5,302,486

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Residential Mortgages - All Other														
Old Standard		Cincinnati	OH		.01/01/2006	8.028	849,535						3,663,267	.01/01/2006
OCWEN OWLIC		Cincinnati	OH		.01/01/2006	8.028	1,355						183,044	.01/01/2006
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other							850,891	0	0	0	0	0	3,846,311	XXX
Mortgages in Good Standing - Commercial Mortgages - All Other														
4S Health Center		San Diego	CA		.06/28/2013	4.230	14,500,000						20,750,000	.06/04/2013
633 Folsom		San Francisco	CA		.05/27/2010	6.194	19,734,647						37,630,000	.04/07/2010
All Seasons		San Diego	CA		.03/28/2014	5.273	19,933,792						32,564,000	.02/19/2014
Bella Roe Plaza		Reoland Park	KS		.09/28/2010	5.735	6,469,496		137,582				9,000,000	.02/18/2012
Ben Arnold Beverage		Ridfeway	SC		.10/27/2014	4.594	17,976,006						26,000,000	.07/11/2014
Biltmore Hotel		Coral Gables	FL		.08/13/1999	5.904	28,648,022						36,985,000	.12/01/2011
Chase Park Plaza Hotel		St. Louis	MO		.08/11/2014	4.959	32,500,000						58,604,000	.04/30/2014
Convention Center Parking Garage		Philadelphia	PA		.01/31/2012	6.115	15,423,352						25,600,000	.09/06/2011
Elitch Gardens		Denver	CO		.05/01/2012	6.062	27,857,979						60,320,000	.02/21/2012
Embassy Jacksonville		Jacksonville	FL		.10/10/2013	5.012	10,732,097						13,100,000	.08/28/2013
Embassy Memphis		Memphis	TN		.11/15/2013	5.012	18,255,000						26,150,000	.09/15/2013
Embassy Suites Nashville		Nashville	TN		.10/25/2012	4.750	16,756,082						16,900,000	.10/04/2012
Embassy Suites New Orleans		New Orleans	LA		.10/25/2012	4.750	24,975,541						28,600,000	.10/03/2012
Franklin Marriot Cool Springs		Franklin	TN		.09/24/2014	4.750	26,080,000						31,400,000	.08/11/2014
Hilton Jackson Hotel		Jackson	MS		.08/16/2012	6.432	15,640,833						28,000,000	.06/05/2012
Hotel Palomar		Dallas	TX		.12/20/2012	5.799	21,394,921						33,150,000	.11/30/2012
Intercontinental Tampa Hotel		Tampa	FL		.09/28/2012	7.122	21,857,720						30,000,000	.09/18/2012
JQH - Murfreesboro		Murfreesboro	TN		.08/16/2007	7.229	6,163,138		14,789				11,389,800	.05/03/2013
Koyo Building		Greenville	SC		.08/31/2011	6.062	13,424,379						23,000,000	.06/19/2011
L-3 Communications		Salt Lake City	UT		.11/08/2013	5.012	13,713,881						18,800,000	.10/22/2013
Lemon Avenue		Sarasota	FL		.07/31/2007	2.529	6,630,000						7,140,000	.08/07/2012
McHenry Row		Baltimore	MD		.06/29/2012	5.012	27,463,111						38,805,000	.03/22/2012
Miami Beach Marina		Miami	FL		.11/22/2011	6.326	32,230,625						52,650,000	.09/22/2011
Montauk Yacht Club		Montauk	NY		.10/19/2012	6.062	19,616,111						33,600,000	.09/01/2012
Mountain View		Tucson	AZ		.06/30/2014	4.750	19,876,902						39,810,000	.05/30/2014
One Greenway Centre		Franklin	TN		.01/14/2011	6.062	22,693,687						35,900,000	.10/26/2010
Orchard Supply		Tigard	OR		.05/02/2014	5.142	6,000,000						9,820,000	.02/05/2014
Palomar Commons		Carlsbad	CA		.10/17/2013	5.142	17,500,000						25,760,000	.09/25/2013
Pearland		Pearland	TX		.12/06/2013	4.698	15,600,000						23,690,000	.10/30/2013
Residence Inn Sacramento		Sacramento	CA		.11/12/2013	5.273	25,637,515						44,300,000	.09/30/2013
Sandestin		Destin	FL		.03/12/2010	5.273	33,091,080						118,810,000	.06/12/2013
Santa Monica Pacific Pier (Pacific Park)		Santa Monica	CA		.09/28/2011	6.910	18,939,420						35,500,000	.09/27/2010
Semoran Commercenter		Orlando	FL		.06/21/2013	4.490	11,600,568						16,100,000	.04/03/2013
Silver Springs Metro		Silver Springs	MD		.11/18/2013	6.602	8,000,000						8,760,000	.12/31/2014
Stoneleigh Hotel		Dallas	TX		.05/23/2013	4.750	20,000,000						45,000,000	.03/29/2013
Stop N' Go Center		Fargo	ND		.03/18/2014	5.169	10,996,866						15,200,000	.01/30/2014
Town Park Villas		Tampa	FL		.07/31/2013	5.536	5,258,707						8,770,000	.07/10/2013
Valassis at Sky Harbor		Phoenix	AZ		.06/26/2013	4.594	8,580,824		145,020				11,500,000	.09/01/2011
Warner Brothers		Burbank	CA		.11/12/2013	4.959	16,000,000						25,500,000	.05/29/2013
Whispering Wind		Phoenix	AZ		.05/17/2013	4.490	8,217,069						12,300,000	.03/08/2013

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Wild Dunes Resort		Isle of Palms	SC		.03/30/2011	7.656	18,858,376						35,927,687	.11/01/2010
Xactaware Office Building		Lehi	UT		.02/24/2014	4.698	23,424,935						34,090,000	.12/01/2014
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							748,252,685	0	297,392	0	0	0	1,246,875,487	XXX
Mortgages in Good Standing - Mezzanine Loans														
Invitation Homes 4 Euro+400		New York	NY		.08/28/2014	4.334	1,258,548		(909)				6,429,705	.12/31/2014
Invitation Homes Rev 4 Libor+275		New York	NY		.08/28/2014	4.334	34,859,980		(13,461)				46,555,354	.12/31/2014
Invitation Homes Rev Libor+325		New York	NY		.11/27/2013	3.815	2,035,965		(1,326)				2,714,750	.12/31/2014
MSR 1		Austin	TX		.10/02/2014	4.750	37,232,315		(94)				49,643,212	.12/31/2014
RPA 4		Austin	TX		.05/01/2014	3.455	26,272,654		103,817				41,957,929	.12/31/2014
SFRA III		Austin	TX		.03/26/2014	3.458	38,358,219		150,662				59,012,645	.12/31/2014
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							140,017,682	0	238,689	0	0	0	206,313,595	XXX
0899999. Total - Mortgages in Good Standing							889,121,258	0	536,081	0	0	0	1,457,035,393	XXX
Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Residential Mortgages - All Other														
Old Standard		Cincinnati	OH		.01/01/2006	8.028	595,494						1,711,516	.01/01/2006
OCWEN OWLIC		Cincinnati	OH		.01/01/2006	8.028	109,252						252,000	.01/01/2006
1999999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure - Res. Mortgages - All Other							704,746	0	0	0	0	0	1,963,516	XXX
2499999. Total - Mortgages with Overdue Interest over 90 Days, Not in Process of Foreclosure							704,746	0	0	0	0	0	1,963,516	XXX
3399999. Totals							889,826,004	0	536,081	0	0	0	1,458,998,909	XXX

General Interrogatory:

1. Mortgages in good standing $.....0 unpaid taxes $.....3,582,534 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....111,880 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
All Seasons	San Diego	CA		03/28/2014	5.273	18,000,000	2,000,000	20,750,000
Ben Arnold Beverage	Ridfeway	SC		10/27/2014	4.594	18,000,000		26,000,000
Biltmore Hotel	Coral Gables	FL		10/25/2012	5.904		13,640,399	36,985,000
Chase Park Plaza	St. Louis	MO		10/25/2012	4.959	32,500,000		58,604,000
Embassy Suites Nashville	Nashville	TN		10/06/2014	4.750		2,764,325	16,900,000
Embassy Suites New Orleans	New Orleans	LA		04/25/2014	4.750		4,289,637	28,600,000
Embassy Jacksonville	Jacksonville	FL		11/14/2014	5.012		3,030,742	13,100,000
Franklin Marriot Cool Springs	Franklin	TN		09/24/2014	4.750	26,080,000		31,400,000
Mountain View	Tucson	AZ		06/30/2014	4.750	20,000,000		39,810,000
Orchard Supply	Tigard	OR		05/02/2014	5.142	6,000,000		9,820,000
Stop N' Go Center	Fargo	ND		03/18/2014	5.169	11,100,000		15,200,000
Xactaware Office Building	Lehi	UT		02/24/2014	4.698	23,800,000		34,090,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						155,480,000	25,725,103	331,259,000
Mortgages in Good Standing - Mezzanine Loans								
Invitation Homes 4 Euro+400	New York	NY		08/28/2014	4.334	2,449,757	2,372,522	6,429,705
Invitation Homes Rev 4 Libor+275	New York	NY		08/28/2014	4.334	19,793,646	15,122,870	46,555,354

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Invitation Homes Rev Libor+325	New York	NY		10/03/2014	3.815		262,961	2,714,750
MSR 1	Austin	TX		10/02/2014	4.750	37,232,409		49,643,212
RPA 4	Austin	TX		05/01/2014	3.455	23,989,903	2,178,934	41,957,929

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
SFRA III	Austin	TX		03/26/2014	3.458	29,930,009	8,289,991	59,012,645
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						113,395,724	28,227,278	206,313,595
0899999. Total - Mortgages in Good Standing						268,875,724	53,952,380	537,572,595
3399999. Totals						268,875,724	53,952,380	537,572,595

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Old Palm Golf Club	Palm Beach Gardens	FL		08/22/2013.	06/24/2014.	8,530,581					0		8,530,581	8,530,581			0
Shoppes at Apollo Beach	Apollo	FL		09/01/2011.	06/12/2014.	7,374,458					0		7,374,458	7,374,458			0
Signature Tower	Nashville	TN		06/02/2010.	06/01/2014.	5,000,000					0		5,000,000	5,000,000			0
Stonebridge at Castle Hills	Dallas	TX		06/21/2013.	07/14/2014.	9,250,000					0		9,250,000	9,250,000			0
Willow Lakes Apartments	Port Arthur	TX		02/07/2012.	10/30/2014.	22,326,850					0		22,326,850	22,326,850			0
0199999. Total - Mortgages Closed by Repayment						52,481,889	0	0	0	0	0	0	52,481,889	52,481,889	0	0	0
Mortgages With Partial Repayments																	
633 Folsom	San Francisco	CA		05/27/2010.	12/12/2014.	311,984					0		311,984	311,984			0
All Seasons	San Diego	CA		03/28/2014.	12/12/2014.	66,208					0		66,208	66,208			0
Bella Roe Plaza	Reoland Park	KS		09/28/2010.	12/12/2014.	107,310					0		107,310	107,310			0
Ben Arnold Beverage	Ridfeway	SC		10/27/2014.	12/12/2014.	23,994					0		23,994	23,994			0
Biltmore Hotel	Coral Gables	FL		08/13/1999.	12/12/2014.	516,603					0		516,603	516,603			0
Convention Center Parking Garage.	Philadelphia	PA		01/31/2012.	12/12/2014.	214,849					0		214,849	214,849			0
Elitch Gardens	Denver	CO		05/01/2012.	12/12/2014.	567,007					0		567,007	567,007			0
Embassy Suites Nashville	Nashville	TN		10/25/2012.	12/12/2014.	29,919					0		29,919	29,919			0
Embassy Suites New Orleans	New Orleans	LA		10/25/2012.	12/12/2014.	44,596					0		44,596	44,596			0
Hilton Jackson Hotel	Jackson	MS		08/16/2012.	12/12/2014.	272,966					0		272,966	272,966			0
Hotel Palomar	Dallas	TX		12/20/2012.	12/12/2014.	305,079					0		305,079	305,079			0
Intercontinental Tampa Hotel	Tampa	FL		09/28/2012.	12/12/2014.	142,280					0		142,280	142,280			0
Invitation Homes 4 Euro+400	New York	NY		08/28/2014.	12/16/2014.	3,562,822					0		3,562,822	3,562,822			0
Invitation Homes Rev 4 Libor+275	New York	NY		08/28/2014.	12/16/2014.	43,075					0		43,075	43,075			0
Invitation Homes Rev Libor+325	New York	NY		11/27/2013.	12/23/2014.	31,628,058					0		31,628,058	31,628,058			0
JQH - Murfreesboro	Murfreesboro	TN		08/16/2007.	12/01/2014.	375,313					0		375,313	375,313			0
Koyo Building	Greenville	SC		08/31/2011.	12/12/2014.	288,598					0		288,598	288,598			0
L-3 Communications	Salt Lake City	UT		11/08/2013.	12/12/2014.	286,119					0		286,119	286,119			0
McHenry Row	Baltimore	MD		06/29/2012.	12/12/2014.	432,180					0		432,180	432,180			0
Miami Beach Marina	Miami	FL		11/22/2011.	12/12/2014.	563,466					0		563,466	563,466			0
Montauk Yacht Club	Montauk	NY		10/19/2012.	12/12/2014.	353,972					0		353,972	353,972			0
Mountain View	Tucson	AZ		06/30/2014.	12/12/2014.	123,098					0		123,098	123,098			0
OCWEN OWLIC	Cincinnati	OH		01/01/2006.	12/05/2014.	4,761					0		4,761	4,761			0
Old Standard	Cincinnati	OH		01/01/2006.	10/05/2014.	153,106					0		153,106	153,106			0
One Greenway Centre	Franklin	TN		01/14/2011.	12/12/2014.	512,138					0		512,138	512,138			0
Residence Inn Sacramento	Sacramento	CA		11/12/2013.	12/12/2014.	362,485					0		362,485	362,485			0
Sandestin	Destin	FL		03/12/2010.	12/12/2014.	1,010,656					0		1,010,656	1,010,656			0
Santa Monica Pacific Pier	Santa Monica	CA		09/28/2011.	12/12/2014.	361,636					0		361,636	361,636			0
Semoran Commercenter	Orlando	FL		06/21/2013.	12/12/2014.	269,814					0		269,814	269,814			0
SFRA III	Austin	TX		03/26/2014.	12/10/2014.	12,442					0		12,442	12,442			0
Stop N' Go Center	Fargo	ND		03/18/2014.	12/12/2014.	103,134					0		103,134	103,134			0
Town Park Villas	Tampa	FL		07/31/2013.	12/12/2014.	1,241,293					0		1,241,293	1,241,293			0
Valassis at Sky Harbor	Phoenix	AZ		06/26/2013.	12/12/2014.	193,863					0		193,863	193,863			0
Whispering Wind	Phoenix	AZ		05/17/2013.	12/12/2014.	191,118					0		191,118	191,118			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Wild Dunes Resort	Isle of Palms	SC		03/30/2011.	12/12/2014.	341,661					0		341,661	341,661			0
Xactaware Office Building	Lehi	UT		02/24/2014.	12/12/2014.	375,065					0		375,065	375,065			0
0299999. Total - Mortgages With Partial Repayments						45,392,670	0	0	0	0	0	0	45,392,670	45,392,670	0	0	0
0599999. Total Mortgages						97,874,558	0	0	0	0	0	0	97,874,558	97,874,558	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	A&M Capital Partners, LP	R	Greenwich	CT	A&M Capital Partners, LP		12/06/2013.		3,237,239	3,158,690	3,158,690	(78,548)					36,275	6,796,480	1.8
00174C AA 1	AMMC VI, Limited/ AMMC VI, Corp	R	George Town	CYM	Lehman Brothers, Inc.		06/21/2006.		319,500	319,500	319,500	(940,500)					1,510,604		13.8
001755 AC 1	AMMC VII, Limited/ AMMC VII, Corp	R	George Town	CYM	Goldman Sachs, Inc.		12/18/2006.		604,800	604,800	604,800	(997,200)					1,350,540		9.0
00175Y AB 0	AMMC VIII, Limited/ AMMC VIII, Corp	R	George Town	CYM	Goldman Sachs, Inc.		10/25/2007.					(4,850)					3,805		3.8
000000 00 0	AMMC CLO 16 Warehouse	R	George Town	CYM	UBS Securities		12/12/2014.		3,500,000	3,500,000	3,500,000								70.0
000000 00 0	Blue Chip VI, LLC	R	Cincinnati	OH	Blue Chip VI, LLC		11/05/2014.	1	525,000	525,000	525,000							175,000	3.5
000000 00 0	Blue Chip VI Extension Fund	R	Cincinnati	OH	Blue Chip VI Extension Fund		11/05/2014.	1	840,000	840,000	840,000							1,960,000	26.4
000000 00 0	Bridge Growth Partners L.P.	R	New York	NY	Bridge Growth Partners L.P.		07/15/2014.	3	4,420,110	4,231,995	4,231,995	(188,115)						9,580,200	5.3
000000 00 0	Caltius Partners III, L.P.	R	Los Angeles	CA	Caltius Partners III, L.P.		06/25/2004.	2	514,358	344,791	344,791	(644,689)					52,185	350,400	1.2
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	R	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		09/27/2013.	1	193,073	142,389	142,389	(19,763)					583	1,202,600	2.5
000000 00 0	The Cranemere Group Limited	R	London	UK	The Cranemere Group Limited		05/21/2014.	3	2,100,000	2,100,000	2,100,000						(3,780)	11,900,000	7.4
000000 00 0	DESRI VI, LLC	R	New York	NY	DESRI VI, LLC		12/17/2014.		3,000,000	3,000,000	3,000,000								0.7
000000 00 0	Financial Edge Fund, L.P.	R	Dover	DE	Financial Edge Fund, L.P.		11/02/2005.		2,064,400	4,992,409	4,992,409	645,831							4.0
000000 00 0	LLR Equity Partners IV, L.P.	R	Philadelphia	PA	LLR Equity Partners IV, L.P.		03/14/2014.	3	1,050,000	933,342	933,342	(116,658)						5,950,000	0.7
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	R	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP		10/15/2013.		4,848,505	3,838,412	3,838,412	(1,010,093)					(26,495)	45,225,000	18.2
000000 00 0	Madrona Venture Fund I-A, L.P.	R	Wilmington	DE	Madrona Venture Fund I-A L.P.		06/01/2011.		156,963	158,930	158,930	2,381					20,452	20,000	0.4
000000 00 0	Northcreek Mezzanine Fund II, L.P.	R	Cincinnati	OH	Northcreek Mezzanine Fund II, L.P.		01/31/2014.		472,620	413,874	413,874	(58,746)						1,534,970	3.5
000000 00 0	NB Strategic Co-Investment Partners II L.P.	R	New York	NY	NB Strategic Co Investment Partners II LP		04/29/2013.	1	3,488,389	4,822,516	4,822,516	859,363					202,685	12,162,790	0.7
000000 00 0	NB Secondary Opportunities Fund III L.P.	R	New York	NY	NB Secondary Opportunities Fund III L.P.		08/19/2013.	1	2,834,005	3,197,910	3,197,910	400,501						3,259,230	0.7
000000 00 0	OBC Investment Partners, L.P. (Bock & Clark)	R	Cincinnati	OH	OBC Investment Partners, L.P. (Bock & Clark)		07/31/2014.		3,359,316	3,359,366	3,359,366	50						67,900	63.4
000000 00 0	OLG Investment Partners, L.P.	R	Atlanta	GA	Lucas Group IP, LP (OLG)		09/27/2013.		5,526,107	5,526,107	5,526,107							133,700	66.4
000000 00 0	Orchard Tosca Investment Partners, L.P.	R	Mason	OH	Orchard Investment Management, LLC		10/01/2012.	3	9,252,019	9,593,904	9,593,904	4,322					92,013	605,500	43.8
000000 00 0	Panda Hereford Ethanol Acquisition, LLC	R	Wilmington	DE	Ethanol Acquisition, LLC		05/31/2005.												3.3
000000 00 0	Patriot Financial Partners II, L.P.	R	Philadelphia	PA	Patriot Financial Partners II, L.P.		04/30/2014.	3	1,375,000	1,268,770	1,268,770	(106,230)						3,625,000	3.8
722480 ZZ 6	Pineapple Square Properties LLC	R	Sarasota	FL	The Isaac Group Holdings, LLC		08/25/2005.		3,365,794	3,365,794	3,365,794								12.0
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	R	New York	NY	Pretium Mortgage Credit Partners I, L.P.		12/04/2014.		863,899	863,899	863,899						(107,976)	9,181,680	1.7
000000 00 0	PWP Growth Equity Fund I LLP	R	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014.	3	956,697	997,749	997,749	41,052					(5,801)	8,831,940	3.2
000000 00 0	RCCF IFBYPHONE, LLC	R	Cincinnati	OH	RCCF IFBYPHONE, LLC		09/09/2014.		1,005,781	1,005,781	1,005,781								23.1
000000 00 0	River Cities Capital Fund IV, LP	R	Cincinnati	OH	River Cities Capital Fund IV, LP		05/23/2013.	1	1,839,502	3,754,650	3,754,650	329,571					258,524	314,300	3.1
000000 00 0	River Cities Capital Fund V, LP	R	Cincinnati	OH	River Cities Capital Fund V, LP		04/29/2013.	1	700,000	592,072	592,072	(4,576)						2,800,000	1.8
81220# 10 0	SeaPoint Ventures II, L.P.	R	Wilmington	DE	Seapoint Venture II L.P.		12/09/2009.		33,929	40,922	40,922	(6,108)							4.7
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	R	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.		04/19/2006.		6,083,490	6,333,149	6,333,149	116,252					99,806	3,569,400	1.7
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	R	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.		05/09/2009.		5,306,882	7,040,461	7,040,461	1,031,206					191,334	679,200	1.0
000000 00 0	Solamere Capital Fund II, LP	R	Boston	MA	Solamere Capital Fund II, LP		10/15/2013.	1	861,000	695,973	695,973	(63,465)						6,139,000	1.9
000000 00 0	Solamere Capital Fund II-A, LP	R	Boston	MA	Solamere Capital Fund II-A, LP		12/06/2013.	1	393,750	303,221	303,221	(49,777)						3,106,600	2.2
854631 ZZ 4	Stanley Martin Community LLC	R	Reston	VA	Stanley Martin Community LLC		12/31/2012.	1	245,030	1,242,363	1,242,363	257,480							0.8
000000 00 0	Three Ocean Partners LLC	R	New York	NY	Three Ocean Partners, LLC		09/30/2012.	1	356,767	425,024	425,024	(192,906)							1.0
000000 00 0	Vida Side Pocket II, L.P.	R	Austin	TX	Vida Side Pocket II, L.P.		08/19/2013.	1	14,000,000	14,890,125	14,890,125	795,236							23.5
000000 00 0	Voyager Capital Fund II, L.P.	R	Spokane	WA	Voyager Capital Fund II L.P.		08/19/2011.	10	15,433	10,189	10,189	(5,244)						123,000	1.6
000000 00 0	Yukon Capital Partners II L.P.	R	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014.	2	2,734,719	2,507,400	2,507,400	(227,319)					67,663	7,301,660	3.3
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									91,519,777	100,941,478	100,941,478	(231,541)	0	0	0	0	3,742,417	146,595,550	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	Aerielle IP Holdings, LLC	R	San Francisco	CA	Aerielle IP Holdings, LLC		09/30/2011.												62.5
000000 00 0	Galic Pointe LLC	R	Destin	FL	Galic Pointe LLC		03/25/2011.		3,477,361	3,477,361	3,477,361						(28,555)		65.0
000000 00 0	Galic Sorrento, LLC	R	Coral Gables	FL	Galic Sorrento, LLC		06/27/2012.		5,574,714	5,574,714	5,574,714						224,861		65.0
000000 00 0	NP Acquisition, LLC	R	Newport	KY	NP Acquisition, LLC		12/16/2011.			2,266,576							4,517,323		30.1
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated									9,052,075	11,318,652	9,052,076	0	0	0	0	0	4,713,629	0	XXX
4499999. Subtotal - Unaffiliated									91,519,777	100,941,478	100,941,478	(231,541)	0	0	0	0	3,742,417	146,595,550	XXX
4599999. Subtotal - Affiliated									9,052,075	11,318,652	9,052,076	0	0	0	0	0	4,713,629	0	XXX
4699999. Totals									100,571,852	112,260,129	109,993,554	(231,541)	0	0	0	0	8,456,047	146,595,550	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
000000 00 0	A&M Capital Partners, LP	Greenwich	CT	A&M Capital Partners, LP	12/06/2013.			1,838,221		1.8
000000 00 0	AMMC CLO 14 UBS Warehouse, AMMC CLO 14 Limited	George Town	CYM	UBS Securities LLC	01/21/2014.		10,500,000	31,500,000		70.0
000000 00 0	AMMC CLO 15 UBS Warehouse, AMMC CLO 15 Limited	George Town	CYM	UBS Securities LLC	09/08/2014.		21,000,000	14,000,000		70.0
000000 00 0	AMMC CLO 16 UBS Warehouse, AMMC CLO 16 Limited	George Town	CYM	UBS Securities LLC	12/12/2014.		3,500,000			70.0
000000 00 0	Blue Chip VI, LLC	Cincinnati	OH	Blue Chip VI, LLC	11/05/2014.	1	525,000			3.5
000000 00 0	Blue Chip VI Extension Fund	Cincinnati	OH	Blue Chip VI Extension Fund	11/05/2014.	1	840,000			26.4
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.	07/15/2014.	3	114,800	4,305,310		5.3
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC	04/29/2013.	1		132,829		2.5
000000 00 0	The Cranemere Group Limited	London	UK	The Cranemere Group Limited	05/21/2014.	3	2,100,000			7.4
000000 00 0	DESRI VI, LLC	New York	NY	DESRI VI, LLC	12/17/2014.		3,000,000			0.7
722480 ZZ 6	Pineapple Square Properties LLC	Sarasota	FL	The Isaac Group Holdings, LLC	04/19/2006.			365,795		12.0
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I, L.P.	12/04/2014.		1,152,933			1.7
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.	03/14/2014.	3	1,050,000			0.7
000000 00 0	Northcreek Mezzanine Fund II, L.P.	Cincinnati	OH	Northcreek Mezzanine Fund II, L.P.	01/31/2014.		113,636	358,984		3.5
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co Investment Partners II LP	10/01/2012.	1		2,117,487		0.7
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.	05/23/2013.	1		2,520,000		0.7
000000 00 0	OBC Investment Partners, L.P. (Bock & Clark)	Cincinnati	OH	OBC Investment Partners, L.P. (Bock & Clark)	07/31/2014.		3,427,200			63.4
000000 00 0	OLG Investment Partners, L.P.	Atlanta	GA	Lucas Group IP, LP (OLG)	09/27/2013.			14,700		66.4
000000 00 0	Patriot Financial Partners II, L.P.	Philadelphia	PA	Patriot Financial Partners II, L.P.	04/30/2014.	3	625,000	750,000		3.8
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP	08/20/2014.	3	1,161,422			3.2
000000 00 0	RCCF IFBYPHONE, LLC	Cincinnati	OH	RCCF IFBYPHONE, LLC	09/09/2014.		1,005,781			23.1
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.	02/06/2007.			513,441		1.7
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.	01/08/2010.			1,911,446		1.0
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	08/19/2013.	1		738,500		1.9
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	08/19/2013.	1		350,000		2.2
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.	07/17/2014.	2	1,707,252	1,867,984		3.3
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							51,823,023	63,284,697	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated										
000000 00 0	Galic Pointe LLC	Destin	FL	Galic Pointe LLC	03/25/2011.			641,983		65.0
000000 00 0	Galic Sorrento, LLC	Coral Gables	FL	Galic Sorrento, LLC	06/27/2012.			512,478		65.0
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							0	1,154,461	0	XXX
4499999. Subtotal - Unaffiliated							51,823,023	63,284,697	0	XXX
4599999. Subtotal - Affiliated							0	1,154,461	0	XXX
4699999. Totals							51,823,023	64,439,158	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Dispoal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	A&M Capital Partners, LP	Greenwich	CT	Distribution	12/06/2013.	04/09/2014.	481,720					0		481,720	481,720			0	
000000 00 0	AMMC CLO 14 UBS Warehouse, AMMC CLO 14 Limited	George Town	CYM	UBS Securities LLC	01/21/2014.	07/10/2014.						0		42,000,000	42,000,000			0	1,126,727
000000 00 0	AMMC CLO 15 UBS Warehouse, AMMC CLO 15 Limited	George Town	CYM	UBS Securities LLC	09/08/2014.	12/09/2014.						0		35,000,000	35,000,000			0	905,119
000000 00 0	OBC Investment Partners, L.P. (Bock & Clark)	Cincinnati	OH	Distribution	07/31/2014.	12/30/2014.						0		67,884	67,884			0	
000000 00 0	Caltius Partners III, L.P.	Los Angeles	CA	Distribution	06/25/2004.	09/04/2014.	206,259					0		206,259	206,259			0	
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Distribution	04/29/2013.	12/31/2014.	5,017					0		5,017	5,017			0	
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Distribution	10/15/2013.	10/30/2014.	151,495					0		151,495	151,495			0	
000000 00 0	Madrona Venture Fund I-A, L.P.	Wilmington	DE	Distribution	11/02/2005.	05/08/2014.	14,608					0		14,608	14,608			0	
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	Distribution	10/01/2012.	01/29/2014.	210,536					0		210,536	210,536			0	
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	Distribution	05/23/2013.	12/22/2014.	455,995					0		455,995	455,995			0	
000000 00 0	Orchard Tosca Investment Partners, L.P.	Mason	OH	Distribution	08/19/2011.	12/30/2014.	83,726					0		83,726	83,726			0	
000000 00 0	Panda Hereford Ethanol Acquisition, LLC	Wilmington	DE	Distribution	05/09/2009.	07/24/2014.						0			40		40	40	
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Distribution	12/04/2014.	12/29/2014.						0		289,034	289,034			0	
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	Distribution	08/20/2014.	10/20/2014.						0		204,725	204,725			0	
000000 00 0	River Cities Capital Fund IV, LP	Cincinnati	OH	Distribution	09/30/2012.	09/08/2014.	198,881					0		198,881	198,881			0	
81220# 10 0	SeaPoint Ventures II, L.P.	Wilmington	DE	Distribution	08/25/2005.	06/17/2014.	14,015					0		14,015	14,015			0	
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Distribution	01/08/2010.	11/05/2014.	313,038					0		313,038	313,038			0	
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Distribution	02/06/2007.	12/23/2014.	215,004					0		215,004	215,004			0	
000000 00 0	Three Ocean Partners LLC	New York	NY	Distribution	06/01/2011.	12/29/2014.	41,753					0		41,753	41,753			0	
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Distribution	07/17/2014.	12/29/2014.						0		840,517	840,517			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							2,392,047	0	0	0	0	0	0	80,794,207	80,794,246	0	40	40	2,031,846
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	NP Acquisition, LLC	Newport	KY	Distribution	12/16/2011.	10/17/2014.	6,994,482					0		6,994,482	6,994,482			0	
000000 00 0	Galic - Sorrento, LLC	Coral Gables	FL	Distribution	06/27/2012.	12/23/2014.	2,848,568					0		2,848,568	2,848,568			0	
000000 00 0	Galic Pointe LLC	Destin	FL	Distribution	03/25/2011.	11/28/2014.	268,372					0		268,372	268,372			0	
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							10,111,422	0	0	0	0	0	0	10,111,422	10,111,422	0	0	0	0
4499999. Subtotal - Unaffiliated							2,392,047	0	0	0	0	0	0	80,794,207	80,794,246	0	40	40	2,031,846
4599999. Subtotal - Affiliated							10,111,422	0	0	0	0	0	0	10,111,422	10,111,422	0	0	0	0
4699999. Totals							12,503,469	0	0	0	0	0	0	90,905,629	90,905,668	0	40	40	2,031,846

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
3133X0 PF 0	FED HOME LN BANK 5.375 08/15/2018				1	1,250,876	113.997	1,139,967	1,000,000	1,154,389		(41,631)			5.375	1.022	FA	20,306	53,750	08/31/2012	08/15/2018.
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042			1	1FE	3,867,892	113.626	4,394,926	3,867,892	3,867,882		0			4.626	4.626	JJ	82,506	178,929	01/10/2012	01/15/2042.
649085 AA 5	NEW VALEY GEN II5.572 05/01/20				1FE	1,663,000	110.553	1,573,643	1,423,423	1,585,480		(54,140)			5.572	1.556	MN	13,219	79,313	08/31/2012	05/01/2020.
64908P AA 1	NEW VALEY GEN 3 5.131 01/15/21			1	1FE	2,793,565	108.604	3,033,915	2,793,565	2,793,613		(14)			5.131	5.130	JJ	66,095	143,338	12/16/2002	01/15/2021.
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27				1	2,359,023	112.209	2,647,027	2,359,023	2,358,954		9			4.440	4.441	FA	36,077	104,741	01/15/2010	02/27/2027.
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030			1	1	7,314,286	105.500	7,716,601	7,314,286	7,314,225		7			3.590	3.606	MJSD	11,670	262,583	07/10/2013	12/15/2030.
912828 KD 1	U.S. TREASURY NOTES 2.75 02/15/2019				1	988,594	105.203	1,052,031	1,000,000	994,881		1,153			2.750	2.883	FA	10,387	27,500	03/09/2009	02/15/2019.
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015	SD			1	295,718	100.703	290,025	288,000	289,671		(2,524)			1.250	0.369	FA	1,223	3,600	08/07/2012	08/31/2015.
0199999. U.S. Government - Issuer Obligations						20,532,953	XXX	21,848,135	20,046,189	20,359,096	0	(97,139)	0	0	XXX	XXX	XXX	241,483	853,753	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039			2	1	164,736	109.348	177,774	162,577	164,358		(42)			4.500	4.415	MON	610	7,316	03/17/2009	02/01/2039.
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032			2	1	17,361	115.018	17,255	15,002	17,091		(173)			6.500	4.623	MON	81	975	08/31/2012	03/01/2032.
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032			2	1	42,513	113.514	42,176	37,154	41,933		(385)			7.000	5.291	MON	217	2,601	08/31/2012	01/01/2032.
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039			2	1	55,808	108.520	59,751	55,059	55,840		(1)			4.500	4.371	MON	206	2,478	03/17/2009	02/01/2039.
36296J FT 7	GN 692378 PT 4.50 02/15/2039			2	1	141,024	109.329	152,301	139,305	140,721		(49)			4.500	4.423	MON	522	6,269	03/09/2009	02/15/2039.
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039			2	1	71,059	110.367	76,373	69,199	70,487		19			5.000	4.842	MON	288	3,460	03/09/2009	03/15/2039.
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31			2	1	180,608	114.509	198,228	173,111	177,848		(349)			6.500	6.115	MON	938	11,252	04/01/2004	04/20/2031.
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32			2	1	801,683	114.738	871,336	759,414	786,705		(1,966)			6.500	6.016	MON	4,113	49,362	04/01/2004	05/20/2032.
38373W GY 8	GNR 2002-19 PG PAC 6.45 3/20/32			2	1	561,834	112.380	599,464	533,424	551,773		(1,298)			6.450	5.984	MON	2,867	34,406	04/01/2004	03/20/2032.
0299999. U.S. Government - Residential Mortgage-Backed Securities						2,036,626	XXX	2,194,657	1,944,245	2,006,756	0	(4,244)	0	0	XXX	XXX	XXX	9,843	118,118	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
83164* SN 9	SBA RMOF IO 1.122 9/21/18			234	1	4,936,118	1.000	15,977		0					1.122		MON	2,019	23,882	10/09/1997	09/21/2018.
0399999. U.S. Government - Commercial Mortgage-Backed Securities						4,936,118	XXX	15,977	0	0	0	0	0	0	XXX	XXX	XXX	2,019	23,882	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
83162C GC 1	SBAP 1995-20G 1 6.90 07/01/2015			2	1	84,828	100.094	86,352	86,271	86,260		92			6.900	6.949	JJ	2,976	5,953	07/19/1995	07/01/2015.
83162C GJ 6	SBAP 1995-20K 1 6.65 11/01/2015			2	1	21,474	100.094	21,368	21,348	21,349		(130)			6.650	6.638	MN	237	1,420	08/31/2012	11/01/2015.
0499999. U.S. Government - Other Loan-Backed and Structured Securities						106,303	XXX	107,720	107,619	107,609	0	(38)	0	0	XXX	XXX	XXX	3,213	7,372	XXX	XXX
0599999. Total - U.S. Government						27,612,000	XXX	24,166,489	22,098,053	22,473,461	0	(101,421)	0	0	XXX	XXX	XXX	256,558	1,003,126	XXX	XXX
All Other Governments - Issuer Obligations																					
74815H CJ 9	QUEBEC PROVINCE MTN 7.295 07/22/2026		I		1FE	12,432,600	135.286	13,528,562	10,000,000	11,532,581		(98,882)			7.295	5.433	JJ	322,196	729,500	12/13/2002	07/22/2026.
0699999. All Other Governments - Issuer Obligations						12,432,600	XXX	13,528,562	10,000,000	11,532,581	0	(98,882)	0	0	XXX	XXX	XXX	322,196	729,500	XXX	XXX
1099999. Total - All Other Governments						12,432,600	XXX	13,528,562	10,000,000	11,532,581	0	(98,882)	0	0	XXX	XXX	XXX	322,196	729,500	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
546415 E7 1	LA ST A 4.00 08/01/2029			1	1FE	12,411,315	108.630	14,029,565	12,915,000	12,442,191		22,895			4.000	4.341	FA	215,250	516,600	08/21/2013	08/01/2029.
546415 E8 9	LA ST A 4.00 08/01/2030			1	1FE	15,775,003	108.062	17,462,819	16,160,000	15,796,306		16,212			4.000	4.197	FA	269,333	646,400	10/22/2013	08/01/2030.
011770 T7 9	AK ST BABS 5.242 08/01/2026			1	1FE	1,000,000	121.123	1,211,230	1,000,000	1,000,000					5.242	5.241	FA	21,842	52,420	12/08/2010	08/01/2026.
011770 T8 7	AK ST BABS 5.342 08/01/2027			1	1FE	1,000,000	123.885	1,238,850	1,000,000	1,000,000					5.342	5.341	FA	22,258	53,420	12/08/2010	08/01/2027.
041042 WY 4	ARKANSAS ST A 4.111 07/01/2034			1	1FE	4,000,000	104.953	4,198,120	4,000,000	4,000,009		9			4.111	4.111	JJ	82,677		06/30/2014	07/01/2034.
13063A 5D 2	CA ST TAX VAR PURP 5.95 04/01/2016				1FE	2,010,120	105.939	2,118,780	2,000,000	2,002,113		(1,586)			5.950	5.861	AO	29,750	119,000	04/22/2009	04/01/2016.
13063A 7G 3	CALIFORNIA ST 6.20 10/01/2019				1FE	11,155,776	117.573	13,115,268	11,155,000	11,154,240		12			6.200	6.201	AO	172,903	691,610	12/22/2009	10/01/2019.
20772G 4Z 8	CT ST 2009 B 5.632 12/01/2029			1	1FE	1,459,276	117.850	1,431,878	1,215,000	1,434,984		(10,600)			5.632	4.008	JD	5,702	68,429	08/16/2012	12/01/2029.
20772G E7 9	CONNECTICUT ST SRS A 5.77 03/15/2025			1	1FE	2,522,520	121.119	2,797,849	2,310,000	2,476,190		(12,318)			5.770	4.867	MS	39,246	133,287	12/07/2010	03/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20772G F4 5	CT ST SER A 5.85 3/15/2032		..	1	1FE	21,828,784	125.916	21,745,693	17,270,000	21,447,486		(167,689)			5.850	3.906	MS	297,476	1,010,295	09/07/2012	03/15/2032.
20772J AC 6	CONN ST TXB SER D BABS 5.09 10/01/2030		..	1	1FE	7,228,060	112.870	7,054,375	6,250,000	7,128,191		(55,594)			5.090	3.662	AO	79,531	318,125	03/28/2013	10/01/2030.
20772J EM 0	CT ST SER A 2.934 04/15/2022		..		1FE	2,000,000	101.746	2,034,920	2,000,000	1,999,991		1			2.934	2.934	AO	12,388	58,680	04/12/2012	04/15/2022.
246380 7R 4	DELAWARE ST SCH CONSTR 4.55 07/01/2029		..	1	1FE	15,110,920	113.265	14,724,450	13,000,000	14,907,200		(101,366)			4.550	3.271	JJ	295,750	591,500	12/13/2012	07/01/2029.
373384 M2 9	GEORGIA ST F QSCB 4.50 02/01/2030		..	1	1FE	3,985,000	108.630	4,345,200	4,000,000	3,986,011		759			4.500	4.532	FA	75,000	186,500	11/13/2013	02/01/2030.
373384 ST 4	GA ST RECOVERY ZONE C-3 4.37 10/01/2027		..	1	1FE	8,606,797	109.944	9,416,704	8,565,000	8,604,069		(2,256)			4.370	4.323	AO	93,573	374,291	09/05/2013	10/01/2027.
373384 SU 1	GA ST RECOVERY ZONE C3 4.52 10/01/2028		..	1	1FE	4,656,371	113.679	4,996,192	4,395,000	4,641,561		(13,136)			4.520	3.986	AO	49,664	198,654	11/07/2013	10/01/2028.
373384 TK 2	GA ST SER D QSCB 3.78 07/01/2021		..	1	1FE	5,800,000	110.604	6,415,032	5,800,000	5,799,953		6			3.780	3.780	JJ	109,620	219,240	06/21/2011	07/01/2021.
452152 GR 6	ILLINOIS BABS 6.20 7/01/2021		..	1	1FE	12,107,750	107.114	12,853,680	12,000,000	12,083,444		(10,783)			6.200	6.065	JJ	372,000	744,000	08/31/2012	07/01/2021.
574192 5F 3	MARYLAND ST BABS 4.60 03/01/2025		..	1	1FE	3,418,060	114.354	3,939,495	3,445,000	3,424,262		1,562			4.600	4.675	MS	52,823	158,470	11/19/2010	03/01/2025.
574192 6N 5	MARYLAND ST QSCB 4.35 8/01/2025		..	1	1FE	3,503,780	113.702	3,979,570	3,500,000	3,502,881		(211)			4.350	4.340	FA	63,438	152,250	07/29/2010	08/01/2025.
574193 GK 8	MARYLAND ST FACS LOAN 2.80 8/01/2027		..	1	1FE	5,300,888	96.622	5,188,601	5,370,000	5,309,959		3,901			2.800	2.907	FA	62,650	150,360	08/08/2012	08/01/2027.
57582P R4 4	MASSACHUSETTS ST E 4.00 08/01/2032		..	1	1FE	4,813,028	107.489	5,573,305	5,185,000	4,830,373		12,929			4.000	4.570	FA	86,417	203,943	08/21/2013	08/01/2032.
57582P UD 0	MA ST CONSOLIDATION LN E 5.306 1/01/2030		..	1	1FE	25,090,920	117.438	27,010,740	23,000,000	24,992,557		(91,309)			5.306	4.505	JJ	610,190	1,220,380	12/16/2013	01/01/2030.
57582P UT 5	MASS ST BABS 4.91 5/1/2029		..	1	1FE	19,630,949	115.537	20,652,239	17,875,000	19,467,670		(82,146)			4.910	4.074	MN	146,277	877,663	07/09/2013	05/01/2029.
57582P WH 9	MASS ST SER D 4.50 8/01/2031		..	1	1FE	2,152,997	108.752	2,104,351	1,935,000	2,133,872		(8,583)			4.500	3.667	FA	36,281	87,075	09/12/2012	08/01/2031.
57582P WK 2	MASSACHUSETTS ST 4.20 12/01/2021		..	1	1FE	10,119,570	109.262	10,926,200	10,000,000	10,081,304		(10,003)			4.200	4.064	JD	35,000	420,000	12/07/2010	12/01/2021.
594610 6Q 5	MI ST 4.14 11/01/2020		..		1FE	2,000,000	109.367	2,187,340	2,000,000	2,000,000					4.140	4.140	MN	13,800	82,800	10/14/2010	11/01/2020.
594612 BC 6	MICHIGAN ST SCH LOAN BD A 3.00 5/15/2026		..	1	1FE	3,987,040	97.138	3,885,520	4,000,000	3,988,523		834			3.000	3.030	MN	15,333	120,000	04/11/2013	05/15/2026.
594612 BS 1	MICHIGAN ST ENVR PROG B 3.59 12/01/2026		..	1	1FE	3,500,000	102.744	3,596,040	3,500,000	3,499,926		(74)			3.590	3.590	JD	10,471	52,354	06/25/2014	12/01/2026.
604129 6U 5	MINNESOTA ST-A-PREREF 3.00 8/1/2032		..	1	1	225,539	108.744	288,172	265,000	225,958		419			3.000	4.193	FA	3,313		09/22/2014	08/01/2032.
604129 7N 0	MINNESOTA ST-A-UNREF 3.00 8/1/32		..	1	1FE	4,791,637	100.147	5,638,276	5,630,000	4,800,548		8,912			3.000	4.193	FA	70,375		09/22/2014	08/01/2032.
605580 5Q 8	MS ST TAXABLE D 5.539 10/01/2029		..	1	1FE	42,285,620	122.495	46,548,100	38,000,000	42,072,904		(189,241)			5.539	4.534	AO	526,205	2,104,820	11/12/2013	10/01/2029.
605580 5X 3	MISS ST BAB 5.245 11/01/2034		..	1	1FE	13,535,021	118.995	13,601,129	11,430,000	13,398,128		(64,182)			5.245	3.981	MN	99,917	599,504	02/19/2013	11/01/2034.
605580 6J 3	MISSISSIPPI ST D 3.931 11/01/2021		..	1	1FE	3,000,000	108.012	3,240,360	3,000,000	2,999,982		2			3.931	3.931	MN	19,655	117,930	10/21/2010	11/01/2021.
605580 6K 0	MISSISSIPPI ST D 4.131 11/01/2022		..	1	1FE	1,000,000	108.474	1,084,740	1,000,000	999,993		1			4.131	4.131	MN	6,885	41,310	10/21/2010	11/01/2022.
605580 6S 3	MS ST SER C 3.243 10/01/2021		..	1	1FE	3,500,000	102.619	3,591,665	3,500,000	3,499,961		5			3.243	3.243	AO	28,376	113,505	10/06/2011	10/01/2021.
605580 6T 1	MS ST SER C 3.393 10/01/2022		..	1	1FE	2,000,000	107.065	2,141,300	2,000,000	1,999,975		3			3.393	3.393	AO	16,965	67,860	10/06/2011	10/01/2022.
677521 CW 4	OHIO INFRA IMPT B BAB 5.442 09/01/2029		..	1	1FE	6,078,848	120.814	5,998,415	4,965,000	6,076,948		(1,900)			5.442	3.479	MS	90,065		12/16/2014	09/01/2029.
677521 HX 7	OHIO ST E BABS 5.278 08/01/2030		..	1	1FE	21,650,600	116.642	23,328,400	20,000,000	21,577,079		(67,612)			5.278	4.565	FA	439,833	1,055,600	11/20/2013	08/01/2030.
677521 SX 5	OH ST SER A 4.00 02/01/2031		..	1	1FE	3,300,500	105.804	3,703,140	3,500,000	3,311,186		7,895			4.000	4.474	FA	58,333	140,000	08/20/2013	02/01/2031.
68583R BR 2	OR ST CLG-TXB-PENSION 5.44 06/30/2023		..	2	1FE	12,707,855	114.789	12,161,895	10,595,000	12,312,017		(172,914)			5.440	3.243	JD	1,601	576,368	08/23/2012	06/30/2023.
686053 BN 8	OR SCH BRDS TXB B 5.55 06/30/2028		..		1FE	2,625,816	119.300	2,642,495	2,215,000	2,624,886		(930)			5.550	3.786	JD	341	61,466	12/11/2014	06/30/2028.
686053 GG 8	OR SCH BRDS TXB PENSION 4.759 06/30/2028		..	1	1FE	24,341,680	112.203	24,684,660	22,000,000	24,333,702		(7,978)			4.759	3.750	JD	2,908	523,490	12/03/2014	06/30/2028.
68607L XQ 5	OR ST PENSION 5.892 06/01/2027		..	1	1FE	62,000,381	124.411	65,135,379	52,355,000	61,175,022		(626,599)			5.892	3.987	JD	257,063	3,084,757	12/17/2013	06/01/2027.
70914P LY 6	PENNSYLVANIA ST B 4.45 2/15/20		..	1	1FE	3,000,870	110.213	3,306,390	3,000,000	3,000,552		(94)			4.450	4.446	FA	50,433	133,500	01/14/2010	02/15/2020.
70914P LZ 3	PENNSYLVANIA ST B 4.55 02/15/21		..	1	1FE	6,001,860	109.695	6,581,700	6,000,000	6,001,281		(178)			4.550	4.546	FA	103,133	273,000	01/14/2010	02/15/2021.
70914P ME 9	PA ST BAB B 4.65 02/15/2026		..	1	1FE	4,633,852	112.625	4,972,394	4,415,000	4,614,547		(13,879)			4.650	4.139	FA	77,557	205,298	07/31/2013	02/15/2026.
70914P PE 6	PA ST THIRD SER B BAB 4.25 07/15/2020		..		1FE	3,984,320	107.719	4,308,760	4,000,000	3,990,227		1,532			4.250	4.300	JJ	78,389	170,000	12/16/2010	07/15/2020.
70914P PF 3	PA ST THIRD SER B BABS 4.55 07/15/2021		..	1	1FE	4,311,665	109.872	4,713,509	4,290,000	4,303,838		(2,156)			4.550	4.484	JJ	90,007	195,195	01/04/2011	07/15/2021.
70914P TX 0	PENNSYLVANIA ST SER 1 3.00 4/1/2027		..	1	1FE	8,543,300	100.135	10,013,500	10,000,000	8,650,656		81,378			3.000	4.440	AO	75,000	300,000	08/29/2013	04/01/2027.
76222R RH 7	RI ST PROVIDENCE C 3.898 11/01/2031		..	1	1FE	3,515,000	100.279	3,524,807	3,515,000	3,514,996		(4)			3.898	3.898	MN	21,313		10/17/2014	11/01/2031.
882722 4A 6	TEXAS AMT STDNT LN 3.00 08/01/2027		..	1	1FE	650,134	100.336	772,587	770,000	658,610		6,456			3.000	4.520	FA	9,625	23,100	09/03/2013	08/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
882722 4B 4	TEXAS AMT STDNT LN 3.00 08/01/2028		..	1	1FE	1,555,009	100.826	1,870,322	1,855,000	1,574,150		14,577			3.125	4.640	FA	24,154	57,969	09/03/2013	08/01/2028.
882722 4C 2	TEXAS AMT STDNT LN 3.00 08/01/2029		..	1	1FE	1,445,029	101.307	1,757,676	1,735,000	1,461,772		12,750			3.250	4.760	FA	23,495	56,388	09/03/2013	08/01/2029.
882722 KF 7	TX TRANS COMM BABS 5.517 04/01/2039		..	1	1FE	6,315,900	132.197	6,609,850	5,000,000	6,254,439		(33,578)			5.517	3.858	AO	68,963	275,850	02/13/2013	04/01/2039.
882722 VN 8	TX ST BAB A 4.681 04/01/2040		..	1	1FE	8,514,367	117.360	8,584,884	7,315,000	8,457,051		(26,897)			4.681	3.722	AO	85,604	342,415	10/22/2012	04/01/2040.
882722 VP 3	TX ST BABS A 4.631 04/01/2033		..	1	1FE	20,978,906	114.155	21,027,351	18,420,000	20,809,029		(90,770)			4.631	3.651	AO	213,258	853,030	02/19/2013	04/01/2033.
882723 JR 1	TX ST PREREFUNDED 4.50 4/01/2033		..	1	1	431,834	108.460	471,801	435,000	431,921		88			4.500	4.558	AO	4,894	9,788	05/20/2014	04/01/2033.
882723 KK 4	TX ST UNREFUNDED 4.50 4/1/2033		..	1	1FE	11,460,966	106.316	12,274,182	11,545,000	11,463,296		2,330			4.500	4.558	AO	129,881	259,763	05/20/2014	04/01/2033.
882723 PU 7	TEXAS ST TXBL REF B 3.423 10/01/2026		..	1	1FE	3,000,000	103.366	3,100,980	3,000,000	3,000,178		178			3.423	3.422	AO	49,348		06/26/2014	10/01/2026.
882723 PV 5	TEXAS ST REF B 3.573 10/01/2027		..	1	1FE	2,000,000	106.588	2,131,760	2,000,000	2,000,129		129			3.573	3.572	AO	34,341		06/26/2014	10/01/2027.
882723 PW 3	TEXAS ST REF B 3.663 10/01/2028		..	1	1FE	4,500,000	106.990	4,814,550	4,500,000	4,500,305		305			3.663	3.662	AO	79,212		06/26/2014	10/01/2028.
882723 PX 1	TEXAS ST REF B 3.693 10/01/2029		..	1	1FE	2,410,000	103.660	2,498,206	2,410,000	2,410,166		166			3.693	3.692	AO	42,770		06/26/2014	10/01/2029.
93974C 4A 5	WA ST MOTOR VEH FUEL TAX 3.00 7/01/2028		..	1	1FE	1,982,968	101.268	2,410,178	2,380,000	2,008,751		19,531			3.000	4.560	JJ	35,700	71,400	08/29/2013	07/01/2028.
93974C 8F 0	WASHINGTON ST R-C 4.00 07/01/2027		..	1	1FE	4,575,325	110.897	5,151,166	4,645,000	4,580,734		3,856			4.000	4.143	JJ	92,900	185,800	08/15/2013	07/01/2027.
93974C L7 3	WA ST REF SER R 4.00 07/01/2028		..	1	1FE	6,305,000	106.363	6,913,595	6,500,000	6,318,203		9,777			4.000	4.275	JJ	130,000	260,000	08/28/2013	07/01/2028.
93974C PL 8	WA ST BABS D 5.381 08/01/2029		..	1	1FE	20,926,980	118.277	21,289,860	18,000,000	20,851,138		(75,842)			5.381	3.942	FA	403,575	484,290	06/16/2014	08/01/2029.
93974C QZ 6	WASHINGTON ST BABS 4.269 08/01/2021		..	1	1FE	13,554,392	110.380	15,000,642	13,590,000	13,567,848		2,850			4.269	4.298	FA	241,732	580,157	05/26/2010	08/01/2021.
93974C RF 9	WA ST MTR VHCLE FUEL F 5.09 8/01/2033		..	1	1FE	5,181,108	116.705	5,070,832	4,345,000	5,124,215		(28,600)			5.090	3.742	FA	92,150	221,161	12/14/2012	08/01/2033.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						568,997,206	XXX	603,193,613	528,965,000	566,091,586	0	(1,738,745)	0	0	XXX	XXX	XXX	7,255,912	22,952,456	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						568,997,206	XXX	603,193,613	528,965,000	566,091,586	0	(1,738,745)	0	0	XXX	XXX	XXX	7,255,912	22,952,456	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
528828 4E 3	LEWISVILLE TX ISD E 4.25 08/15/2030		..	1	1FE	7,117,250	110.160	7,711,200	7,000,000	7,104,132		(11,643)			4.250	4.021	FA	112,389	223,125	10/24/2013	08/15/2030.
013595 QD 8	ALBUQUERQUE NM SCH 4.15 08/01/24		..	1	1FE	1,997,820	105.919	2,118,380	2,000,000	1,998,301		142			4.150	4.161	FA	34,583	83,000	08/19/2010	08/01/2024.
038573 DG 3	ARANSAS ISD A QSCB TX 4.43 2/15/2026		..	1	1FE	2,725,000	107.826	2,938,259	2,725,000	2,725,202		(28)			4.430	4.429	FA	45,604	120,718	07/13/2011	02/15/2026.
057507 HU 2	BAKERSFIELD CA SD-TXB 4.39 05/01/2026		..	1	1FE	1,340,000	100.430	1,345,762	1,340,000	1,340,238		(27)			4.390	4.387	MN	9,804	58,826	06/28/2012	05/01/2026.
057507 HV 0	BAKERSFIELD CA SD-TXB 4.39 05/01/2033		..	1	1FE	2,775,420	98.434	2,953,020	3,000,000	2,792,429		6,814			4.390	4.969	MN	21,950	131,700	06/28/2012	05/01/2033.
05914F JP 6	BALTIMORE CNTY MD BABS 4.45 11/01/2026		..	1	1FE	11,640,257	112.806	11,652,860	10,330,000	11,514,812		(80,809)			4.450	3.273	MN	76,614	459,685	06/03/2013	11/01/2026.
05914F JS 0	BALTIMORE CNTY MD BABS 4.85 11/01/2029		..	1	1FE	14,558,849	115.076	14,873,573	12,925,000	14,447,094		(75,176)			4.850	3.804	MN	104,477	626,863	06/11/2013	11/01/2029.
084154 TW 3	BERKELEY CA UNI SD 5.10 08/01/2021		..		1FE	1,021,928	113.783	1,149,208	1,010,000	1,018,477		(1,065)			5.100	4.949	FA	21,463	51,510	05/11/2011	08/01/2021.
084154 TX 1	BERKELEY CA UNI SD 5.20 08/01/2022		..		1FE	523,698	114.149	587,867	515,000	521,461		(686)			5.200	4.999	FA	11,158	26,780	05/11/2011	08/01/2022.
084154 TY 9	BERKELEY CA UNI SH 5.20 08/01/2023		..		1FE	2,542,453	116.046	2,924,359	2,520,000	2,537,487		(1,589)			5.200	5.099	FA	54,600	131,040	05/11/2011	08/01/2023.
084203 UQ 9	BERKELEY CNTY SC SD 4.79 03/01/2025		..	1	1FE	4,151,765	114.611	4,733,434	4,130,000	4,146,692		(1,252)			4.790	4.739	MS	65,942	197,827	08/27/2010	03/01/2025.
100853 RV 4	BOSTON MA SER D 3.00 10/01/2030		..	1	1FE	839,394	100.396	1,044,118	1,040,000	849,890		8,039			3.000	4.650	AO	7,800	31,200	09/04/2013	10/01/2030.
108151 S8 5	BRIDGEPORT CT TX B 5.127 08/15/2018		..		1FE	1,860,000	107.198	1,993,883	1,860,000	1,860,000					5.127	5.125	FA	36,026	95,362	12/04/2009	08/15/2018.
108151 T2 7	BRIDGEPORT CT TX B 5.527 08/15/2020		..		1FE	1,990,000	110.887	2,206,651	1,990,000	1,990,000					5.527	5.525	FA	41,551	109,987	12/04/2009	08/15/2020.
121637 4M 1	BURLINGTON RZEDB NJ 4.79 12/15/2020	SD..	..	1	1FE	1,103,044	112.776	1,223,620	1,085,000	1,096,732		(1,678)			4.790	4.580	JD	19,482	51,972	12/22/2010	12/15/2020.
121637 4N 9	BURLINGTON RZEDB NJ 5.04 12/15/2021		..	1	1FE	1,133,319	112.379	1,253,026	1,115,000	1,126,961		(1,696)			5.040	4.831	JD	2,498	56,196	12/22/2010	12/15/2021.
126775 TJ 4	CABARRUS CNTY NC 5.10 04/01/2023		..	1	1FE	2,000,000	110.934	2,218,680	2,000,000	1,999,968		3			5.100	5.100	AO	25,500	102,000	03/31/2011	04/01/2023.
129775 EL 2	CALHOUN GA TXB SCH CONS 4.721 09/01/2023		..	1	1FE	1,315,000	113.819	1,496,720	1,315,000	1,314,933		6			4.721	4.722	MS	20,694	62,081	05/05/2011	09/01/2023.
129775 EM 0	CALHOUN GA TXB SCH CONS 4.821 09/01/2024		..	1	1FE	1,000,000	115.232	1,152,320	1,000,000	999,945		4			4.821	4.822	MS	16,070	48,210	05/05/2011	09/01/2024.
134141 ZE 3	CAMPBELL CA SD 5.406 08/01/2027		..	2	1FE	4,000,000	120.491	4,819,640	4,000,000	4,000,000					5.406	5.406	FA	90,100	216,240	07/01/2011	08/01/2027.
142527 DY 3	CARLISLE ISD QSCB TX 4.38 2/15/2026		..	1	1FE	5,115,000	108.607	5,555,248	5,115,000	5,114,973		2			4.380	4.380	FA	84,636	224,037	07/13/2011	02/15/2026.
142665 DH 8	CARLSBAD SD TXB CA 4.584 08/01/2021		..		1FE	4,000,000	110.579	4,423,160	4,000,000	4,000,194		(25)			4.584	4.583	FA	76,400	183,360	06/08/2011	08/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
142665 DJ 4	CARLSBAD SD TXB CA 5.234 08/01/2026				1FE	4,000,000	109.041	4,361,640	4,000,000	4,000,297		(18)			5.234	5.233	FA	87,233	209,360	06/08/2011	08/01/2026.
167505 KK 1	CHICAGO IL BRD OF ED G 1.75 12/15/2025				1FE	10,174,050	70.855	10,628,250	15,000,000	10,886,025		273,698			1.750	5.038	MJSD	11,667	262,500	05/03/2012	12/15/2025.
214489 BE 5	COOK CNTY IL 5.911 01/15/2023			1	1FE	1,115,000	112.606	1,255,557	1,115,000	1,115,061		(8)			5.911	5.910	JJ	30,391	65,908	12/16/2010	01/15/2023.
215723 JU 2	COOK CNTY IL HGH SCH-A 5.50 12/01/2020				1FE	210,000	109.997	230,994	210,000	210,000					5.500	5.501	JD	963	11,550	12/14/2010	12/01/2020.
215723 JV 0	COOK CNTY IL HIGH SCH 5.65 12/01/2021			1	1FE	965,000	110.135	1,062,803	965,000	965,000					5.650	5.651	JD	4,544	54,523	12/14/2010	12/01/2021.
215723 JW 8	COOK CNTY IL HIGH SCH 5.80 12/01/2022			1	1FE	1,050,000	108.447	1,138,694	1,050,000	1,050,000					5.800	5.801	JD	5,075	60,900	12/14/2010	12/01/2022.
215723 KT 3	COOK CNTY IL HGH SCH-C 5.50 12/01/2020				1FE	1,340,000	109.997	1,473,960	1,340,000	1,340,000					5.500	5.501	JD	6,142	73,700	12/14/2010	12/01/2020.
215723 KU 0	COOK CNTY IL HIGH SCH 5.65 12/01/2021			1	1FE	1,415,000	110.135	1,558,410	1,415,000	1,415,000					5.650	5.651	JD	6,662	79,948	12/14/2010	12/01/2021.
235308 QK 2	DALLAS TX ISD 4.45 02/15/2020				1FE	4,050,000	111.028	4,441,120	4,000,000	4,030,523		(5,225)			4.450	4.282	FA	67,244	178,000	11/16/2010	02/15/2020.
235308 QL 0	DALLAS TX ISD 4.60 02/15/2021				1FE	4,050,000	110.863	4,434,520	4,000,000	4,033,005		(4,597)			4.600	4.445	FA	69,511	184,000	11/16/2010	02/15/2021.
235308 UL 5	DALLAS TX ISD 5.049 08/15/2033			1	1FE	4,490,000	110.079	4,942,547	4,490,000	4,490,516		489			5.049	5.047	FA	85,642	148,615	12/06/2013	08/15/2033.
25476F KZ 0	DIST OF COLUMBIA 5.27 06/01/2020			1	1FE	2,000,000	114.334	2,286,680	2,000,000	2,000,000					5.270	5.270	JD	8,783	105,400	12/16/2010	06/01/2020.
25476F LH 9	DIST OF COLUMBIA 5.47 06/01/2021			1	1FE	2,000,000	116.729	2,334,580	2,000,000	2,000,000					5.470	5.470	JD	9,117	109,400	12/16/2010	06/01/2021.
259579 KL 3	EASTMONT SCH DOUGLAS WA 4.7 12/01/2025			1	1FE	5,052,350	110.672	5,533,600	5,000,000	5,000,000					4.700	4.700	JD	19,583	235,000	05/20/2011	12/01/2025.
283734 NF 4	EL PASO TX TXB 4.823 08/15/2022			1	1FE	2,915,000	110.228	3,213,146	2,915,000	2,915,000					4.823	4.821	FA	53,112	140,590	11/18/2010	08/15/2022.
283734 TF 8	EL PASO TX REF 5.177 08/15/2034			1	1FE	13,000,000	108.641	14,123,330	13,000,000	13,000,723		723			5.177	5.176	FA	254,248	390,720	12/18/2013	08/15/2034.
399262 HD 9	GROSSMONT CA SCH 5.479 08/01/2025				1FE	10,875,390	112.892	11,853,660	10,500,000	10,812,373		(22,405)			5.479	5.106	FA	239,706	575,295	12/21/2011	08/01/2025.
401784 YV 9	GUILFORD CNTY NC SCH B 3.934 03/01/2032			1	1FE	2,500,000	104.382	2,609,550	2,500,000	2,499,971		1			3.934	3.934	MS	32,783	98,350	03/01/2012	03/01/2032.
40179P AA 3	GUILFORD CNTY PUB FAC 4.564 04/01/2032			1	1FE	2,250,000	106.513	2,396,543	2,250,000	2,250,007		(1)			4.564	4.564	AO	25,673	102,690	03/15/2012	04/01/2032.
412486 4W 9	HARFORD CNTY MD 4.70 07/01/2021			1	1FE	4,096,480	113.102	4,524,080	4,000,000	4,058,064		(9,144)			4.700	4.400	JJ	94,000	188,000	06/02/2010	07/01/2021.
438670 WF 4	HONOLULU HI BAB 4.50 12/01/2021			1	1FE	1,000,000	110.385	1,103,850	1,000,000	1,000,000					4.500	4.495	JD	3,750	45,000	12/03/2010	12/01/2021.
438670 WG 2	HONOLULU HI BABS 4.75 12/01/2022			1	1FE	1,000,000	111.681	1,116,810	1,000,000	1,000,000					4.750	4.744	JD	3,958	47,500	12/03/2010	12/01/2022.
438670 WH 0	HONOLULU HI BAB 5.00 12/01/2023			1	1FE	1,000,000	109.187	1,091,870	1,000,000	1,000,000					5.000	4.993	JD	4,167	50,000	12/03/2010	12/01/2023.
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032			1	1FE	15,705,664	124.214	15,924,235	12,820,000	15,485,602		(100,849)			6.290	4.534	MS	268,793	806,378	10/17/2012	03/01/2032.
442331 SP 0	HOUSTON TX SER B 4.611 03/01/2021			1	1FE	1,000,000	110.062	1,100,620	1,000,000	999,957		6			4.611	4.612	MS	15,370	46,110	11/17/2010	03/01/2021.
442331 SQ 8	HOUSTON TX SER B 4.811 03/01/2022			1	1FE	2,000,000	110.093	2,201,860	2,000,000	1,999,902		11			4.811	4.812	MS	32,073	96,220	11/17/2010	03/01/2022.
447025 JL 2	HUNTSVILLE AL BAB 3.786 09/01/2021			1	1FE	2,465,000	106.689	2,629,884	2,465,000	2,465,000					3.786	3.786	MS	31,108	93,325	09/02/2010	09/01/2021.
448492 VJ 4	HUTTO TX INDEP SCH 3.125 8/1/34			1	1FE	1,995,664	100.021	2,605,547	2,605,000	2,018,718		17,487			3.125	4.930	FA	33,919	81,406	08/29/2013	08/01/2034.
463632 4P 1	IRVINE RANCH CA WTR DIST 6.622 5/01/2040			1	1FE	2,122,176	134.465	2,151,440	1,600,000	2,102,069		(10,426)			6.622	4.527	MN	17,659	105,952	01/02/2013	05/01/2040.
47407M BG 5	JEFFERSON GA SD QSCB 5.27 2/01/2028			1	1FE	3,100,000	114.020	3,534,620	3,100,000	3,100,052		(3)			5.270	5.270	FA	68,071	163,370	07/08/2011	02/01/2028.
54438C PC 0	LOS ANGELES COMM C 6.68 08/01/2036			1	1FE	14,733,700	131.464	14,940,884	11,365,000	14,555,377		(84,874)			6.680	4.612	FA	316,326	759,182	10/25/2012	08/01/2036.
544646 XT 4	LOS ANGELES CA SCH 1.54 09/15/2025				1FE	2,805,300	83.693	4,184,650	5,000,000	3,153,947		117,350			1.540	6.360	MJSD	3,422	77,000	10/25/2011	09/15/2025.
544646 XY 3	LOS ANGELES CA SCH DIST 5.755 07/01/2029			1	1FE	1,086,000	123.201	1,232,010	1,000,000	1,081,231		(3,752)			5.755	4.963	JJ	28,775	57,550	09/09/2013	07/01/2029.
544646 ZR 6	LA CA UNIFIED SCH DIST 6.758 07/01/2034			1	1FE	6,517,450	139.231	6,815,357	4,895,000	6,420,260		(48,792)			6.758	4.368	JJ	165,402	330,804	01/03/2013	07/01/2034.
549188 HE 3	LUBBOCK 4.742 02/15/2020			1	1FE	1,000,000	109.696	1,096,960	1,000,000	1,000,298		(64)			4.742	4.734	FA	17,914	47,420	01/21/2010	02/15/2020.
549188 HG 8	LUBBOCK TX 4.992 02/15/2022			1	1FE	1,000,000	110.634	1,106,340	1,000,000	1,000,331		(71)			4.992	4.983	FA	18,859	49,920	01/21/2010	02/15/2022.
56781R DP 9	MARIN CA CMNTY CLG DIST D 3.00 8/01/2030			1	1FE	5,405,710	99.962	6,942,361	6,945,000	5,488,660		61,458			3.000	4.946	FA	86,813	345,514	08/29/2013	08/01/2030.
570799 GG 5	MARLBORO CNTY SC SCH DST 5.44 06/01/25			1	1FE	3,024,150	117.124	3,513,720	3,000,000	3,018,627		(1,306)			5.440	5.361	JD	13,600	163,200	07/15/2010	06/01/2025.
584002 QB 8	MECKLENBURG CNTY NC 4.349 10/01/2030			1	1FE	3,000,000	104.696	3,140,880	3,000,000	2,999,925		3			4.349	4.349	AO	32,618	130,470	10/13/2011	10/01/2030.
592112 DR 4	NASHVILLE GOVT-BAB 5.707 07/01/2034			1	1FE	6,897,517	123.693	7,019,578	5,675,000	6,822,081		(37,745)			5.707	4.177	JJ	161,936	323,872	06/19/2013	07/01/2034.
592112 LR 5	MET GOVT NASHVILLE 3.367 08/01/2027			1	1FE	3,700,000	99.430	3,678,910	3,700,000	3,699,968		2			3.367	3.367	FA	51,908	124,579	08/02/2012	08/01/2027.
602245 UM 2	MILWAUKEE CNTY PENSION A 6.84 12/01/2028			1	1FE	5,828,340	124.516	5,235,898	4,205,000	5,667,913		(79,539)			6.840	3.633	JD	23,969	287,622	12/06/2012	12/01/2028.
602245 ZA 3	MILWAUKEE CO WI PENSION 3.862 12/01/2030			1	1FE	2,000,000	101.820	2,036,400	2,000,000	1,999,919		4			3.862	3.862	JD	6,437	77,240	01/25/2013	12/01/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
60374Y 8A 8	MINNEAPOLIS MN DOWNTOWN 4.379 03/01/2034			1	1FE	3,000,000	106.386	3,191,580	3,000,000	2,999,989		(11)			4.379	4.379	MS	43,790	64,590	02/13/2014	03/01/2034.
613340 Y9 3	MONTGOMERY CNTY MD PUB IMPT 3.00 11/1/28			1	1FE	12,033,770	101.194	14,288,593	14,120,000	12,167,514		101,176			3.000	4.340	MN	70,600	423,600	08/29/2013	11/01/2028.
613340 Z5 0	MONTGOMERY CNTY A 3.00 11/01/2032			1	1FE	3,876,500	100.338	5,016,900	5,000,000	3,924,617		37,421			3.000	4.810	MN	25,000	150,000	09/12/2013	11/01/2032.
631294 3V 5	NASHUA NH PENNICHUCK 2.877 01/15/2021			1	1FE	1,450,000	99.802	1,447,129	1,450,000	1,449,995		1			2.877	2.877	JJ	19,236	41,717	01/11/2012	01/15/2021.
631294 3X 1	NASHUA NH PENNICHUCK 3.197 01/15/2023			1	1FE	1,185,000	101.010	1,196,969	1,185,000	1,184,994		1			3.197	3.197	JJ	17,469	37,884	01/11/2012	01/15/2023.
631294 4C 6	NASHUA NH 4.226 01/15/2032			1	1FE	3,241,320	107.571	3,227,130	3,000,000	3,222,942		(10,974)			4.226	3.584	JJ	58,460	126,780	04/11/2013	01/15/2032.
64966H 4J 6	NEW YORK NY 4.297 10/01/2021			1	1FE	5,000,000	108.240	5,412,000	5,000,000	5,000,000					4.297	4.297	AO	53,713	214,850	10/07/2010	10/01/2021.
64966H HA 1	NEW YORK NY SER H2 6.491 03/01/2021			2	1FE	1,360,825	117.632	1,470,400	1,250,000	1,319,268		(9,235)			6.491	5.422	MS	27,046	81,138	12/22/2009	03/01/2021.
64966H TS 9	NEW YORK CITY 5.049 12/01/2021			1	1FE	10,245,562	114.959	12,047,703	10,480,000	10,326,595		17,934			5.049	5.305	JD	44,095	529,135	12/22/2009	12/01/2021.
655867 SC 4	NORFOLK VA REF B 4.115 08/01/2026			1	1FE	3,075,000	103.647	3,187,145	3,075,000	3,074,852		(47)			4.115	4.116	FA	52,723	92,793	10/18/2013	08/01/2026.
655867 SD 2	NORFOLK VA REF B 4.265 08/01/2027			1	1FE	1,750,000	105.211	1,841,193	1,750,000	1,749,909		(29)			4.265	4.266	FA	31,099	54,734	10/18/2013	08/01/2027.
655867 SE 0	NORFOLK VA REF B 4.755 08/01/2030			1	1FE	2,865,000	108.680	3,113,682	2,865,000	2,864,812		(62)			4.755	4.756	FA	56,763	99,903	10/18/2013	08/01/2030.
660393 L2 3	N LAS VEGAS NV 5.472 06/01/20			1	3FE	2,375,000	95.788	2,274,965	2,375,000	2,374,958		7			5.472	5.472	JD	10,830	129,960	05/28/2010	06/01/2020.
662523 WZ 8	N SLOPE BORO AK BABS 5.226 06/30/2021			1	1FE	2,575,000	113.442	2,836,050	2,500,000	2,551,027		(6,535)			5.226	4.856	JD	363	130,650	01/18/2011	06/30/2021.
68406P GE 5	ORANGE BCH AL TXB 5.00 05/01/2015			2	1FE	472,660	101.452	476,824	470,000	470,181		(529)			5.000	4.881	MN	3,917	23,500	10/26/2009	05/01/2015.
68583R BA 9	OR COMM CLG TXB B 5.6 06/30/2028				1FE	16,472,211	116.583	17,475,792	14,990,000	16,392,546		(78,700)			5.600	4.624	JD	2,332	839,440	12/20/2013	06/30/2028.
686053 CE 7	OR SCH BRD TXB PENSION 0.00 6/30/2015				1FE	3,111,160	99.751	3,990,040	4,000,000	3,912,088		171,010				4.520	JD			11/10/2009	06/30/2015.
68666P AA 4	ORLEANS PARISH LA SCH BD 4.4 02/01/2021				1FE	9,184,300	106.860	9,617,400	9,000,000	9,135,587		(19,880)			4.400	4.112	FA	165,000	396,000	08/31/2012	02/01/2021.
717883 LV 2	PHILADELPHIA SD A 5.995 09/01/2030			1	1FE	1,027,646	110.683	1,012,749	915,000	1,017,996		(4,268)			5.995	4.954	MS	18,285	54,854	08/31/2012	09/01/2030.
718814 ZZ 2	PHOENIX AZ BAB A 5.269 07/01/2034			1	1FE	27,306,060	118.975	27,364,250	23,000,000	27,300,348		(5,712)			5.269	3.892	JJ	605,935		12/11/2014	07/01/2034.
73723R SR 5	PORTSMOUTH REF B TXB 3.939 02/01/2030			1	1FE	12,375,000	102.051	12,628,811	12,375,000	12,375,454		27			3.939	3.938	FA	203,105	533,488	06/05/2013	02/01/2030.
741701 H8 2	PRINCE GEORGES CNTY MD 4.75 03/01/2026			1	1FE	4,000,000	113.895	4,555,800	4,000,000	3,999,928		5			4.750	4.750	MS	63,333	190,000	03/10/2011	03/01/2026.
777543 TX 7	ROSEMONT IL TXBL SRS A 4.35 12/01/2023			1	1FE	1,350,000	99.319	1,340,807	1,350,000	1,350,106		(10)			4.350	4.349	JD	4,894	58,725	03/22/2012	12/01/2023.
777543 TY 5	ROSEMONT IL TXBL SRS A 4.55 12/01/2024			1	1FE	1,750,000	101.882	1,782,935	1,750,000	1,750,154		(12)			4.550	4.549	JD	6,635	79,625	03/22/2012	12/01/2024.
791240 BT 0	ST LOUIS MN SD 5.25 02/01/2025			1	1FE	2,733,605	109.746	2,952,167	2,690,000	2,715,162		(4,142)			5.250	5.039	FA	58,844	141,225	02/05/2010	02/01/2025.
791451 HS 9	ST LOUIS MO SCH DIST 4.692 02/15/2021			1	1FE	2,000,000	109.523	2,190,460	2,000,000	2,000,000					4.692	4.691	FA	35,451	93,840	12/08/2010	02/15/2021.
796269 VA 3	SAN ANTONIO ISD TX 4.006 08/15/2028			1	1FE	2,115,000	105.619	2,233,842	2,115,000	2,114,973		1			4.006	4.006	FA	32,008	84,727	08/24/2011	08/15/2028.
797646 NC 6	SAN FRANCISCO CITY & CNTY 5.45 6/15/25			1	1FE	5,796,900	115.472	5,773,600	5,000,000	5,718,423		(55,120)			5.450	3.774	JD	12,111	272,500	07/18/2013	06/15/2025.
797646 NE 2	SAN FRAN CNTY CA BAB 5.75 6/15/2027			1	1FE	10,397,041	120.859	10,001,082	8,275,000	10,133,136		(117,144)			5.750	3.509	JD	21,147	475,813	09/05/2012	06/15/2027.
797646 NF 9	SAN FRAN CITY/CNTY-C-BABS 5.93 6/15/2028			1	1FE	13,135,200	119.360	12,413,440	10,400,000	12,819,179		(136,382)			5.930	3.717	JD	27,410	616,720	08/09/2012	06/15/2028.
799017 KX 5	SAN MATEO HSD-B 3.07 09/01/2023			1	1FE	875,000	99.711	872,471	875,000	874,981		2			3.070	3.070	MS	8,954	26,863	10/25/2012	09/01/2023.
799017 KY 3	SAN MATEO HSD-B 3.22 09/01/2024			1	1FE	1,000,000	100.228	1,002,280	1,000,000	999,975		2			3.220	3.220	MS	10,733	32,200	10/25/2012	09/01/2024.
801495 C7 5	SANTA CLARA CA UNI SCH 4.15 07/01/2020				1FE	1,970,000	107.951	2,159,020	2,000,000	1,980,309		3,106			4.150	4.353	JJ	41,500	83,000	06/21/2011	07/01/2020.
801495 C9 1	SANTA CLARA USD B CA 4.60 07/01/2022				1FE	2,850,000	111.366	3,173,931	2,850,000	2,850,000					4.600	4.600	JJ	65,550	131,100	06/10/2011	07/01/2022.
801495 D2 5	SANTA CLARA USD B CA 4.80 07/01/2023				1FE	3,050,000	112.298	3,425,089	3,050,000	3,050,000					4.800	4.800	JJ	73,200	146,400	06/10/2011	07/01/2023.
801546 NN 8	SANTA CLARA CNTY CA B 3.00 08/01/2031			1	1FE	5,697,549	97.732	7,325,013	7,495,000	5,783,071		64,791			3.000	5.050	FA	93,688	224,850	08/28/2013	08/01/2031.
801546 NS 7	SANTA CLARA CNTY CA B 3.25 08/01/2035			1	1FE	6,606,630	98.902	8,901,180	9,000,000	6,686,526		60,863			3.250	5.320	FA	121,875	292,500	09/03/2013	08/01/2035.
801546 NU 2	SANTA CLARA COUNTY CA B 3.375 08/01/2037			1	1FE	1,599,660	99.155	1,983,100	2,000,000	1,609,656		9,479			3.375	4.800	FA	28,125	67,500	12/09/2013	08/01/2037.
806347 LX 6	SCHAUMBURG IL A REF 4.00 12/01/2030			1	1FE	6,417,346	106.664	7,023,824	6,585,000	6,425,718		6,909			4.000	4.210	JD	21,950	263,400	10/22/2013	12/01/2030.
810453 6C 9	SCOTTSDALE AZ PRESERVE ACQ 3.00 7/01/31			1	1FE	5,736,064	100.223	7,125,855	7,110,000	5,804,629		51,918			3.000	4.600	JJ	106,650	213,300	08/29/2013	07/01/2031.
815626 GQ 3	SEDGWICK CNTY KS SCH B 6.22 10/01/2028			1	1FE	6,566,904	121.218	6,757,904	5,575,000	6,501,925		(47,523)			6.220	4.577	AO	86,691	346,765	08/07/2013	10/01/2028.
833119 XK 1	SNOHOMISH CNTY WA SCH 1.14 12/01/2023				1FE	4,631,612	81.565	5,154,908	6,320,000	4,981,240		122,838			1.140	3.986	JD	6,004	72,048	01/11/2012	12/01/2023.
849067 R2 1	SPOKANE WA BABS 4.563 12/01/2020			1	1FE	1,250,000	112.964	1,412,050	1,250,000	1,250,000					4.563	4.563	JD	4,753	57,038	12/14/2010	12/01/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
849067 R3 9	SPOKANE WA BABS 4.713 12/01/2021			1	1FE	1,500,000	112.622	1,689,330	1,500,000	1,500,000					4.713	4.713	JD	5,891	70,695	12/14/2010	12/01/2021.
87122N EY 1	SYCAMORE OH SCH DST 4.85 12/01/2020			2	1FE	300,000	108.960	326,880	300,000	299,993		1			4.850	4.850	JD	1,213	14,550	12/21/2010	12/01/2020.
954838 MV 7	W ORNG COVE TX SD 4.69 02/15/2028			1	1FE	6,083,323	107.632	6,538,644	6,075,000	6,080,481		(927)			4.690	4.670	FA	107,636	284,918	07/12/2011	02/15/2028.
971039 PK 2	WILLOUGHBY SD TXB OH 5.294 03/01/2021				1FE	2,000,000	107.329	2,146,580	2,000,000	2,000,752		(101)			5.294	5.287	MS	35,293	105,880	03/09/2011	03/01/2021.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						466,078,987	XXX	502,562,832	459,505,000	466,747,317	0	51,894	0	0	XXX	XXX	XXX	6,089,563	19,346,996	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						466,078,987	XXX	502,562,832	459,505,000	466,747,317	0	51,894	0	0	XXX	XXX	XXX	6,089,563	19,346,996	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																					
880557 3E 1	TN ST SCH BD AUTH QSC 1.515 09/15/2026				1FE	3,866,940	76.614	4,213,770	5,500,000	4,000,753		95,123			1.515	4.554	MJSD	3,703	83,325	07/25/2013	09/15/2026.
649902 2E 2	NY ST DORM AUTH BAB 5.289 03/15/2033			1	1FE	12,316,441	119.446	12,374,606	10,360,000	12,181,692		(67,471)			5.289	3.928	MS	161,338	547,940	02/08/2013	03/15/2033.
010608 5M 5	AL ST PUB SCH CONSTR BD 5.15 09/01/2027				1FE	80,372,579	116.101	81,619,003	70,300,000	80,061,448		(237,722)			5.150	3.760	MS	1,206,817	1,586,200	12/12/2014	09/01/2027.
02765U CG 7	AMER MUN PWR OH 4.538 02/15/2016				1FE	2,500,900	103.324	2,583,100	2,500,000	2,500,169		(144)			4.538	4.532	FA	42,859	113,450	11/09/2009	02/15/2016.
040484 DU 8	AZ UNIV TXB A BABS 5.308 08/01/2020				1FE	1,260,000	113.113	1,425,224	1,260,000	1,260,000					5.308	5.307	FA	27,867	66,881	06/16/2010	08/01/2020.
040484 DV 6	AZ UNIV TXB A BABS 5.458 08/01/2021			1	1FE	2,740,000	112.726	3,088,692	2,740,000	2,740,000					5.458	5.457	FA	62,312	149,549	06/16/2010	08/01/2021.
04048R DK 9	AZ ST UNIV 4.978 07/01/19			1	1FE	1,000,000	108.673	1,086,730	1,000,000	1,000,000					4.978	4.976	JJ	24,890	49,780	03/30/2010	07/01/2019.
04048R DM 5	AZ ST UNIV 5.298 07/01/21			1	1FE	1,000,000	117.422	1,174,220	1,000,000	1,000,000					5.298	5.296	JJ	26,490	52,980	03/30/2010	07/01/2021.
04048R DS 2	AZ ST UNIV BABS SER A 6.204 07/01/2030			1	1FE	5,141,240	121.633	4,865,320	4,000,000	5,033,420		(57,628)			6.204	3.753	JJ	124,080	248,160	01/31/2013	07/01/2030.
040507 NB 7	AZ ST HLTH FACS B 4.162 1/1/30 (BANNER)			1	1FE	4,000,000	101.136	4,045,440	4,000,000	3,999,907		4			4.162	4.162	JJ	83,240	166,480	10/18/2012	01/01/2030.
040627 DX 6	AZ ST PWR AUTH 4.918 10/01/2045			1	1FE	7,500,000	112.371	8,427,825	7,500,000	7,500,049		49			4.918	4.918	AO	92,213	188,521	03/19/2014	10/01/2045.
04778C AF 2	ATLANTA GA INDPT SCH 5.557 03/01/2026			1	1FE	2,000,000	116.789	2,335,780	2,000,000	1,999,854		9			5.557	5.558	MS	37,047	111,140	06/09/2011	03/01/2026.
04778C AG 0	ATLANTA GA INDPT SCH 5.457 03/01/2025			1	1FE	7,092,692	114.790	7,977,905	6,950,000	7,065,197		(8,497)			5.457	5.243	MS	126,421	379,262	08/09/2011	03/01/2025.
04778C AH 8	ATLANTA GA INDPT SCH 5.657 03/01/2027			1	1FE	1,000,000	112.957	1,129,570	1,000,000	999,923		4			5.657	5.658	MS	18,857	56,570	06/09/2011	03/01/2027.
071239 CV 7	BATON ROUGE LA TXBL 3.291 01/15/2022				1FE	1,565,000	105.014	1,643,469	1,565,000	1,564,961		5			3.291	3.291	JJ	23,749	51,504	03/07/2012	01/15/2022.
071239 CW 5	BATON ROUGE LA TXBL 3.491 01/15/2023			1	1FE	2,640,000	103.429	2,730,526	2,640,000	2,639,924		8			3.491	3.491	JJ	42,497	92,162	03/07/2012	01/15/2023.
071239 CX 3	BATON ROUGE LA TXBL 3.691 01/15/2024			1	1FE	1,300,000	104.676	1,360,788	1,300,000	1,299,957		4			3.691	3.691	JJ	22,125	47,983	03/07/2012	01/15/2024.
071239 CY 1	BATON ROUGE LA TXBL 3.941 01/15/2025			1	1FE	2,000,000	103.298	2,065,960	2,000,000	1,999,923		6			3.941	3.941	JJ	36,345	78,820	03/07/2012	01/15/2025.
071239 DA 2	BATON ROUGE LA TXBL 4.191 01/15/2026			1	1FE	1,000,000	104.950	1,049,500	1,000,000	999,955		3			4.191	4.192	JJ	19,325	41,910	03/07/2012	01/15/2026.
072031 AM 9	BAY AREA CA WTR AGY B 3.165 10/01/2025			1	1FE	2,000,000	101.686	2,033,720	2,000,000	1,999,967		3			3.165	3.165	AO	15,825	63,300	02/01/2013	10/01/2025.
088518 CL 7	BEXAR CNTY TX B 6.98 08/15/2032			1	1FE	1,823,089	124.510	1,911,229	1,535,000	1,814,776		(8,313)			6.980	5.368	FA	40,476	107,143	02/07/2014	08/15/2032.
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022			1	1FE	790,000	113.513	896,753	790,000	790,060		(16)			6.000	5.998	AO	11,850	47,400	02/16/2011	04/01/2022.
100873 AD 0	BOSTON MA HSG 4.76 01/01/2017			2	1FE	1,150,000	103.300	1,187,950	1,150,000	1,149,975		12			4.760	4.761	JJ	27,370	54,740	03/10/2010	01/01/2017.
100873 AE 8	BOSTON MA HSG 5.21 01/01/2018			2	1FE	565,000	99.715	563,390	565,000	564,980		6			5.210	5.211	JJ	14,718	29,437	03/10/2010	01/01/2018.
13077C TL 8	CA ST UNIV BABS 6.484 11/01/2041			1	1FE	2,883,854	131.048	3,249,990	2,480,000	2,878,105		(5,749)			6.484	5.350	MN	26,801	160,803	02/03/2014	11/01/2041.
155751 CQ 1	CENT VLY QSCB D FRESNO 4.726 09/01/2019				1FE	850,000	102.964	875,194	850,000	849,981		4			4.726	4.727	MS	13,390	40,171	09/16/2011	09/01/2019.
155751 CR 9	CENT VLY QSCB D FRESNO 4.926 09/01/2020				1FE	1,000,000	108.431	1,084,310	1,000,000	999,974		4			4.926	4.927	MS	16,420	49,260	09/16/2011	09/01/2020.
155751 CS 7	CENT VLY QSCB D FRESNO 5.126 09/01/2021				1FE	2,800,000	105.107	2,942,996	2,800,000	2,799,915		10			5.126	5.127	MS	47,843	143,528	09/16/2011	09/01/2021.
163103 UF 9	CHELAN CNTY WA UTIL C 3.453 07/01/2020			1	1FE	4,000,000	103.289	4,131,560	4,000,000	3,999,919		13			3.453	3.453	JJ	69,060	138,120	10/27/2011	07/01/2020.
163103 UG 7	CHELAN CNTY WA UTIL C 3.603 07/01/2021			1	1FE	2,000,000	105.712	2,114,240	2,000,000	1,999,953		6			3.603	3.603	JJ	36,030	72,060	10/27/2011	07/01/2021.
163103 UJ 1	CHELAN CNTY WA UTIL C 3.903 07/01/2023			1	1FE	1,000,000	106.999	1,069,990	1,000,000	999,970		3			3.903	3.903	JJ	19,515	39,030	10/27/2011	07/01/2023.
167725 AC 4	CHICAGO TRANSIT SER A 6.899 12/01/2040			1	1FE	4,492,422	126.002	4,932,978	3,915,000	4,469,219		(17,544)			6.899	5.635	JD	22,508	270,096	10/15/2013	12/01/2040.
167725 AE 0	CHICAGO IL TRANSIT 6.30 12/01/2021			1	1FE	1,786,950	110.643	1,891,995	1,710,000	1,765,206		(6,344)			6.300	5.728	JD	8,978	107,730	04/07/2011	12/01/2021.
167736 YV 3	CHICAGO IL WTR C 6.642 11/01/2029			1	1FE	7,586,527	124.548	8,357,171	6,710,000	7,558,014		(28,513)			6.642	5.393	MN	74,280	445,678	03/12/2014	11/01/2029.
183596 CY 9	BALTIMORE MD BRD SCH 5.692 12/15/2025			1	1FE	6,513,725	119.239	7,750,535	6,500,000	6,513,373		(862)			5.692	5.667	JD	16,444	369,980	02/07/2011	12/15/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
18610R AD 6	CLEVE-CUYAHOGA 6.625 2/15/2021			2	1FE	13,700,000	101.898	13,960,026	13,700,000	13,698,915		140			6.625	6.627	FA	342,881	907,625	10/30/2009	02/15/2021.
19625A AD 4	COLONY LOCAL DEV A 3.366 10/01/23 (BRK)			1	1FE	500,000	97.983	489,915	500,000	500,016		(2)			3.366	3.366	AO	4,208	16,830	02/07/2013	10/01/2023.
19625A AQ 5	COLONY LOCAL DEV A 3.566 10/01/25 (BRK)			1	1FE	435,000	99.899	434,561	435,000	435,016		(1)			3.566	3.566	AO	3,878	15,512	02/07/2013	10/01/2025.
19625A AR 3	COLONY LOCAL DEV A 3.666 10/01/26 (BRK)			1	1FE	1,000,000	99.448	994,480	1,000,000	1,000,040		(3)			3.666	3.666	AO	9,165	36,660	02/07/2013	10/01/2026.
19625A AS 1	COLONY LOCAL DEV A 3.766 10/01/27 (BRK)			1	1FE	1,210,000	102.070	1,235,047	1,210,000	1,210,051		(3)			3.766	3.766	AO	11,392	45,569	02/07/2013	10/01/2027.
19625A AT 9	COLONY LOCAL DEV A 3.866 10/01/28 (BRK)			1	1FE	1,180,000	101.232	1,194,538	1,180,000	1,180,053		(3)			3.866	3.866	AO	11,405	45,619	02/07/2013	10/01/2028.
19633S AB 9	CO ST BRIDGE ENT BAB A 6.078 12/01/2040			1	1FE	15,031,140	132.481	15,897,720	12,000,000	14,892,048		(88,841)			6.078	4.282	JD	60,780	729,360	05/28/2013	12/01/2040.
19648A P2 5	CO HLTH A SCL HLTH 5.50 01/01/2035			1	1FE	1,063,860	119.529	1,195,290	1,000,000	1,058,203		(4,997)			5.500	4.699	JJ	27,500	34,986	10/30/2013	01/01/2035.
196632 ML 4	CO SPRINGS CO 5.058 11/15/2019			1	1FE	1,000,000	113.394	1,133,940	1,000,000	1,000,000					5.058	5.059	MN	6,463	50,580	12/17/2010	11/15/2019.
19668Q DW 2	CO ST BABS 5.144 03/15/2020				1FE	1,100,000	107.404	1,181,444	1,100,000	1,100,000					5.144	5.141	MS	16,661	56,584	12/03/2010	03/15/2020.
199112 HV 8	COLUMBUS GA BLDG 5.05 01/01/23			1	1FE	1,764,938	111.770	1,978,329	1,770,000	1,766,444		352			5.050	5.081	JJ	44,693	89,385	01/14/2010	01/01/2023.
199112 HW 6	COLUMBUS GA BLDG 5.20 01/01/24			1	1FE	1,854,439	111.911	2,081,545	1,860,000	1,855,912		348			5.200	5.231	JJ	48,360	96,720	01/14/2010	01/01/2024.
19923P AX 6	COLUMBUS IN HS 5.505 07/15/22			1	1FE	3,000,000	110.718	3,321,540	3,000,000	2,999,929		7			5.505	5.505	JJ	76,153	165,150	01/20/2010	07/15/2022.
19923P AY 4	COLUMBUS IN HS 5.605 7/15/23			1	1FE	1,980,000	112.310	2,223,738	1,980,000	1,979,949		5			5.605	5.605	JJ	51,174	110,979	01/20/2010	07/15/2023.
20281P BQ 4	CMWLTH FINANCE AUTH PA A 5.74 06/01/2027			1	1FE	6,411,185	113.675	6,252,125	5,500,000	6,307,423		(48,636)			5.740	4.210	JD	26,308	315,700	10/17/2012	06/01/2027.
213248 BB 2	COOK CO IL SALE TAX 5.354 11/15/2035			1	1FE	6,500,000	104.320	6,780,800	6,500,000	6,499,487		13			5.354	5.355	MN	44,468	348,010	07/12/2013	11/15/2035.
231266 FD 4	CURATORS UNIV MO BABS 5.96 11/01/2039			1	1FE	19,957,904	130.639	20,288,237	15,530,000	19,776,844		(95,985)			5.960	4.180	MN	154,265	925,588	03/20/2013	11/01/2039.
235416 3W 2	DALLAS WTRWKS & SWR SER B 2.919 10/1/24			1	1FE	2,000,000	98.926	1,978,520	2,000,000	2,000,012		(1)			2.919	2.919	AO	14,595	58,380	08/22/2012	10/01/2024.
235416 3X 0	DALLAS WTRWKS & SWR-B 3.069 10/1/2025			1	1FE	1,500,000	101.658	1,524,870	1,500,000	1,500,010		(1)			3.069	3.069	AO	11,509	46,035	08/22/2012	10/01/2025.
249218 AJ 7	DENVER CO SCHS 6.22 12/15/2026			1	1FE	3,000,000	117.298	3,518,940	3,000,000	2,999,734		15			6.220	6.221	JD	8,293	186,600	04/05/2011	12/15/2026.
249218 BC 1	DENVER PUBLIC SCHS B 4.242 12/15/2037			1	1FE	3,000,000	103.061	3,091,830	3,000,000	3,000,231		(8)			4.242	4.241	JD	5,656	127,260	04/18/2013	12/15/2037.
25477G EV 3	DC TAX 5.282 12/01/2026			1	1FE	7,500,000	119.529	8,964,675	7,500,000	7,499,786		13			5.282	5.282	JD	33,013	396,150	12/03/2010	12/01/2026.
264416 AN 8	DUKE UNIV NC SER A 5.85 4/01/2037			1	1FE	16,072,916	130.922	15,684,456	11,980,000	15,829,564		(109,717)			5.850	3.715	AO	175,208	700,830	10/24/2012	04/01/2037.
29270C WJ 0	ENERGY NW ELEC TXB B WA 5.71 07/01/2024			1	1FE	1,000,000	122.442	1,224,420	1,000,000	1,000,000					5.710	5.710	JJ	28,550	57,100	12/15/2010	07/01/2024.
29270C WN 1	ENERGY NW ELEC TXB B WA 5.19 07/01/2024			1	1FE	2,300,000	119.707	2,753,261	2,300,000	2,299,853		12			5.190	5.191	JJ	59,685	119,370	03/10/2011	07/01/2024.
29270C YQ 2	ENERGY N W WA ELEC REV 2.953 7/1/2022			1	1FE	2,500,000	98.001	2,450,025	2,500,000	2,499,957		5			2.953	2.953	JJ	36,913	73,825	08/16/2012	07/01/2022.
29270C YR 0	ENERGY N W WA ELEC REV 3.103 7/1/2023			1	1FE	2,500,000	98.990	2,474,750	2,500,000	2,499,951		5			3.103	3.103	JJ	38,788	77,575	08/16/2012	07/01/2023.
299398 BH 9	EVANSVILLE IN RED 5.85 02/01/2021			1	1FE	2,000,000	107.709	2,154,180	2,000,000	1,999,872		17			5.850	5.851	FA	48,750	117,000	04/29/2010	02/01/2021.
341507 ZH 7	FLORIDA ST BRD ED LOT B 5.391 7/1/2020			1	1FE	1,000,000	111.521	1,115,210	1,000,000	999,950		8			5.391	5.392	JJ	26,955	53,910	02/26/2010	07/01/2020.
341507 ZJ 3	FLORIDA ST BRD ED B 5.541 07/01/2021			1	1FE	1,000,000	111.498	1,114,980	1,000,000	1,000,000					5.541	5.542	JJ	27,705	55,410	02/26/2010	07/01/2021.
341507 ZK 0	FLORIDA ST BRD ED B 5.741 07/01/2022			1	1FE	2,000,000	110.132	2,202,640	2,000,000	1,999,869		14			5.741	5.742	JJ	57,410	114,820	02/26/2010	07/01/2022.
34160P CY 3	FLORIDA ST 5.086 08/01/2017			1	1FE	4,000,000	105.839	4,233,560	4,000,000	4,000,000					5.086	5.087	FA	84,767	203,440	10/29/2009	08/01/2017.
34160P CZ 0	FLORIDA ST 5.186 08/01/2018			1	1FE	6,000,000	108.095	6,485,700	6,000,000	6,000,000					5.186	5.187	FA	129,650	311,160	10/29/2009	08/01/2018.
34160P DA 4	FLORIDA ST 5.286 08/01/2019			1	1FE	2,000,000	111.031	2,220,620	2,000,000	2,000,000					5.286	5.287	FA	44,050	105,720	10/29/2009	08/01/2019.
34160P DF 3	FLORIDA ST 6.825 08/01/2029			1	1FE	1,000,000	116.686	1,166,860	1,000,000	999,885		5			6.825	6.826	FA	28,438	68,250	10/29/2009	08/01/2029.
34160W TY 0	FL ST DEPT ENVI 5.756 07/01/20			1	1FE	2,500,000	110.814	2,770,350	2,500,000	2,500,000					5.756	5.757	JJ	71,950	143,900	01/08/2010	07/01/2020.
347622 CJ 9	FT LAUDERDALE FL SPL OBLG 3.824 1/1/2023			1	1FE	9,190,000	103.531	9,514,499	9,190,000	9,189,708		31			3.574	3.574	JJ	164,225	328,451	09/20/2012	01/01/2023.
347622 CK 6	FT LAUDERDALE FL SPL 3.824 1/1/2024			1	1FE	3,000,000	104.993	3,149,790	3,000,000	2,999,888		10			3.824	3.824	JJ	57,360	114,720	09/20/2012	01/01/2024.
358266 CA 0	FRESNO PENSION A 0.00 8/15/2023				1FE	4,792,463	63.840	5,455,128	8,545,000	5,498,475		274,120				5.180	FA			04/19/2012	08/15/2023.
358266 CC 6	FRESNO CTY CA PENSION A 0.00 8/15/2025				1FE	2,809,500	63.257	3,795,420	6,000,000	3,215,557		183,410				5.960	FA			09/11/2012	08/15/2025.
392273 AL 2	GTR ORLANDO FL AV 5.12 10/01/2016				1FE	3,364,782	107.092	3,523,327	3,290,000	3,311,585		(11,575)			5.120	4.725	AO	42,112	168,448	12/07/2009	10/01/2016.
392273 AM 0	GTR ORLANDO FL AV 5.47 10/01/2017				1FE	4,801,286	110.003	5,104,139	4,640,000	4,703,994		(21,239)			5.470	4.927	AO	63,452	253,808	12/07/2009	10/01/2017.
407271 GN 9	HAMILTON ECON KING 5.97 06/01/2016			2	1FE	505,000	106.382	537,229	505,000	504,997		2			5.970	5.970	JD	2,512	30,149	06/29/2006	06/01/2016.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
41980U AB 7	HI ST BUS ECON A-2 3.242 01/01/2031			2	1FE	3,999,800	103.016	4,120,640	4,000,000	3,999,837		37			3.242	3.242	JJ	17,291		11/05/2014	01/01/2031.
436212 EC 4	HOLLYWOOD FL WTR SWR 5.706 10/01/20			1	1FE	500,000	111.229	556,145	500,000	500,000					5.706	5.707	AO	7,133	28,530	01/20/2010	10/01/2020.
438701 RD 8	HONOLULU BJ WASTEWTR B 4.943 07/01/2023			1	1FE	4,500,000	110.726	4,982,670	4,500,000	4,500,309		(48)			4.943	4.942	JJ	111,218	222,435	10/27/2010	07/01/2023.
438701 RE 6	HONOLULU HI WSTEWTR B 5.193 07/01/2024			1	1FE	1,116,630	106.844	1,068,440	1,000,000	1,085,156		(13,821)			5.193	3.478	JJ	25,965	51,930	08/31/2012	07/01/2024.
442435 5B 5	HOUSTON TX UTL SYS B 3.828 05/15/2028			1	1FE	15,000,000	105.298	15,794,700	15,000,000	15,000,858		858			3.828	3.827	MN	73,370	363,660	03/13/2014	05/15/2028.
443730 FT 8	HUDSON NJ IMPT TXB 6.64 02/01/2024			2	1FE	1,337,730	111.845	1,426,024	1,275,000	1,322,465		(3,813)			6.640	6.100	FA	35,275	84,660	07/22/2010	02/01/2024.
45129W JX 9	ID HSG & FIN 5.279 07/15/19				1FE	1,500,000	110.785	1,661,775	1,500,000	1,500,000					5.279	5.279	JJ	36,513	79,185	01/07/2010	07/15/2019.
45129W KA 7	ID HSG & FIN 5.579 07/15/22				1FE	2,545,000	108.154	2,752,519	2,545,000	2,545,000					5.579	5.579	JJ	65,471	141,986	01/07/2010	07/15/2022.
45129W KB 5	ID HSG BABS A-2 6.348 07/15/2028			1	1FE	10,079,040	121.371	9,709,680	8,000,000	9,915,310		(104,541)			6.348	4.035	JJ	234,171	507,840	05/23/2013	07/15/2028.
452227 FP 1	IL ST SALES TAX REV 3.231 6/15/2024			1	1FE	7,000,000	98.239	6,876,730	7,000,000	7,000,131		(12)			3.231	3.231	JD	10,052	226,170	05/10/2012	06/15/2024.
452227 FT 3	ILLINOIS BLDG IL BONDS 4.08 06/15/2036			1	1FE	12,396,640	102.671	12,320,520	12,000,000	12,378,508		(11,167)			4.080	3.862	JD	21,760	489,600	04/24/2013	06/15/2036.
452227 GM 7	IL ST SALES TAX 3.75 06/15/2032			1	1FE	2,967,464	99.837	3,344,540	3,350,000	2,983,174		13,356			3.750	4.675	JD	5,583	125,625	10/29/2013	06/15/2032.
452227 JN 2	IL ST SALES TAX REV 4.62 06/15/2038			1	1FE	25,751,446	111.784	27,979,535	25,030,000	25,731,748		(19,698)			4.620	4.373	JD	51,395	835,168	06/10/2014	06/15/2038.
454624 U4 7	IN BD BK TXB 5.24 7/15/2020			1	1FE	3,121,874	108.708	3,321,029	3,055,000	3,097,494		(6,520)			5.240	4.950	JJ	73,816	160,082	11/19/2010	07/15/2020.
454624 U5 4	IN BD BK TXB 5.49 01/15/2024			1	1FE	9,202,230	108.396	9,755,640	9,000,000	9,154,039		(13,022)			5.490	5.250	JJ	227,835	494,100	11/19/2010	01/15/2024.
455167 3H 7	IN UNIV REVS 4.205 6/01/2019			1	1FE	1,965,000	109.397	2,149,651	1,965,000	1,965,000					4.205	4.205	JD	6,886	82,628	05/20/2010	06/01/2019.
45528S 5R 3	INDIANPLS IMPT BAB B2 5.966 1/15/2030			1	1FE	14,475,296	121.369	14,321,542	11,800,000	14,161,572		(111,080)			5.966	4.162	JJ	324,617	703,988	01/18/2012	01/15/2030.
45746R AL 8	INLAND PROTN FL B 4.85 07/01/2020			1	1FE	3,000,000	105.623	3,168,690	3,000,000	3,000,000					4.850	4.851	JJ	72,750	145,500	02/18/2010	07/01/2020.
46615M AS 0	JEA DIST ENERGY SYS 4.238 10/01/30 (JEA)			1	1FE	2,000,000	102.088	2,041,760	2,000,000	1,999,899		4			4.238	4.238	AO	21,190	84,760	06/07/2013	10/01/2030.
472904 P3 9	JEFFERSON SD A KY 4.65 06/01/2026			1	1FE	11,706,700	102.720	12,146,640	11,825,000	11,728,130		7,047			4.650	4.743	JD	45,822	545,936	07/21/2011	06/01/2026.
47770V AX 8	JOBSOHIO BEVERAGE SYS B 3.235 1/1/2023			1	1FE	2,785,000	101.544	2,828,000	2,785,000	2,784,959		4			3.235	3.235	JJ	45,047	90,095	01/29/2013	01/01/2023.
47770V AY 6	JOBSOHIO BEVERAGE SYS B 3.985 1/1/2029			1	1FE	6,000,000	102.156	6,129,360	6,000,000	5,999,853		8			3.985	3.985	JJ	119,550	239,100	01/29/2013	01/01/2029.
485077 AW 1	KS CITY MO DEV REV 5.50 01/01/2020			1	1FE	2,109,294	102.557	2,046,012	1,995,000	2,018,492		(22,517)			5.500	4.284	JJ	54,863	109,725	08/31/2010	01/01/2020.
485429 CX 0	KS ST FIN AUTH BAB 4.52 03/01/2022			1	1FE	3,000,000	112.921	3,387,630	3,000,000	3,000,000					4.520	4.518	MS	45,200	135,600	12/02/2010	03/01/2022.
491189 FA 9	KY ASSET FND 4.104 4/01/2019			1	1FE	2,810,786	107.331	2,994,535	2,790,000	2,801,280		(2,390)			4.104	4.000	AO	28,625	114,502	09/02/2010	04/01/2019.
491189 FW 1	KY ASSET/LIAB REV 2.818 04/01/2022			1	1FE	5,000,000	99.764	4,988,200	5,000,000	5,000,108		(13)			2.818	2.818	AO	35,225	140,900	02/07/2013	04/01/2022.
491189 FX 9	KY ASSET/LIAB REV 2.998 04/01/2023			1	1FE	3,565,000	96.780	3,450,207	3,565,000	3,565,089		(9)			2.998	2.998	AO	26,720	106,879	02/07/2013	04/01/2023.
499815 JK 5	KNOXVILLE TN WASTE 4.62 04/01/2022			1	1FE	1,650,000	109.028	1,798,962	1,650,000	1,649,930		8			4.620	4.621	AO	19,058	76,230	11/30/2010	04/01/2022.
499815 JL 3	KNOXVILLE TN WASTE 4.82 04/01/2023			1	1FE	1,750,000	108.664	1,901,620	1,750,000	1,749,915		8			4.820	4.821	AO	21,088	84,350	11/30/2010	04/01/2023.
542690 W3 2	LONG ISLAND NY PWR 4.85 05/01/20			1	1FE	2,498,350	104.822	2,620,550	2,500,000	2,498,983		163			4.850	4.859	MN	20,208	121,250	05/05/2010	05/01/2020.
544712 2H 4	LOS ANGELES CTY SALES TAX 5.735 6/1/39			1	1FE	21,474,940	126.815	22,623,796	17,840,000	21,333,327		(75,864)			5.735	4.414	JD	85,260	1,023,124	02/25/2014	06/01/2039.
54473E NQ 3	LA CNTY CA PUB WKS 5.841 08/01/2021			1	1FE	2,000,000	116.960	2,339,200	2,000,000	2,000,000					5.841	5.838	FA	48,675	116,820	11/10/2010	08/01/2021.
54473E NS 9	LA CNTY CA PUB WKS BAB 7.618 08/01/2040			1	1FE	9,007,600	145.685	9,833,738	6,750,000	8,929,885		(39,517)			7.618	5.298	FA	214,256	514,215	12/14/2012	08/01/2040.
56045R AJ 8	MAINE MUN BD BK BABS 4.724 09/01/2019			1	1FE	3,795,000	108.563	4,119,966	3,795,000	3,794,849		28			4.724	4.725	MS	59,759	179,276	11/18/2010	09/01/2019.
56045R AL 3	MAINE MUN BD BK BABS 5.074 09/01/2021			1	1FE	1,985,000	114.194	2,266,751	1,985,000	1,984,894		13			5.074	5.075	MS	33,573	100,719	11/18/2010	09/01/2021.
561851 GE 0	MANATEE FL PUB 6.151 10/01/2021			1	1FE	1,235,000	110.845	1,368,936	1,235,000	1,235,000					6.151	6.152	AO	18,991	75,965	12/17/2010	10/01/2021.
561851 GF 7	MANATEE FL UTIL 6.351 10/01/2022			1	1FE	1,000,000	112.827	1,128,270	1,000,000	1,000,000					6.351	6.352	AO	15,878	63,510	12/17/2010	10/01/2022.
567830 BU 7	MARIN CNTY CA TXB 5.41 08/01/2026			2	1FE	4,888,949	115.687	5,350,524	4,625,000	4,844,867		(13,848)			5.410	4.868	FA	104,255	250,213	08/11/2011	08/01/2026.
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22			1	1FE	7,378,383	112.716	7,608,330	6,750,000	7,121,186		(39,569)			6.480	5.565	JJ	218,700	437,400	08/31/2012	07/01/2022.
575579 WX 1	MASS ST BAY TRANS AUTH 5.769 07/01/2031			1	1FE	2,235,020	121.204	2,424,080	2,000,000	2,222,063		(8,675)			5.769	4.788	JJ	57,690	115,380	06/21/2013	07/01/2031.
575579 WY 9	MASS BAY TRAN AUTH 4.546 07/01/2021			1	1FE	2,000,000	111.755	2,235,100	2,000,000	2,000,000					4.546	4.546	JJ	45,460	90,920	12/02/2010	07/01/2021.
575832 UF 5	MA ST BAB 4.888 05/01/2020			1	1FE	2,000,000	108.615	2,172,300	2,000,000	1,999,931		11			4.888	4.889	MN	16,293	97,760	12/10/2010	05/01/2020.
575832 UG 3	MA ST BAB 5.788 05/01/2025			1	1FE	2,355,000	120.729	2,843,168	2,355,000	2,354,856		10			5.788	5.789	MN	22,718	136,307	12/10/2010	05/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57583P ES 4	MA FED HWY A NTS BABS 4.685 12/15/20			1	1FE	5,000,000	111.019	5,550,950	5,000,000	5,000,000					4.685	4.685	JD	10,411	234,250	12/15/2010	12/15/2020.
57583P ET 2	MA FED HWY A NTS BABS 4.835 12/15/2021			1	1FE	4,000,000	114.287	4,571,480	4,000,000	4,000,000					4.835	4.835	JD	8,596	193,400	12/15/2010	12/15/2021.
57583U XX 1	MA ST DEV FIN M 5.353 12/01/2028			1	1FE	3,000,000	113.017	3,390,510	3,000,000	2,999,772		11			5.353	5.354	JD	13,383	160,590	07/31/2013	12/01/2028.
576000 KW 2	MA SCH BLD AUTH QSCB A 5.468 06/15/2027			1	1FE	17,481,750	117.850	17,677,500	15,000,000	17,407,569		(74,181)			5.468	3.835	JD	36,453	410,100	06/27/2014	06/15/2027.
576000 LA 9	MA ST QSCB 4.885 07/15/2028			1	1FE	10,000,000	108.692	10,869,200	10,000,000	9,999,834		8			4.885	4.885	JJ	225,253	488,500	07/21/2011	07/15/2028.
57604T AA 4	MA TRN FD RZEDB 5.053 06/01/24			1	1FE	3,000,000	119.019	3,570,570	3,000,000	3,000,000					5.053	5.053	JD	12,633	151,590	12/16/2010	06/01/2024.
57604T AB 2	MA TRN FD RZEDB 5.203 06/01/25			1	1FE	6,500,000	121.101	7,871,565	6,500,000	6,500,000					5.203	5.203	JD	28,183	338,195	12/16/2010	06/01/2025.
57604T AC 0	MA TRN FD REV 5.631 06/01/2030			1	1FE	16,308,230	123.795	17,906,947	14,465,000	16,208,647		(92,264)			5.631	4.433	JD	67,877	814,524	01/03/2014	06/01/2030.
57604T AD 8	MA ST TRANS FD REV 10A 06/01/2040			1	1FE	1,456,658	131.772	1,502,201	1,140,000	1,440,078		(8,965)			5.731	3.896	JD	5,444	65,333	02/06/2013	06/01/2040.
58607E BV 5	MEMPHIS CTR PYRAMID A 3.87 11/01/2020				1FE	1,195,000	104.236	1,245,620	1,195,000	1,194,979		3			3.870	3.870	MN	7,708	46,247	09/22/2011	11/01/2020.
58607E BW 3	MEMPHIS CTR PYRAMID A 4.23 11/01/2021				1FE	1,000,000	106.672	1,066,720	1,000,000	999,977		3			4.230	4.230	MN	7,050	42,300	09/22/2011	11/01/2021.
58607E BX 1	MEMPHIS CTR PYRAMID A 4.48 11/01/2022			1	1FE	1,500,000	103.554	1,553,310	1,500,000	1,499,960		4			4.480	4.480	MN	11,200	67,200	09/22/2011	11/01/2022.
590545 TC 3	MESA AZ UTILITY SYS 3.569 07/01/2022				1FE	1,000,000	106.742	1,067,420	1,000,000	999,970		3			3.569	3.569	JJ	17,845	35,690	03/16/2012	07/01/2022.
590545 TE 9	MESA AZ UTIL SYS 3.919 07/01/2024			1	1FE	1,000,000	105.386	1,053,860	1,000,000	999,962		3			3.919	3.919	JJ	19,595	39,190	03/16/2012	07/01/2024.
59164G DS 8	METRO WSTWTR RECLAIM CO A 3.00 4/1/28			1	1FE	4,600,638	101.142	5,476,839	5,415,000	4,655,233		41,454			3.000	4.410	AO	40,613	162,450	08/30/2013	04/01/2028.
592195 AR 2	METRO NASHVL TN 5.537 07/01/20			1	1FE	1,000,000	108.250	1,082,500	1,000,000	999,962		6			5.537	5.538	JJ	27,685	55,370	01/28/2010	07/01/2020.
59259Y CG 2	NY MET TRSN AUTH 5.404 11/15/2020				1FE	2,000,000	113.375	2,267,500	2,000,000	1,999,891		15			5.404	5.405	MN	13,810	108,080	02/05/2010	11/15/2020.
593461 AZ 9	MIAMI FL PARKING 5.609 10/01/2018				1FE	1,059,100	109.987	1,099,870	1,000,000	1,030,214		(7,206)			5.609	4.720	AO	14,023	56,090	08/30/2010	10/01/2018.
59447P CQ 2	MI FIN AUTH 5.496 09/01/2020			1	1FE	558,415	108.623	543,115	500,000	543,142		(6,707)			5.496	3.789	MS	9,160	27,480	08/31/2012	09/01/2020.
59447P CR 0	MI FIN AUTH 5.746 09/01/2021			1	1FE	11,000,000	111.464	12,261,040	11,000,000	11,000,000					5.746	5.746	MS	210,687	632,060	12/09/2010	09/01/2021.
604115 BA 2	MN ST PUB FACS B BAB 5.125 03/01/2027			1	1FE	3,260,215	113.621	3,414,311	3,005,000	3,239,992		(14,444)			5.125	4.293	MS	51,335	154,006	07/25/2013	03/01/2027.
604115 BB 0	MN ST PUB FACS B BAB 5.25 03/01/2028			1	1FE	3,419,617	114.627	3,599,288	3,140,000	3,399,645		(14,278)			5.250	4.415	MS	54,950	164,850	07/25/2013	03/01/2028.
606092 EP 5	MO JT ELEC UTIL 5.628 01/01/2020			1	1FE	2,225,000	110.437	2,457,223	2,225,000	2,225,000					5.628	5.628	JJ	62,612	125,223	12/11/2009	01/01/2020.
606092 EQ 3	MO JT MUN ELEC UTIL 5.778 01/01/2021			1	1FE	2,000,000	110.502	2,210,040	2,000,000	2,000,000					5.778	5.778	JJ	57,780	115,560	12/11/2009	01/01/2021.
606092 ER 1	MO JT MUN ELEC UTIL 5.878 1/01/2022			1	1FE	3,040,000	110.392	3,355,917	3,040,000	3,040,000					5.878	5.878	JJ	89,346	178,691	12/11/2009	01/01/2022.
60636A BB 8	MO H/E SR A WASH U TX 3.827 11/15/2021			1	1FE	1,880,000	107.354	2,018,255	1,880,000	1,879,956		5			3.827	3.827	MN	9,193	71,948	06/17/2011	11/15/2021.
60636A BC 6	MO H/E SR A WASH U TX 3.927 11/15/2022			1	1FE	2,375,000	111.360	2,644,800	2,375,000	2,374,939		6			3.927	3.927	MN	11,917	93,266	06/17/2011	11/15/2022.
60636A EF 6	MO ST WASH UNIV A 3.335 02/15/2027			1	1FE	21,993,520	100.623	22,137,060	22,000,000	21,994,468		364			3.335	3.338	FA	277,176	733,700	08/31/2012	02/15/2027.
60636W NW 1	MO HWYS & TRANS 4.443 05/01/2018			1	1FE	1,000,000	108.825	1,088,250	1,000,000	1,000,000					4.443	4.443	MN	7,405	44,430	10/29/2009	05/01/2018.
60636W NX 9	MO HWYS & TRANS 4.563 05/01/2019			1	1FE	7,000,000	108.655	7,605,850	7,000,000	7,000,000					4.563	4.563	MN	53,235	319,410	10/28/2009	05/01/2019.
60636W NY 7	MO HWYS & TRANS 4.663 5/01/2020			1	1FE	2,500,000	111.055	2,776,375	2,500,000	2,500,000					4.663	4.663	MN	19,429	116,575	10/28/2009	05/01/2020.
610730 AA 1	MONROE CNTY NY IDA B 4.176 5/01/2028			1	1FE	10,000,000	106.299	10,629,900	10,000,000	9,999,628		20			4.176	4.176	MN	69,600	417,600	06/14/2012	05/01/2028.
61075T GQ 5	MONROE CTY NY IDC C 5.046 07/01/2028			1	1FE	1,745,000	109.453	1,909,955	1,745,000	1,744,875		6			5.046	5.047	JJ	44,026	68,975	09/11/2013	07/01/2028.
61075T GR 3	MONROE CTY NY IDC C 5.311 07/01/2033			1	1FE	3,255,000	111.538	3,630,562	3,255,000	3,254,738		10			5.311	5.312	JJ	86,437	135,417	09/11/2013	07/01/2033.
610763 PF 5	MONROE CNTY WTR BAB 5.894 08/01/25			1	1FE	1,400,000	120.672	1,689,408	1,400,000	1,399,918		5			5.894	5.895	FA	34,382	82,516	12/14/2010	08/01/2025.
610763 PK 4	MONROE CNTY NY WTR 4.694 08/01/2019			1	1FE	1,000,000	109.544	1,095,440	1,000,000	1,000,000					4.694	4.695	FA	19,558	46,940	12/14/2010	08/01/2019.
613549 KE 3	MONTGOMERY CNTY OH 5.25 05/01/2029			1	1FE	5,169,000	117.702	5,885,100	5,000,000	5,153,454		(13,692)			5.250	4.820	MN	43,750	254,479	10/23/2013	05/01/2029.
613741 BY 2	MONTGOMERY CNTY VA B 3.093 06/01/2020				1FE	2,400,000	100.782	2,418,768	2,400,000	2,400,016		(3)			3.093	3.093	JD	6,186	74,232	11/04/2011	06/01/2020.
613741 BZ 9	MONTGOMERY CNTY VA B 3.293 06/01/2021				1FE	1,430,000	101.682	1,454,053	1,430,000	1,430,011		(2)			3.293	3.293	JD	3,924	47,090	11/04/2011	06/01/2021.
613741 CA 3	MONTGOMERY CNTY VA B 3.443 06/01/2022			1	1FE	1,090,000	103.916	1,132,684	1,090,000	1,090,009		(1)			3.443	3.443	JD	3,127	37,529	11/04/2011	06/01/2022.
613741 CB 1	MONTGOMERY CNTY VA B 3.643 06/01/2023			1	1FE	1,260,000	104.395	1,315,377	1,260,000	1,260,012		(2)			3.643	3.643	JD	3,825	45,902	11/04/2011	06/01/2023.
618027 BK 1	MORRIS CNTY NJ IMPT A 3.585 06/15/2021			2	1FE	2,750,000	104.027	2,860,743	2,750,000	2,750,012		(2)			3.585	3.585	JD	4,382	98,588	12/02/2011	06/15/2021.
641667 NZ 9	NEW ALBANY-FLOYD IN SCH 3.11 01/15/2027			1	1FE	5,000,000	97.698	4,884,900	5,000,000	4,999,874		9			3.110	3.110	JJ	71,703	155,500	04/11/2013	01/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64469N AB 5	NEW HAMPSHIRE ST HWY 4.134 9/1/2021			1	1FE	7,000,000	104.098	7,286,860	7,000,000	7,000,000					4.134	4.135	MS	96,460	289,380	11/05/2010	09/01/2021.
645913 AA 2	NJ ECONOMIC DEV A 7.425 02/15/2029			2	1FE	9,272,913	126.496	9,170,960	7,250,000	9,081,128		(88,069)			7.425	4.922	FA	203,363	538,313	12/03/2012	02/15/2029.
645913 AY 0	NJ ECON DEV SER B 0.00 02/15/2020				1FE	6,206,400	84.714	6,777,120	8,000,000	6,690,977		229,563				3.520	FA			11/01/2012	02/15/2020.
646136 TM 3	NJ ST TRN TR AUTH C 0.00 12/15/2027				1FE	3,414,670	64.133	4,489,310	7,000,000	3,647,622		178,990				5.095	JD			09/04/2013	12/15/2027.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)			1	2	8,007,890	99.465	8,070,706	8,114,117	7,996,707		52,819			8.800	9.820	MON	100,286	654,539	05/25/2010	09/11/2018.
64971Q 7Q 0	NYC TRANSTNL FIN TXBL 4.50 11/01/2030			1	1FE	7,850,880	104.459	8,356,720	8,000,000	7,857,507		5,894			4.500	4.660	MN	60,000	348,000	11/08/2013	11/01/2030.
64971Q 8H 9	NYC TRANSTNL FIN A-1 4.25 11/01/2033			1	1FE	9,324,599	113.314	10,708,173	9,450,000	9,329,080		3,985			4.250	4.350	MN	66,938	388,238	10/24/2013	11/01/2033.
64971Q GW 7	NYC TRNSTL FIN B TXBL 3.45 05/01/2021			1	1FE	8,265,613	105.120	8,667,144	8,245,000	8,259,030		(1,953)			3.450	3.420	MN	47,409	284,453	08/03/2011	05/01/2021.
64971Q J4 6	NYC TRANS FIN AUTH 3.75 11/01/2035			1	1FE	8,185,920	97.745	7,819,600	8,000,000	8,174,431		(5,544)			3.750	3.600	MN	50,000	300,000	11/15/2012	11/01/2035.
64971Q RA 3	NYC TRANSITION FIN AUTH 2.90 11/01/2021			1	1FE	2,921,010	100.404	3,012,120	3,000,000	2,942,769		7,379			2.900	3.213	MN	14,500	87,000	12/13/2011	11/01/2021.
64971Q RB 1	NYC TRANSL FIN AUTH 4.2 11/01/2030			1	1FE	25,288,750	109.375	27,343,750	25,000,000	25,256,286		(11,297)			4.200	4.111	MN	175,000	1,050,000	12/16/2011	11/01/2030.
64972H QY 1	NYC TRANS FIN AUTH 5.404 7/15/2021			1	1FE	2,500,000	111.403	2,785,075	2,500,000	2,500,000					5.404	5.402	JJ	62,296	135,100	11/19/2010	07/15/2021.
649883 UK 9	NY MTGE-175-TXBL 4.116 04/01/2028			1	1FE	10,000,000	104.829	10,482,900	10,000,000	10,000,180		(21)			4.116	4.116	AO	102,900	411,600	08/24/2012	04/01/2028.
649902 H4 8	NYS DORMS AUTH 5.427 03/15/2039			1	1FE	2,378,440	121.437	2,428,740	2,000,000	2,362,664		(8,483)			5.427	4.224	MS	31,959	108,540	01/31/2013	03/15/2039.
649902 S7 9	NEW YORK ST DORM 4.75 3/15/2022			1	1FE	8,000,000	112.827	9,026,160	8,000,000	8,000,000					4.750	4.751	MS	111,889	380,000	05/27/2010	03/15/2022.
649902 T2 9	NYS DORM AUTH BAB 5.50 3/15/2030			1	1FE	13,966,930	119.928	13,965,616	11,645,000	13,781,276		(101,570)			5.500	3.889	MS	188,584	640,475	07/18/2013	03/15/2030.
649902 ZQ 9	NY ST DORM AUTH BABS 5.628 03/15/2039			1	1FE	6,955,536	123.901	7,564,156	6,105,000	6,909,711		(30,850)			5.628	4.511	MS	101,168	343,589	06/20/2013	03/15/2039.
649907 YA 4	NY ST DORM AUTH A 4.802 12/01/2034			1	1FE	24,398,100	114.490	27,803,897	24,285,000	24,394,733		(3,349)			4.802	4.767	JD	97,180	1,107,857	01/07/2014	12/01/2034.
650035 UY 2	NY STATE BAB 4.61 03/15/2020			1	1FE	2,000,000	109.929	2,198,580	2,000,000	2,000,000					4.610	4.611	MS	27,148	92,200	12/02/2010	03/15/2020.
650035 UZ 9	NYS BABS 4.81 03/15/2021			1	1FE	3,000,000	113.282	3,398,460	3,000,000	3,000,000					4.810	4.811	MS	42,488	144,300	12/02/2010	03/15/2021.
650035 VA 3	NYS BABS 5.01 03/15/2022			1	1FE	3,000,000	113.847	3,415,410	3,000,000	3,000,000					5.010	5.011	MS	44,255	150,300	12/02/2010	03/15/2022.
658289 B7 7	NC ST UNIV B 3.825 10/01/2033			1	1FE	2,500,000	101.187	2,529,675	2,500,000	2,500,066		(2)			3.825	3.825	AO	23,906	95,625	02/13/2013	10/01/2033.
658308 AD 3	N CAROLINA ST TPK 4.45 01/01/2023	SD		1	1FE	4,000,000	109.212	4,368,480	4,000,000	4,000,000					4.450	4.451	JJ	89,000	178,000	10/15/2010	01/01/2023.
662903 MF 7	N TEX MUN WTR 4.32 09/01/2021			1	1FE	2,355,000	108.312	2,550,748	2,355,000	2,355,254		(39)			4.320	4.318	MS	33,912	101,736	10/29/2010	09/01/2021.
665444 HN 8	NORTHERN MUNI PWR 5.82 01/01/2017			2	1FE	13,750,500	107.519	13,843,071	12,875,000	13,146,826		(126,727)			5.820	4.702	JJ	374,663	749,325	09/24/2009	01/01/2017.
67178K AA 8	OAK RIDGE IND DEV 5.78 12/15/32			1	1FE	1,579,174	114.783	1,932,022	1,683,195	1,590,994		2,708			5.780	6.293	JD	4,324	97,289	01/28/2010	12/15/2032.
67755C C7 2	OH ST BLD AUTH TXB 5.13 10/01/2022			1	1FE	1,201,626	109.333	1,301,063	1,190,000	1,197,335		(1,195)			5.130	4.995	AO	15,262	61,047	01/20/2011	10/01/2022.
67756A 2N 1	CLEVELAND CLNC OH ST 3.679 01/01/2021				1FE	2,000,000	105.667	2,113,340	2,000,000	1,999,961		6			3.679	3.679	JJ	36,790	73,580	11/16/2011	01/01/2021.
67756A 2P 6	CLEVELAND CLNC OH ST 3.849 01/01/2022				1FE	1,000,000	103.507	1,035,070	1,000,000	999,978		3			3.849	3.849	JJ	19,245	38,490	11/16/2011	01/01/2022.
677581 DZ 0	OH ST NEW INFRAST 4.994 12/15/2020			1	1FE	13,000,000	112.724	14,654,120	13,000,000	13,000,000					4.994	4.986	JD	28,854	649,220	12/09/2010	12/15/2020.
678553 AN 8	OKLAHOMA CITY ECON A 3.004 03/01/2023			1	1FE	1,200,000	98.849	1,186,188	1,200,000	1,199,979		2			3.004	3.004	MS	12,016	36,048	03/27/2013	03/01/2023.
678553 AP 3	OKLAHOMA CITY ECON A 3.204 03/01/2024			1	1FE	2,700,000	98.544	2,660,688	2,700,000	2,699,944		5			3.204	3.204	MS	28,836	86,508	03/27/2013	03/01/2024.
678553 AQ 1	OKLAHOMA CITY ECON A 3.404 03/01/2025			1	1FE	1,515,000	99.818	1,512,243	1,515,000	1,514,964		3			3.404	3.404	MS	17,190	51,571	03/27/2013	03/01/2025.
678553 AR 9	OKLAHOMA CITY ECON A 3.604 03/01/2026			1	1FE	1,000,000	100.814	1,008,140	1,000,000	999,973		2			3.604	3.604	MS	12,013	36,040	03/27/2013	03/01/2026.
67908P AZ 9	OK CAP IMPT REF TX 5.61 07/01/2030				1FE	6,127,450	119.247	5,962,350	5,000,000	6,018,100		(47,254)			5.610	3.853	JJ	140,250	280,500	08/09/2012	07/01/2030.
684273 GX 7	ORANGE CNTY CA TRANSN 5.563 02/15/2021			1	1FE	2,000,000	113.364	2,267,280	2,000,000	2,000,000					5.563	5.564	FA	42,032	111,260	12/09/2010	02/15/2021.
684273 GY 5	ORANGE CNTY CA TRANSN 5.813 02/15/2022			1	1FE	2,500,000	111.398	2,784,950	2,500,000	2,500,000					5.813	5.814	FA	54,901	145,325	12/09/2010	02/15/2022.
68428T AT 4	ORANGE CNTY CA WSTWTR 4.00 2/1/33			1	1FE	9,660,695	109.263	11,385,205	10,420,000	9,694,428		25,439			4.000	4.570	FA	173,667	416,800	08/29/2013	02/01/2033.
68607D NA 9	OREGON ST A 4.633 11/15/20			1	1FE	1,500,000	109.334	1,640,010	1,500,000	1,500,000					4.633	4.632	MN	8,880	69,495	04/01/2010	11/15/2020.
68607D NB 7	OREGON ST A 4.733 11/15/21				1FE	2,890,000	113.015	3,266,134	2,890,000	2,890,000					4.733	4.732	MN	17,478	136,784	04/01/2010	11/15/2021.
68607D NC 5	OREGON ST A 4.883 11/15/22			1	1FE	3,000,000	111.564	3,346,920	3,000,000	3,000,000					4.883	4.882	MN	18,718	146,490	04/01/2010	11/15/2022.
68607D NK 7	OR ST TRN SUB LIEN A 5.784 11/15/2030			1	1FE	3,878,770	121.151	4,240,285	3,500,000	3,859,079		(14,745)			5.784	4.850	MN	25,867	202,440	08/14/2013	11/15/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
68607H 5A 0	OR ST ADMIN SVCS B 4.787 05/01/2020			1	1FE	1,000,000	111.401	1,114,010	1,000,000	1,000,000					4.787	4.787	MN	7,978	47,870	05/12/2010	05/01/2020.
68607H 5B 8	OR ST ADMIN SVCS 4.937 05/01/2021			1	1FE	2,000,000	111.521	2,230,420	2,000,000	2,000,000					4.937	4.937	MN	16,457	98,740	05/12/2010	05/01/2021.
68607H 5C 6	OR ST ADMIN SVCS 5.137 05/01/22			1	1FE	2,000,000	111.875	2,237,500	2,000,000	2,000,000					5.137	5.137	MN	17,123	102,740	05/12/2010	05/01/2022.
68607H 5E 2	OR ADMIN SVCS 5.437 05/01/2024			1	1FE	6,438,180	108.594	6,515,640	6,000,000	6,265,842		(43,216)			5.437	4.493	MN	54,370	326,220	09/14/2010	05/01/2024.
68607H 5R 3	OR ST ADMIN SVCS 4.487 05/01/18			1	1FE	970,000	105.403	1,022,409	970,000	970,000					4.487	4.487	MN	7,254	43,524	05/12/2010	05/01/2018.
68607H 5S 1	OR ADMIN SVCS SER C 4.637 5/01/2019			1	1FE	1,015,000	106.257	1,078,509	1,015,000	1,015,000					4.637	4.637	MN	7,844	47,066	05/12/2010	05/01/2019.
68607H 5V 4	OR ADMIN SVC C 5.137 05/01/2022			1	1FE	755,000	107.561	812,086	755,000	755,000					5.137	5.137	MN	6,464	38,784	05/12/2010	05/01/2022.
686430 ER 6	ORLANDO FL CMNTY RDV 6.56 09/01/21			1	1FE	1,000,000	111.684	1,116,840	1,000,000	1,000,000					6.560	6.561	MS	21,867	65,600	04/07/2010	09/01/2021.
686430 EZ 8	ORLANDO FL CMNTY REDEV B 6.3109/01/20				1FE	1,000,000	110.529	1,105,290	1,000,000	999,999					6.310	6.316	MS	21,033	63,100	04/07/2010	09/01/2020.
696550 WS 7	PALM BEACH CNTY FL SCH 5.40 8/01/2025			1	1FE	4,841,800	114.408	5,720,400	5,000,000	4,873,521		8,495			5.400	5.722	FA	112,500	270,000	11/04/2010	08/01/2025.
70869P FN 2	PA ECON DEV 5.201 06/15/20			1	1FE	1,725,000	111.489	1,923,185	1,725,000	1,725,000					5.201	5.199	JD	3,987	84,541	04/16/2010	06/15/2020.
70869P FP 7	PA ECON DEV 5.301 06/15/21			1	1FE	1,775,000	109.832	1,949,518	1,775,000	1,775,000					5.301	5.299	JD	4,182	94,093	04/16/2010	06/15/2021.
70869P FQ 5	PA ECON DEV 5.401 06/15/22			1	1FE	1,745,000	113.479	1,980,209	1,745,000	1,745,000					5.401	5.399	JD	4,189	94,247	04/16/2010	06/15/2022.
70917R A7 0	PA HGR ED FACS 5.118% 04/01/20			1	1FE	500,000	112.645	563,225	500,000	500,000					5.118	5.118	AO	6,398	25,590	04/15/2010	04/01/2020.
70917R A8 8	PA HGR ED FACS 5.218 04/01/21			1	1FE	1,000,000	114.699	1,146,990	1,000,000	1,000,000					5.218	5.218	AO	13,045	52,180	04/15/2010	04/01/2021.
70917R A9 6	PA HGR ED FACS 5.368 04/01/22			1	1FE	1,500,000	116.961	1,754,415	1,500,000	1,500,000					5.368	5.368	AO	20,130	80,520	04/15/2010	04/01/2022.
709223 UA 7	PA TPK TXB SER B-2 6.70 06/01/2018				1FE	1,223,690	111.489	1,114,890	1,000,000	1,136,764		(37,887)			6.700	2.498	JD	5,583	67,000	08/31/2012	06/01/2018.
71781L AT 6	PHILADELPHIA PA PENSION B 0.0 4/15/15				1FE	3,552,180	99.750	5,985,000	6,000,000	5,849,922		495,544				9.050	AO			05/08/2009	04/15/2015.
71884A UZ 0	PHOENIX CIVIC B TX AZ 4.107 07/01/2020				1FE	1,540,000	106.583	1,641,378	1,540,000	1,540,031		(5)			4.107	4.107	JJ	31,624	63,248	05/18/2011	07/01/2020.
71884A VP 1	PHOENIX CIVIC D TX AZ 4.107 07/01/2020				1FE	2,000,000	106.583	2,131,660	2,000,000	2,000,040		(6)			4.107	4.107	JJ	41,070	82,140	05/18/2011	07/01/2020.
71884A VQ 9	PHOENIX CIVIC D TX AZ 4.257 07/01/2021				1FE	1,255,000	107.823	1,353,179	1,255,000	1,255,029		(4)			4.257	4.257	JJ	26,713	53,425	05/18/2011	07/01/2021.
718937 AB 1	PHOENIX INDL 6.70 12/01/2016				3	1,683,082	99.003	1,509,796	1,525,000	1,554,001		(19,226)			6.700	5.304	JD	8,515	102,175	01/05/2004	12/01/2016.
73358W CW 2	PORT AUTH NY & NJ TXB 5.647 11/01/2040				1FE	10,964,390	122.792	11,051,280	9,000,000	10,879,171		(46,203)			5.647	4.233	MN	84,705	508,230	02/07/2013	11/01/2040.
73358W EK 6	PORT AUTH NY&NJ 168 4.926 10/1/2051			2	1FE	582,265	113.034	565,170	500,000	580,168		(930)			4.926	4.080	AO	6,158	24,630	08/31/2012	10/01/2051.
73358W TZ 7	PORT AUTH NY/NJ 187 4.426 10/15/2034			1	1FE	9,000,000	103.062	9,275,580	9,000,000	8,999,973		(27)			4.426	4.426	AO	77,455		10/08/2014	10/15/2034.
73474T AC 4	MORROW PORT TRANS FAC 3.371 09/01/2025			1	1FE	4,995,800	100.620	5,031,000	5,000,000	4,995,782		(18)			3.371	3.381	MS	6,087		12/11/2014	09/01/2025.
736746 XT 0	PORTLAND OR URBAN RENEWAL 3.873 6/15/22			1	1FE	4,685,000	104.755	4,907,772	4,685,000	4,685,115		(15)			3.873	3.873	JD	8,064	181,450	05/09/2012	06/15/2022.
756872 HS 9	RED RIVER TX EDU FIN 5.00 03/15/2024			1	1FE	2,767,800	119.474	2,992,824	2,505,000	2,737,308		(23,859)			5.000	3.680	MS	36,879	123,858	08/28/2013	03/15/2024.
756872 HT 7	RED RIVER TX EDU FIN 5.00 03/15/2025			1	1FE	924,256	118.655	1,008,568	850,000	915,716		(6,683)			5.000	3.890	MS	12,514	42,028	08/28/2013	03/15/2025.
756872 HV 2	RED RIVER TX EDU FIN 5.00 03/15/2027			1	1FE	338,067	117.351	375,523	320,000	336,022		(1,601)			5.000	4.270	MS	4,711	15,822	08/28/2013	03/15/2027.
756872 HW 0	RED RIVER TX EDU FIN 5.00 03/15/2028			1	1FE	1,672,544	116.950	1,871,200	1,600,000	1,664,381		(6,391)			5.000	4.410	MS	23,556	79,111	08/28/2013	03/15/2028.
768874 SD 2	RIVERSIDE CA BAB 6.265 10/01/2021			1	1FE	1,390,000	116.746	1,622,769	1,390,000	1,390,000					6.265	6.266	AO	21,771	87,084	12/09/2010	10/01/2021.
768874 SE 0	RIVERSIDE CA 6.515 10/01/2022			1	1FE	1,654,508	118.271	1,620,313	1,370,000	1,598,392		(24,699)			6.515	3.992	AO	22,314	89,256	08/31/2012	10/01/2022.
768874 SH 3	RIVERSIDE CA ELEC 6.015 10/01/2020			1	1FE	1,000,000	114.718	1,147,180	1,000,000	1,000,000					6.015	6.016	AO	15,038	60,150	12/09/2010	10/01/2020.
783186 ND 7	RUTGERS ST UNIV NJ 3.776 5/01/2019			1	1FE	1,500,000	105.195	1,577,925	1,500,000	1,500,000					3.776	3.776	MN	9,440	56,640	11/04/2010	05/01/2019.
783186 NE 5	RUTGERS ST UNIV NJ 3.896 5/01/2020			1	1FE	1,300,000	105.086	1,366,118	1,300,000	1,300,000					3.896	3.896	MN	8,441	50,648	11/04/2010	05/01/2020.
783186 NF 2	RUTGERS ST UNIV NJ 4.126 5/01/2021			1	1FE	1,250,000	107.965	1,349,563	1,250,000	1,250,000					4.126	4.126	MN	8,596	51,575	11/04/2010	05/01/2021.
783186 NH 8	RUTGERS NJ ST UNIV BAB 5.665 5/1/2040			1	1FE	10,634,445	128.078	10,828,995	8,455,000	10,542,530		(46,299)			5.665	4.091	MN	79,829	478,976	12/13/2012	05/01/2040.
783186 NJ 4	RUTGERS UNV-TXB-H-BAB-NJ 5.545			1	1FE	4,223,065	115.433	4,040,155	3,500,000	4,146,869		(33,267)			5.545	3.855	MN	32,346	194,075	08/20/2012	05/01/2029.
783186 RC 5	RUTGERS NJ ST UNIV K 4.712 05/01/2033			1	1FE	5,000,000	114.599	5,729,950	5,000,000	4,999,716		11			4.712	4.712	MN	39,267	235,600	06/14/2013	05/01/2033.
786106 GN 8	SACRAMENTO CONV BHAC 7.68 8/15/2021				1FE	14,295,710	118.066	15,348,580	13,000,000	13,728,104		(110,727)			7.680	6.427	FA	377,173	998,400	01/06/2009	08/15/2021.
795681 GJ 8	SALK LAKE CNTY UTAH 4.78 12/01/2020			1	1FE	2,000,000	106.803	2,136,060	2,000,000	2,000,000					4.780	4.780	JD	7,967	95,600	12/09/2009	12/01/2020.
795681 GM 1	SALT LAKE CNTY UT 5.82 12/01/2029			1	1FE	2,071,280	125.138	2,127,346	1,700,000	2,030,574		(15,847)			5.820	4.068	JD	8,245	98,940	05/01/2012	12/01/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
796253 Z3 9	SAN ANTONIO ELEC & GAS 3.722 2/1/2026			1	1FE	4,340,395	106.591	4,402,208	4,130,000	4,307,481		(13,210)			3.722	3.255	FA	64,049	153,719	08/31/2012	02/01/2026.
796253 Z4 7	SAN ANTONIO TX ELEC & GAS 3.822 2/1/2027			1	1FE	6,000,000	103.916	6,234,960	6,000,000	5,999,800		13			3.822	3.822	FA	95,550	229,320	03/20/2012	02/01/2027.
797398 EF 7	SAN DIEGO CNTY CA PEN 5.648 08/15/2016			1	1FE	511,540	108.280	541,400	500,000	502,900		(1,671)			5.648	5.270	FA	10,668	28,240	02/20/2009	08/15/2016.
79765R SV 2	SAN FRANCISCO CA BABS 6.00 11/01/2040			1	1FE	3,196,062	129.779	3,263,942	2,515,000	3,173,125		(13,676)			6.000	4.311	MN	25,150	150,900	04/12/2013	11/01/2040.
79768H AK 4	SAN FRAN CITY PUC BABS 5.75 10/01/2035			1	1FE	4,192,960	125.005	5,000,200	4,000,000	4,186,716		(4,810)			5.750	5.374	AO	57,500	230,000	08/14/2013	10/01/2035.
798703 BD 5	SAN LUIS OBISPO CA 7.45 9/01/2019			1	1FE	4,397,280	119.974	4,798,960	4,000,000	4,219,747		(39,632)			7.450	6.080	MS	99,333	298,000	12/08/2009	09/01/2019.
80168N EP 0	SANTA CLARA CA BAB 5.876 04/01/2032			1	1FE	19,860,450	124.522	20,278,408	16,285,000	19,587,118		(127,668)			5.876	4.209	AO	239,227	956,907	01/29/2014	04/01/2032.
812631 HS 1	SEATTLE DRAIN SER A 5.55 11/01/2039			1	1FE	3,092,500	122.694	3,067,350	2,500,000	3,066,736		(12,980)			5.550	4.088	MN	23,125	138,750	12/13/2012	11/01/2039.
812643 HE 7	SEATTLE WA LGHT & PWR C 3.40 6/1/2028			1	1FE	4,237,962	101.399	4,350,017	4,290,000	4,244,160		2,637			3.400	3.500	JD	12,155	145,860	06/29/2012	06/01/2028.
812643 HF 4	SEATTLE WA LGHT & PWR C 3.50 6/1/2029			1	1FE	5,583,747	97.083	5,490,044	5,655,000	5,591,502		3,309			3.500	3.601	JD	16,494	197,925	06/29/2012	06/01/2029.
835574 BT 0	SONOMA PENSION A 5.07 12/01/2022			2	1FE	1,606,890	109.554	1,643,310	1,500,000	1,583,702		(8,733)			5.070	4.233	JD	6,338	76,050	03/21/2012	12/01/2022.
835574 CB 8	SONOMA PENSION OBLIG -CA 6 29 12/1/29			1	1FE	10,588,790	117.722	11,589,731	9,845,000	10,513,806		(28,753)			6.000	5.334	JD	49,225	590,700	03/22/2012	12/01/2029.
837545 GC 0	SD CONSRVCY A TXB ST 4.384 08/01/2021			1	1FE	2,000,000	111.238	2,224,760	2,000,000	2,000,000					4.384	4.383	FA	36,533	87,680	12/15/2010	08/01/2021.
838530 MQ 3	SOUTH JERSEY PORT 6.152 01/01/20			1	2FE	1,877,218	111.906	2,019,903	1,805,000	1,846,352		(6,982)			6.152	5.620	JJ	55,522	111,044	01/21/2010	01/01/2020.
84247P JA 0	STHRN CA PUB PWR AUTH B 3.758 07/01/2025			1	1FE	5,360,000	104.426	5,597,234	5,360,000	5,359,781		(219)			3.758	3.758	JJ	100,714	53,155	03/14/2014	07/01/2025.
845040 JP 0	SW HGR ED AUTH B 4.156 10/01/2033			1	1FE	2,250,000	99.904	2,247,840	2,250,000	2,249,966		1			4.156	4.156	AO	23,378	93,510	03/20/2013	10/01/2033.
845040 JU 9	SW HGR ED AUTH B 3.616 10/01/2028			1	1FE	2,500,000	101.761	2,544,025	2,500,000	2,499,972		2			3.616	3.616	AO	22,600	90,400	03/20/2013	10/01/2028.
85732P CC 2	PA ST SCH BLDG 5.426 09/15/2026			1	1FE	1,000,000	117.986	1,179,860	1,000,000	999,926		4			5.426	5.427	MS	15,977	54,260	06/02/2011	09/15/2026.
85732P CD 0	PA ST SCH B TXB 5.426 09/15/2026			1	1FE	1,500,000	114.518	1,717,770	1,500,000	1,499,889		7			5.426	5.427	MS	23,965	81,390	06/02/2011	09/15/2026.
85732P CF 5	ST PUB SCH BLDG D 5.138 09/15/2029			1	1FE	5,260,800	110.328	5,516,400	5,000,000	5,230,310		(10,667)			5.138	4.701	MS	75,643	256,900	12/28/2011	09/15/2029.
870000 HH 2	SWARTHMORE BORO PA C 2.95 09/15/2020			1	1FE	700,000	102.972	720,804	700,000	699,987		2			2.950	2.950	MS	6,080	20,650	11/30/2011	09/15/2020.
870000 HJ 8	SWARTHMORE BORO PA C 3.10 09/15/2021			1	1FE	4,000,000	104.119	4,164,760	4,000,000	3,999,915		11			3.100	3.100	MS	36,511	124,000	11/30/2011	09/15/2021.
871683 CF 3	SYRACUSE NY SCH 5.428 05/01/2027			1	1FE	3,500,000	110.030	3,851,050	3,500,000	3,499,747		14			5.428	5.429	MN	31,663	189,980	06/29/2011	05/01/2027.
875287 LC 6	TAMPA FL BABS 5.25 10/01/23			1	1FE	2,196,062	117.040	2,539,768	2,170,000	2,189,427		(1,722)			5.250	5.122	AO	28,481	113,925	12/02/2010	10/01/2023.
875287 LD 4	TAMPA FL BABS 5.375 10/01/2024			1	1FE	2,267,697	118.646	2,663,603	2,245,000	2,262,484		(1,342)			5.375	5.272	AO	30,167	120,669	12/02/2010	10/01/2024.
880558 FA 4	TN SCH BOND TXBL 4.007 11/01/2034			1	1FE	2,000,000	103.715	2,074,300	2,000,000	1,999,911		(89)			4.007	4.007	MN	13,357	14,247	08/07/2014	11/01/2034.
882135 7J 9	TEXAS ST A&M UNIV C 4.772 05/15/2033			1	1FE	4,000,000	107.680	4,307,200	4,000,000	3,999,802		7			4.772	4.772	MN	24,390	190,880	09/04/2013	05/15/2033.
88278P RN 6	TX UNIV SYS REF 4.00 03/15/2028			1	1FE	1,377,400	111.226	1,579,409	1,420,000	1,380,398		2,192			4.000	4.279	MS	16,724	56,800	08/16/2013	03/15/2028.
882806 CL 4	TX ST TECH UNIV REV B 3.47 08/15/2023			1	1FE	515,000	100.692	518,564	515,000	515,000		(0)			3.470	3.470	FA	6,751	17,871	01/06/2012	08/15/2023.
882806 CM 2	TX ST TECH UNIV REV B 3.67 08/15/2024			1	1FE	500,000	100.417	502,085	500,000	500,000		(0)			3.670	3.670	FA	6,932	18,350	01/06/2012	08/15/2024.
882806 CR 1	TX ST TECH UNIV REV B 4.04 08/15/2027			1	1FE	760,000	100.753	765,723	760,000	760,001		(0)			4.040	4.040	FA	11,599	30,704	01/06/2012	08/15/2027.
88283L HU 3	TX ST TRANS COMM REV B 5.178 4/1/2030			1	1FE	42,897,948	120.431	43,306,988	35,960,000	42,317,839		(237,033)			5.178	3.655	AO	465,502	1,344,209	10/29/2014	04/01/2030.
89602N VD 3	TRIBORO BRDG NY BABS 4.05 11/15/2021			1	1FE	2,133,850	106.724	2,134,480	2,000,000	2,102,688		(13,579)			4.050	3.195	MN	10,350	81,000	08/31/2012	11/15/2021.
898365 AK 7	TRUSTEES BOSTON COLLEGE 3.869 07/01/2023			1	1FE	1,000,000	105.241	1,052,410	1,000,000	999,968		3			3.869	3.869	JJ	19,345	33,424	08/14/2013	07/01/2023.
898365 AM 3	TRUSTEES BOSTON COLLEGE 4.019 07/01/2024			1	1FE	1,220,000	105.531	1,287,478	1,220,000	1,219,957		4			4.019	4.019	JJ	24,516	42,358	08/14/2013	07/01/2024.
898365 AP 6	TRUSTEES BOSTON COLLEGE 4.519 07/01/2028			1	1FE	11,000,000	107.740	11,851,400	11,000,000	10,999,494		27			4.519	4.519	JJ	248,545	429,431	08/14/2013	07/01/2028.
905664 AA 6	UNION CITY QSCB GA 4.73 01/01/2027			1	1FE	10,000,000	112.615	11,261,500	10,000,000	9,999,606		24			4.730	4.730	JJ	236,500	473,000	07/20/2011	01/01/2027.
913366 DG 2	UNIV CA RGTS REV 6.458 5/15/2029			1	1FE	5,609,691	124.550	5,635,888	4,525,000	5,503,062		(47,887)			6.458	4.411	MN	37,340	292,225	03/21/2013	05/15/2029.
913366 EQ 9	UNIV OF CALIFORNIA CA 6.398 05/15/2031			1	1FE	7,833,110	125.349	8,147,685	6,500,000	7,744,369		(49,564)			6.398	4.707	MN	53,139	415,870	06/04/2013	05/15/2031.
914119 WW 8	UNIV CINCINNATI 4.00 06/01/2031			1	1FE	3,603,000	108.084	4,323,360	4,000,000	3,622,374		14,787			4.000	4.840	JD	13,333	160,000	09/09/2013	06/01/2031.
914119 YR 7	UNIV OF CINCINNATI OH D 5.153 06/01/2033			1	1FE	8,029,160	107.260	8,580,800	8,000,000	8,026,867		(2,279)			5.153	5.105	JD	34,353	390,483	02/07/2014	06/01/2033.
91412F 7X 9	REGENTS UNIV CA Q 6.27 05/15/2031			1	1FE	4,333,212	113.621	4,272,150	3,760,000	4,147,353		(80,230)			6.270	3.696	MN	30,124	235,752	08/10/2012	05/15/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91412G GX 7	UNIV CA TXB REV SER AC 4.797 05/15/2031			1	1FE	1,054,160	112.215	1,122,150	1,000,000	1,048,814		(2,005)			4.797	4.376	MN	6,130	47,970	03/08/2012	05/15/2031.
91412G QG 3	UNIV OF CA AG 3.05 05/15/2025			1	1FE	4,000,000	101.583	4,063,320	4,000,000	4,000,180		(15)			3.050	3.049	MN	15,589	122,000	02/28/2013	05/15/2025.
91412G QH 1	UNIV OF CA AG 3.18 05/15/2026			1	1FE	4,000,000	99.084	3,963,360	4,000,000	4,000,198		(14)			3.180	3.179	MN	16,253	127,200	02/28/2013	05/15/2026.
91412G TG 0	UNIV OF CA REV AJ 4.601 05/15/2031			1	1FE	14,140,000	111.960	15,831,144	14,140,000	14,141,019		602			4.601	4.600	MN	83,130	728,290	09/26/2013	05/15/2031.
91428L FM 3	UNIV HAWAII BABS 4.361 10/01/2021			1	1FE	2,000,000	106.733	2,134,660	2,000,000	1,999,990		1			4.361	4.361	AO	21,805	87,220	09/22/2010	10/01/2021.
91428L FN 1	UNIV HAWAII BABS 4.561 10/01/2022			1	1FE	3,000,000	105.877	3,176,310	3,000,000	2,999,983		2			4.561	4.561	AO	34,208	136,830	09/22/2010	10/01/2022.
91428L FP 6	UNIV HAWAII BAB 4.711 10/01/2023			1	1FE	3,000,000	109.276	3,278,280	3,000,000	2,999,981		2			4.711	4.711	AO	35,333	141,330	09/22/2010	10/01/2023.
91428L FQ 4	UNIV HAWAII BAB 4.861 10/01/2024			1	1FE	3,000,000	108.098	3,242,940	3,000,000	2,999,979		2			4.861	4.861	AO	36,458	145,830	09/22/2010	10/01/2024.
914353 ZK 6	UNIV IL A REF AUXILIARY A 4.00 4/01/2030			1	1FE	5,309,002	105.600	6,304,320	5,970,000	5,344,074		26,869			4.000	4.990	AO	59,700	238,800	09/04/2013	04/01/2030.
914353 ZM 2	UNIV IL REF AUXILIARY A 4.00 4/01/2032			1	1FE	7,464,807	106.741	9,233,097	8,650,000	7,516,587		40,004			4.000	5.156	AO	86,500	346,000	09/11/2013	04/01/2032.
914440 KY 7	UNIV MA BLDG AUTH 3.80 11/01/2021			1	1FE	5,000,000	106.768	5,338,400	5,000,000	4,999,949		6			3.800	3.800	MN	31,667	190,000	10/22/2010	11/01/2021.
914440 KZ 4	UNIV MA BLDG AUTH 3.95 11/01/2022			1	1FE	5,292,040	105.759	5,816,745	5,500,000	5,351,393		15,499			3.950	4.359	MN	36,208	217,250	11/19/2010	11/01/2022.
914455 JZ 4	UNIV MI UNIV TXB A 5.513 04/01/2030			2	1FE	5,510,027	122.054	5,327,657	4,365,000	5,402,058		(50,753)			5.513	3.490	AO	60,161	240,642	10/24/2012	04/01/2030.
914714 CG 3	UNIV NC CHAPEL HILL BABS 4.574 02/1/20			1	1FE	1,000,000	109.397	1,093,970	1,000,000	1,000,000					4.574	4.575	FA	19,058	45,740	11/10/2010	02/01/2020.
914714 CH 1	UNIV NC CHAPEL HILL BABS 4.824 02/1/2021				1FE	1,000,000	111.792	1,117,920	1,000,000	1,000,000					4.824	4.825	FA	20,100	48,240	11/10/2010	02/01/2021.
91476P FF 0	UNIV OK REV TXBL SER B 3.99 07/01/2033			1	1FE	1,270,000	101.606	1,290,396	1,270,000	1,269,946		2			3.990	3.990	JJ	25,337	50,673	01/25/2013	07/01/2033.
91476P FV 5	UNIV OK REV A 5.197 07/01/2028			1	1FE	5,100,000	106.761	5,444,811	5,100,000	5,099,607		20			5.197	5.198	JJ	132,524	202,466	08/23/2013	07/01/2028.
91476P FW 3	UNIV OK REV A 5.526 07/01/2033			1	1FE	1,500,000	107.148	1,607,220	1,500,000	1,499,866		4			5.526	5.527	JJ	41,445	63,319	08/23/2013	07/01/2033.
91476P GP 7	UNIV OK D TXBL 4.38 07/01/2026			1	1FE	3,725,000	104.166	3,880,184	3,725,000	3,724,827		11			4.380	4.381	JJ	81,578	106,504	09/26/2013	07/01/2026.
915137 5R 0	UNIV TX REV FIN SYS C 4.794 08/15/2046			1	1FE	10,082,624	119.841	10,581,960	8,830,000	10,026,803		(30,071)			4.794	3.913	FA	159,917	423,310	02/06/2013	08/15/2046.
915217 RY 1	UNIV VA REV BAB TXB 6.221 09/01/2039			1	1FE	1,371,020	140.216	1,395,149	995,000	1,355,075		(8,563)			6.200	3.902	MS	20,563	61,690	02/05/2013	09/01/2039.
915217 SB 0	UNIV OF VA RECTOR 5.00 09/01/2040			1	1FE	1,353,579	124.902	1,442,618	1,155,000	1,345,804		(4,222)			5.000	3.968	MS	19,250	57,750	02/12/2013	09/01/2040.
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036			1	1FE	10,060,000	104.480	10,510,688	10,060,000	10,059,515		82			4.500	4.500	JJ	202,458	446,174	10/07/2010	07/20/2036.
91754C BH 2	UTAH ST AUX BABS 4.74 04/01/2019			1	1FE	1,240,000	108.419	1,344,396	1,240,000	1,239,952		10			4.740	4.741	AO	14,694	58,776	12/17/2010	04/01/2019.
91754R PR 2	UT BRD RGTS UNIV BABS 6.279 04/01/2029			2	1FE	5,547,600	121.630	5,035,482	4,140,000	5,393,126		(66,537)			6.279	3.553	AO	64,988	259,951	08/09/2012	04/01/2029.
927781 L4 4	VA ST CLG BLDG AUTH B 4.00 02/01/2027			1	1FE	13,162,500	110.881	14,968,935	13,500,000	13,188,862		19,416			4.000	4.246	FA	225,000	540,000	08/20/2013	02/01/2027.
927781 UZ 5	VA COLLEGE BLDG SER B 4.50 02/01/2025			1	1FE	3,665,205	107.159	4,232,781	3,950,000	3,727,923		16,616			4.250	4.966	FA	69,948	167,875	01/03/2011	02/01/2025.
92778L BK 5	VA ST CMWLTH UNIV A 3.858 01/01/2024			1	1FE	4,000,000	104.617	4,184,680	4,000,000	3,999,895		(105)			3.858	3.858	JJ	77,160	62,157	01/30/2014	01/01/2024.
927793 TC 3	VIRGINIA TRN BRD BABS 5.35 05/15/2035			1	1FE	14,784,184	118.799	14,440,018	12,155,000	14,644,356		(79,028)			5.350	3.885	MN	83,093	650,293	05/28/2013	05/15/2035.
928075 FR 6	VA ST PORT AUTH REV 2.92 07/01/2021			1	1FE	5,190,000	100.648	5,223,631	5,190,000	5,189,955		6			2.920	2.920	JJ	75,774	151,548	01/11/2012	07/01/2021.
928075 FT 2	VA ST PORT AUTH REV 3.22 07/01/2023			1	1FE	2,250,000	103.443	2,327,468	2,250,000	2,249,974		3			3.220	3.220	JJ	36,225	72,450	01/11/2012	07/01/2023.
928075 FU 9	VA ST PORT AUTH REV 3.37 07/01/2024			1	1FE	3,500,000	101.275	3,544,625	3,500,000	3,499,955		4			3.370	3.370	JJ	58,975	117,950	01/11/2012	07/01/2024.
928172 UY 9	VA ST BLDG AUTH 4.75 08/01/2020				1FE	7,173,530	110.282	7,719,740	7,000,000	7,102,528		(15,850)			4.750	4.451	FA	138,542	332,500	02/11/2010	08/01/2020.
92817S D6 2	VIRGINIA ST PUB SCH 1 3.84 12/15/2034			1	1FE	8,000,000	99.199	7,935,920	8,000,000	7,999,629		12			3.840	3.840	JD	13,653	307,200	10/12/2012	12/15/2034.
92817S TB 4	VA ST PUB SCH B 5.512 08/01/2030			1	1FE	6,492,420	115.365	6,921,900	6,000,000	6,464,758		(19,678)			5.512	4.800	FA	137,800	330,720	07/25/2013	08/01/2030.
92817S WW 4	VA PUB SCH 4.50 06/15/2027			1	1FE	7,000,000	110.996	7,769,720	7,000,000	6,999,903		6			4.500	4.500	JD	14,000	315,000	06/16/2011	06/15/2027.
92817S XW 3	VA PUBLIC SCH AUTH 4.25 12/15/2030			1	1FE	2,112,020	110.705	2,214,100	2,000,000	2,101,745		(4,557)			4.250	3.821	JD	3,778	85,000	08/31/2012	12/15/2030.
934312 AB 5	WARM SPRINGS OR 8.25 11/01/2019 (POR)			1	2FE	12,985,646	108.220	13,045,921	12,055,000	12,614,838		(93,053)			8.250	7.097	MN	165,756	994,538	01/24/2011	11/01/2019.
93730P AA 4	WA ST BIOMED BAB 5.231 07/01/2021			1	1FE	4,445,000	109.711	4,876,654	4,445,000	4,445,000					5.231	5.231	JJ	116,259	232,518	12/03/2010	07/01/2021.
93730P AB 2	WA ST BIOMEDICAL 5.431 07/01/2022			1	1FE	1,665,000	110.129	1,833,648	1,665,000	1,665,044		(5)			5.431	5.431	JJ	45,213	90,426	12/02/2010	07/01/2022.
93730P AH 9	WA ST BIOMED 5.031 07/01/2020			1	1FE	4,145,000	112.949	4,681,736	4,145,000	4,145,000					5.031	5.031	JJ	104,267	208,535	12/02/2010	07/01/2020.
93976A AJ 1	WA ST CONV CTR BABS 5.421 07/01/2021			1	1FE	4,490,000	114.712	5,150,569	4,490,000	4,490,000					5.421	5.420	JJ	121,701	243,403	11/17/2010	07/01/2021.
940093 R4 1	WASHINGTON ST UNIV 5.99 10/01/2027			1	1FE	13,766,966	123.428	13,138,911	10,645,000	13,419,290		(170,706)			5.990	3.447	AO	159,409	637,636	11/29/2012	10/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
940839 AT 0	WASHOE CO NV 5.57 02/01/2021			1	1FE	850,000	108.979	926,322	850,000	850,000					5.570	5.571	FA	19,727	47,345	02/25/2010	02/01/2021.
940839 AU 7	WASHOE CO NV 5.82 02/01/2022			1	1FE	1,000,000	106.479	1,064,790	1,000,000	1,000,000					5.820	5.821	FA	24,250	58,200	02/25/2010	02/01/2022.
95639D DV 9	W VA ST SCH BLDG B 0.00 6/15/2026				1FE	2,592,650	65.127	3,256,363	5,000,000	2,927,894		133,635				4.727	MJSD			05/21/2012	06/15/2026.
977100 CR 5	WISCONSIN ST GEN FUND 3.669 05/01/2027			1	1FE	3,000,000	101.047	3,031,410	3,000,000	2,999,943		4			3.669	3.669	MN	18,345	110,070	11/06/2012	05/01/2027.
977123 ZD 3	WISCONSIN ST TRANS 4.90 07/01/2023			1	1FE	6,345,000	107.470	6,818,972	6,345,000	6,345,159		(25)			4.900	4.899	JJ	155,453	310,905	11/23/2010	07/01/2023.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,578,633,714	XXX	1,675,320,741	1,510,647,312	1,575,022,122	0	(1,739,595)	0	0	XXX	XXX	XXX	19,301,814	67,732,444	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																					
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021			2	1	10,043	110.082	11,047	10,035	10,035					7.500	7.618	MON	98	758	04/01/2004	01/15/2021.
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022			2	1	15,870	111.522	17,256	15,473	15,591		(38)			7.000	6.680	MON	90	1,083	04/01/2004	05/15/2022.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023			2	1	151,968	110.000	157,671	143,337	146,684		(917)			7.500	6.709	MON	896	10,750	04/01/2004	04/15/2023.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031			2	1	223,741	110.085	235,436	213,867	220,241		(583)			6.500	6.092	MON	1,158	13,901	04/01/2004	07/15/2031.
313399 B9 7	FHR 2344 SN IO INV 8/15/2031			234	1	850,888	22.004	8,784		0					7.789		MON	138	3,560	01/14/2002	08/15/2031.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020			2	1	230,497	108.433	236,627	218,224	222,080		(1,300)			6.500	5.764	MON	1,182	14,185	04/01/2004	03/15/2020.
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022			2	1	367,983	109.000	376,713	345,608	353,491		(2,088)			6.000	5.254	MON	1,728	20,736	04/01/2004	02/15/2022.
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022			2	1	1,616,661	109.500	1,649,731	1,506,604	1,539,578		(8,337)			6.000	5.307	MON	7,533	90,396	04/01/2004	02/15/2022.
31339G HQ 7	FHR 2367 SA IO INV 6/15/2031			234	1	1,533,367	19.500	28,992		0					7.814	67.326	MON	516	13,171	01/14/2002	06/15/2031.
3133T2 JH 4	FHG 24-SY IO INV 11/25/2023			234	1	1,128,250	20.500	24,093		0					8.860		MON	174	11,664	02/14/1996	11/25/2023.
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023			2	1	283,677	108.063	280,308	259,395	268,066		(1,931)			6.750	5.766	MON	1,459	17,509	04/01/2004	12/15/2023.
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027			2	1	253,007	109.870	268,081	243,999	248,363		(680)			6.000	5.613	MON	1,220	14,640	04/01/2004	09/15/2027.
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028			2	1	112,285	112.240	119,440	106,416	109,607		(395)			6.350	5.798	MON	563	6,757	04/01/2004	01/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028			2	1	210,027	118.232	227,043	192,031	202,653		(1,288)			9.000	7.914	MON	1,440	17,283	04/01/2004	03/15/2028.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029			2	1	523,074	112.761	561,783	498,209	512,352		(1,576)			6.500	6.030	MON	2,699	32,384	04/01/2004	01/15/2029.
3133TK EB 2	FHR 2145 S IO INV 4/15/2029			234	1	2,364,749	18.000	70,752		0					7.439	9,999.000	MON	1,300	33,013	02/23/2001	04/15/2029.
3133TR YA 7	FHR 2292 SI IO INV 11/15/2030			234	1	1,346,875	19.500	13,006		0					7.839		MON	232	6,151	03/01/2001	11/15/2030.
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031			2	1	267,383	110.799	286,881	258,921	263,878		(395)			6.000	5.748	MON	1,295	15,535	04/01/2004	04/15/2031.
3133TU HJ 0	FHR 2322 SC IO INV 5/15/2031			234	1	595,702	20.750	46,310		0					8.439	9,999.000	MON	837	21,250	10/29/2003	05/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031			2	1	286,032	112.370	306,489	272,750	281,334		(713)			6.500	6.069	MON	1,477	17,729	04/01/2004	09/15/2031.
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019			2	1	364	108.083	351	325	337		(17)			9.250	2.559	MON	4	33	08/31/2012	11/15/2019.
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020			2	1	3,368	103.503	3,906	3,773	3,709		96			7.550	10.354	MON	38	282	12/28/1994	05/15/2020.
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021			2	1	13,703	109.156	14,231	13,038	13,191		(84)			7.000	6.213	MON	76	913	04/01/2004	02/25/2021.
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021			2	1	54,834	108.065	54,360	50,303	52,934		(1,434)			6.500	3.364	MON	272	3,270	08/31/2012	06/25/2021.
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021			2	1	39,649	108.821	37,160	34,148	37,649		(1,476)			7.000	2.367	MON	199	2,390	08/31/2012	11/25/2021.
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022			2	1	165,333	112.781	184,304	163,418	163,334		(101)			8.000	7.928	MON	1,089	13,073	05/16/1997	07/25/2022.
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22			2	1	94,104	113.024	105,452	93,300	94,746		704			8.000	7.747	MON	622	7,464	12/31/2007	07/25/2022.
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022			2	1	117,642	111.108	121,809	109,631	112,486		(826)			7.000	6.005	MON	640	7,674	04/01/2004	07/25/2022.
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022			2	1	26,348	112.154	27,646	24,650	25,142		(201)			6.000	5.022	MON	123	1,479	04/01/2004	10/25/2022.
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022			2	1	264,954	110.933	270,862	244,168	250,988		(1,953)			7.000	5.992	MON	1,424	17,092	04/01/2004	12/25/2022.
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023			2	1	530,583	113.526	544,075	479,250	497,885		(4,491)			7.000	5.765	MON	2,796	33,547	04/01/2004	09/25/2023.
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024			2	1	151,378	113.809	155,915	136,997	142,501		(1,211)			7.000	5.821	MON	799	9,590	04/01/2004	04/25/2024.
31359H QP 2	FNR 1994-76 KA PAC 7.0 4/25/2024			2	1	16,874	114.232	19,119	16,737	14,475		308			7.000	12.635	MON	98	1,172	04/01/2004	04/25/2024.
31359K NE 3	FNR 1996-27 SD IO INV 2/25/2017			234	1	1,304,810	4.625	423		0					8.881	9,999.000	MON	14	1,641	07/22/1996	02/25/2017.
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022			2	1	52,606	109.490	53,900	49,228	50,400		(366)			6.500	5.534	MON	267	3,200	04/01/2004	01/25/2022.
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027			2	1	276,062	114.233	292,659	256,194	260,620		(484)			7.000	6.666	MON	1,494	17,934	04/01/2004	04/18/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029			2	1	929,060	112.424	982,148	873,612	904,036		(2,807)			6.500	5.877	MON	4,732	56,785	04/01/2004	02/25/2029.
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018			2	1	12,001	107.866	13,069	12,116	12,040		38			9.250	9.471	MON	93	1,121	10/20/1988	10/25/2018.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019			2	1	25,594	113.750	26,251	23,078	23,662		(334)			9.000	7.242	MON	173	2,077	04/01/2004	11/25/2019.
3136AC FK 2	FNR 2013-4 GI IO 3.0 02/25/2043			234	1	2,282,986	10.938	1,783,653		1,573,852		(384,532)			3.000	6.751	MON	40,769	517,607	04/29/2013	02/25/2043.
3136AH VR 8	FNR 2013-136 VC VADM 3.5 12/25/2033 RE			2	1	19,997,109	104.610	21,769,341	20,810,000	20,076,181		78,690			3.500	4.357	MON	60,696	728,350	12/09/2013	12/25/2033.
3137A4 VD 6	FHR 3775 GI IO 4.0 09/15/2034			234	1	983,545	4.313	479,904		192,822		(186,694)			4.000	152.330	MON	37,094	530,157	01/17/2013	09/15/2034.
3137A9 6Y 7	FHR 3850 LS IO INV 05/15/2039			234	1	6,100,539	4.064	1,401,810		879,000		(577,053)			1.765	21.707	MON	102,268	875,363	10/07/2011	05/15/2039.
3137AC TN 9	FHR 3897 LI IO WAC 01/15/37			234	1	4,491,537	6.875	3,014,834		2,383,840		(327,027)			1.583	10.354	MON	116,532	823,986	08/11/2011	01/15/2037.
3137AW 4Z 5	FHR 4125 EP PAC 2.50 11/15/2042			2	1	11,947,297	88.750	14,029,491	15,807,877	12,143,779		147,251			2.500	4.533	MON	32,933	395,197	08/22/2013	11/15/2042.
3137B3 BL 1	FHR 4234 LP PT 3.0 09/15/2042			2	1	8,782,200	95.372	10,010,266	10,496,000	8,882,091		74,848			3.000	4.443	MON	26,240	314,880	08/22/2013	09/15/2042.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031			2	1	241,091	113.000	258,355	228,633	236,537		(515)			6.500	6.007	MON	1,238	14,861	04/01/2004	10/25/2031.
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032			2	1	354,974	110.038	375,624	341,360	349,465		(292)			6.000	5.648	MON	1,707	20,482	04/01/2004	02/25/2032.
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32			2	1	336,523	110.309	386,538	350,412	331,659		914			6.527	7.343	MON	1,906	22,873	03/12/2002	06/25/2032.
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032			2	1	1,237,496	110.193	1,293,820	1,174,140	1,211,585		(2,341)			6.000	5.566	MON	5,871	70,448	04/01/2004	09/25/2032.
31392H FC 2	FNR 2002-97 SR IO INV 1/25/2033			234	1	2,471,031	18.000	125,564		29,354		(8,551)			6.831	167.247	MON	794	54,959	03/13/2003	01/25/2033.
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032			2	1	1,560,122	111.863	1,641,123	1,467,080	1,524,426		(4,477)			6.500	5.978	MON	7,947	95,360	04/01/2004	05/15/2032.
31392K LR 5	FHR 2450 PH PAC 6.0 5/15/2022			2	1	2,947,662	109.406	3,021,801	2,762,000	2,831,666		(13,800)			6.000	5.398	MON	13,810	165,720	04/01/2004	05/15/2022.
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032			2	1	1,054,366	111.383	1,118,014	1,003,757	1,034,336		(2,302)			6.000	5.593	MON	5,019	60,225	04/01/2004	05/15/2032.
31393X VH 7	FNW 2004-W3 A6 PAC 5.50 5/25/2034			2	1	11,773,526	111.531	13,705,060	12,288,090	12,048,387		36,589			5.500	5.950	MON	56,320	732,165	05/21/2004	05/25/2034.
31393Y ED 3	FNR 2004-28 SB IO INV FLT 05/25/2034			234	1	652,398	20.000	473,207		442,973		(109,178)			6.981	9.599	MON	2,753	182,431	05/28/2013	05/25/2034.
31394D JU 5	FNW 2005-W2 A6 IO INV 5/25/2035			234	1	646,962	9.392	824,347		0					4.741	9,999.000	MON	6,934	473,021	04/16/2008	05/25/2035.
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034			2	1	371,674	104.463	397,964	380,960	377,214		1,278			5.500	5.841	MON	1,746	20,953	03/06/2006	10/15/2034.
31396W BR 6	FNR 2007-56 SN IO INV 6-25-37			234	1	2,652,763	13.000	271,744		54,701		(13,629)			5.961	307.617	MON	2,077	148,306	03/04/2008	06/25/2037.
31397W F3 4	FHR 3457 ES IO INV 06/15/2038			234	1	778,448	12.501	111,013		0					5.839	9,999.000	MON	2,305	71,398	12/03/2008	06/15/2038.
31398M EL 6	FNR 2010-14 SJ IO INV 3/25/2040			234	1	4,267,455	13.000	1,185,317		986,293		(445,341)			6.231	12.836	MON	9,468	687,567	08/27/2010	03/25/2040.
38375B 4Z 2	GNR 2013-H16 FI WAC-IO 07/20/2063			234	1	3,453,552	8.160	3,292,574		3,104,978		(348,574)			1.612	9.677	MON	54,204	618,975	01/28/2014	07/20/2063.
38375U BQ 2	GNR 2013-H24 BI WAC-IO 09/20/2063			234	1	3,069,834	7.470	2,962,979		2,750,057		(319,778)			1.508	9.069	MON	185,335	330,420	02/26/2014	09/20/2063.
38375U CG 3	GNR 2014-H02 AI IO 1.3837 12/20/2063			234	1	4,039,003	6.630	3,691,268		3,681,757		(357,246)			1.386	9.421	MON	64,309	600,918	03/27/2014	12/20/2063.
38375U DC 1	GNR 2014-H01 AI WAC-IO 01/20/2064			234	1	6,100,000	8.720	6,762,299		5,679,431		(420,569)			1.389	12.003	MON	276,913	738,431	01/29/2014	01/20/2064.
38375U EF 3	GNR 2014-H03 IS1 WAC-IO 02/20/2064			234	1	1,739,075	8.688	1,733,635		1,578,422		(160,653)			1.678	10.165	MON	78,496	210,446	02/10/2014	02/20/2064.
38375U NQ 9	GNR 2014-H17 DI IO FLT 08/20/2064			234	1	5,654,797	10.938	5,689,685		5,529,222		(125,575)			1.552	7.438	MON	135,865	205,221	08/27/2014	08/20/2064.
38375U PT 1	GNR 2014-H19 EI WAC-IO 09/20/2064			234	1	4,533,709	11.813	4,591,260		4,451,027		(82,682)			1.657	6.446	MON	53,656	107,196	10/01/2014	09/20/2064.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						130,973,019	XXX	114,236,574	73,979,145	101,419,149	0	(3,586,116)	0	0	XXX	XXX	XXX	1,426,194	10,361,109	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 - Commercial Mortgage-Backed Securities																					
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035			2	1	10,549,542	107.500	10,198,236	9,486,731	10,393,439		(35,946)			6.598	5.812	MON	106,170	527,591	10/01/2010	01/20/2035.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						10,549,542	XXX	10,198,236	9,486,731	10,393,439	0	(35,946)	0	0	XXX	XXX	XXX	106,170	527,591	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 - Other Loan-Backed and Structured Securities																					
01170R DA 7	ALASKA HSG A 2.80 12/01/2026			1	1FE	2,680,000	104.625	2,803,950	2,680,000	2,680,010		(5)			2.800	2.800	JD	6,253	75,040	11/03/2011	12/01/2026.
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043			1	1FE	7,809,149	101.793	7,949,167	7,809,149	7,809,153		(1)			3.100	3.120	MON	20,174	242,084	06/12/2013	07/01/2043.
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042			1	1FE	5,786,658	100.221	5,799,447	5,786,658	5,786,659		(0)			2.900	2.918	MON	13,984	167,813	04/19/2013	02/01/2042.
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042			1	1FE	7,268,021	99.809	7,272,320	7,286,237	7,270,048		398			2.900	2.954	MON	17,608	211,301	05/01/2013	02/01/2042.
196479 UX 5	CO ST HSG A CL I 4.20 10/01/2042			1	1FE	900,000	104.911	1,049,110	1,000,000	901,910		1,683			4.200	4.847	AO	10,500	42,000	11/08/2013	10/01/2042.

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	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20775B 6V 3	CT HSG FIN AUTH F-2 4.278 11/15/2034			1	1FE	4,500,000	102.093	4,594,185	4,500,000	4,499,984		(16)			4.278	4.278	MN	14,438		11/05/2014	11/15/2034.
25477P NF 8	DC HSG FIN AGY A REF 3.875 06/15/2045			2	1FE	9,923,232	99.988	9,922,041	9,923,232	9,923,219		(13)			3.875	3.906	MON	17,090	208,285	05/19/2014	06/15/2045.
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041			1	1FE	11,116,912	99.337	11,043,207	11,116,912	11,116,953		41			2.800	2.816	MON	25,939	311,274	04/24/2013	07/01/2041.
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041			1	1FE	9,286,921	99.337	9,225,349	9,286,921	9,286,922		(0)			2.800	2.816	MON	21,669	260,034	05/16/2013	07/01/2041.
34074M KA 8	FL ST HSG FIN CORP C 4.00 7/01/2027			1	1FE	1,315,000	108.042	1,420,752	1,315,000	1,315,011		10			4.000	4.000	JJ	26,300	27,469	12/12/2013	07/01/2027.
45129Y TG 1	ID HSG & FIN ASSN SING 6.00 07/01/2035			1	1FE	35,919	100.000	35,000	35,000	35,276		(168)			6.000	5.390	JJ	1,050	2,100	01/11/2011	07/01/2035.
45201L SS 5	IL HSG DEV E 6.537 01/01/2033			1	1FE	1,901,370	103.681	1,897,362	1,830,000	1,864,143		(12,364)			6.537	5.725	JJ	59,814	119,627	10/06/2011	01/01/2033.
45201L VE 2	IL HSG DEV AUTH B 3.205 07/01/2022			2	1FE	925,000	100.231	927,137	925,000	925,020		(4)			3.205	3.205	JJ	14,823	31,087	05/09/2013	07/01/2022.
45201L VF 9	IL HSG DEV AUTH B 4.44 07/01/2033			1	1FE	3,625,000	97.136	3,521,180	3,625,000	3,625,302		74			4.440	4.439	JJ	80,475	152,679	05/09/2013	07/01/2033.
45201L VM 4	IL HSG DEV AUTH B 3.355 07/01/2023			2	1FE	1,480,000	98.229	1,453,789	1,480,000	1,480,035		(13)			3.355	3.355	JJ	24,827	48,964	05/09/2013	07/01/2023.
45201L VN 2	IL HSG DEV AUTH B 3.605 07/01/2024			1	1FE	1,375,000	96.340	1,324,675	1,375,000	1,375,076		20			3.605	3.604	JJ	24,784	47,474	05/09/2013	07/01/2024.
45201L VP 7	IL HSG DEV AUTH B 4.105 07/01/2027			1	1FE	3,935,000	96.082	3,780,827	3,935,000	3,935,280		73			4.105	4.104	JJ	80,766	154,471	05/09/2013	07/01/2027.
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042			1	1FE	7,526,543	102.707	7,774,920	7,570,000	7,528,150		1,124			2.900	2.947	MON	18,294	219,530	05/29/2013	02/01/2042.
49130T PC 4	KY ST HSG CORP A 3.368 01/01/2021	SD			1FE	2,500,000	102.787	2,569,675	2,500,000	2,500,006		(1)			3.368	3.368	JJ	42,100	84,200	06/06/2012	01/01/2021.
49130T PD 2	KY ST HSG CORP A 3.568 01/01/2022			1	1FE	500,000	103.690	518,450	500,000	500,001		(0)			3.568	3.568	JJ	8,920	17,840	06/06/2012	01/01/2022.
49130T PP 5	KY ST HSG CORP A 3.618 07/01/2022			1	1FE	890,000	101.102	899,808	890,000	890,002		(0)			3.618	3.618	JJ	16,100	32,200	06/06/2012	07/01/2022.
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033			1	1FE	3,288,098	106.256	3,341,751	3,145,000	3,252,866		(14,456)			4.250	3.652	JJ	66,831	127,758	06/11/2012	07/01/2033.
49130T PS 9	KY HSG CORP A 3.00 11/01/2041			1	1FE	7,005,000	102.774	7,199,319	7,005,000	7,005,001		(0)			3.000	3.019	MON	17,513	210,150	04/19/2013	11/01/2041.
49130T PT 7	KY HSG CORP B 3.00 11/01/2041			1	1FE	10,460,000	100.982	10,562,717	10,460,000	10,460,001		(0)			3.000	3.019	MON	26,150	313,800	04/19/2013	11/01/2041.
56052E 5W 4	ME HSG AUTH REV C 3.093 11/15/2023			1	1FE	4,750,000	96.446	4,581,185	4,750,000	4,750,130		(14)			3.093	3.093	MN	18,773	146,918	03/07/2013	11/15/2023.
56052E 5X 2	ME ST HSG AUTH REV C 3.843 11/15/2027			1	1FE	5,000,000	101.620	5,081,000	5,000,000	5,000,212		(23)			3.843	3.842	MN	24,553	192,150	03/07/2013	11/15/2027.
56052E 5Y 0	ME HSG AUTH REV C 4.319 11/15/2030			1	1FE	620,000	101.568	629,722	620,000	620,033		(3)			4.319	4.318	MN	3,422	26,778	03/07/2013	11/15/2030.
56052E 7M 4	MAINE HSG AUTH A-2 4.00 11/15/2028			1	1FE	2,000,000	107.299	2,145,980	2,000,000	1,999,908		(92)			4.000	4.000	MN	10,222	57,333	01/29/2014	11/15/2028.
57419R PL 3	MARYLAND CMNTY DEV E 2.857 09/01/2040			1	1FE	7,500,000	104.018	7,801,350	7,500,000	7,499,947		(53)			2.857	2.857	MS	57,140		09/10/2014	09/01/2040.
57586N MT 5	MA HSG FIN-C-TXBL 3.629 06/01/2023			1	1FE	350,000	99.068	346,738	350,000	349,989		1			3.629	3.629	JD	1,058	12,702	09/14/2012	06/01/2023.
57586N MU 2	MA HSG FIN-C-TXBL 3.729 12/01/2023			1	1FE	350,000	98.131	343,459	350,000	349,988		1			3.729	3.729	JD	1,088	13,052	09/14/2012	12/01/2023.
57586N MW 8	MA HSG FIN-C-TXBL 4.029 12/01/2027			1	1FE	1,500,000	103.036	1,545,540	1,500,000	1,499,937		4			4.029	4.029	JD	5,036	60,435	09/14/2012	12/01/2027.
57586N RP 8	MASS HSG FIN AGY A 3.495 12/01/2023			1	1FE	1,580,000	99.400	1,570,520	1,580,000	1,579,953		4			3.495	3.495	JD	4,602	55,221	03/15/2013	12/01/2023.
57586N RQ 6	MASS HSG FIN AGY A 4.145 12/01/2027			1	1FE	5,580,000	103.244	5,761,015	5,580,000	5,579,753		14			4.145	4.145	JD	19,274	231,291	03/15/2013	12/01/2027.
57586N RR 4	MASS HSG FIN AGY A 4.786 12/01/2032			1	1FE	1,375,000	100.608	1,383,360	1,375,000	1,374,916		3			4.786	4.787	JD	5,484	65,808	03/15/2013	12/01/2032.
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046				1FE	24,649,353	101.173	24,938,490	24,649,353	24,649,331		(22)			4.375	4.415	MON	137,878	644,050	04/03/2014	01/15/2046.
59465M C8 6	MI ST HSG DEV AUTH B2 5.372 10/01/2028			1	1FE	3,500,000	101.566	3,554,810	3,500,000	3,499,795		10			5.372	5.373	AO	47,005	188,020	02/08/2012	10/01/2028.
59465M D2 8	MI HSG DEV AUTH B2 4.097 04/01/2021			2	1FE	1,000,000	100.734	1,007,340	1,000,000	999,972		4			4.097	4.098	AO	10,243	40,970	02/08/2012	04/01/2021.
59465M F9 1	MI ST HSG DEV AUTH D 3.95 10/01/2037			1	1FE	835,000	101.170	1,011,700	1,000,000	839,309		3,672			3.950	5.158	AO	9,875	39,500	10/23/2013	10/01/2037.
60415N E4 0	MN ST HFA 6.13 07/01/2038			1	1FE	558,488	104.085	551,651	530,000	535,920		(5,636)			6.130	4.971	JJ	16,245	32,489	08/23/2010	07/01/2038.
60636Y HL 8	MISSOURI ST HSG DEV 3.723 07/01/2028			1	1FE	1,960,000	101.299	1,985,460	1,960,000	1,960,050		113			3.723	3.723	JJ	36,485	67,548	10/17/2012	07/01/2028.
60636Y HM 6	MISSOURI ST HSG DEV 4.156 07/01/2033			1	1FE	1,655,000	100.097	1,656,605	1,655,000	1,655,051		119			4.156	4.156	JJ	34,391	65,618	10/17/2012	07/01/2033.
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040			1	1FE	4,931,207	102.147	5,037,080	4,931,207	4,931,209		2			4.200	4.237	MON	17,259	121,965	04/16/2014	01/01/2040.
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036			1	1FE	3,600,000	100.585	3,621,060	3,600,000	3,599,997		(3)			2.970	2.988	MON	3,564		11/20/2014	08/01/2036.
646108 MM 9	NJ HSG & MTG 2013-3 3.608 11/01/2024			1	1FE	2,000,000	100.111	2,002,220	2,000,000	2,000,062		(7)			3.608	3.608	MN	12,027	72,160	03/21/2013	11/01/2024.
646108 MN 7	NJ HSG & MTG 2013-3 4.208 11/01/2028			1	1FE	3,000,000	97.840	2,935,200	3,000,000	3,000,126		(13)			4.208	4.207	MN	21,040	126,240	03/21/2013	11/01/2028.
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035			1	1FE	4,750,656	104.804	4,978,878	4,750,656	4,750,658		2			2.750	2.766	MON	10,887	56,249	06/13/2014	08/01/2035.
64966N AA 5	NYC NY HSG DEV REV 5.60 12/01/2021			1	1FE	2,762,888	115.168	3,046,194	2,645,000	2,694,354		(11,686)			5.600	5.054	JD	12,343	148,120	01/04/2005	12/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64966T FD 1	NYHDC 2014-8SPR A 3.709 02/15/2048			2	1FE	27,573,696	103.551	27,958,770	27,000,000	27,548,723		(24,973)			3.709	3.473	MON	83,453	89,016	10/24/2014	02/15/2048.
64972B R2 3	NYC HSG DEV REV D-1 3.96 05/01/2028			2	1FE	4,000,000	104.415	4,176,600	4,000,000	3,999,418		33			3.960	3.961	MN	26,400	158,400	06/20/2013	05/01/2028.
64972B R3 1	NYC HSG DEV REV D-1 3.52 11/01/2025			2	1FE	2,500,000	103.209	2,580,225	2,500,000	2,499,695		23			3.520	3.521	MN	14,667	88,000	06/20/2013	11/01/2025.
64972B R4 9	NYC HSG DEV D-1 3.78 05/01/2028			2	1FE	9,057,090	104.466	9,433,280	9,030,000	9,056,916		(174)			3.780	3.751	MN	56,889	170,667	08/21/2014	05/01/2028.
64972B SX 4	NYC HSG DEV B 3.32 05/01/2022			1	1FE	440,000	100.935	444,114	440,000	440,000		0			3.320	3.320	MN	2,435	14,608	04/25/2012	05/01/2022.
64972B SY 2	NYC HSG DEV B 3.54 05/01/2023			1	1FE	650,000	100.685	654,453	650,000	649,999		0			3.540	3.540	MN	3,835	23,010	04/25/2012	05/01/2023.
64972B SZ 9	NYC HSG DEV B 3.76 05/01/2024			1	1FE	750,000	100.439	753,293	750,000	749,999		0			3.760	3.760	MN	4,700	28,200	04/25/2012	05/01/2024.
64972B TC 9	NYC HSG DEV B 3.05 11/01/2021				1FE	665,000	100.550	668,658	665,000	664,999		0			3.050	3.050	MN	3,380	20,283	04/25/2012	11/01/2021.
64972B TE 5	NYC HSG DEV B 3.54 11/01/2023			1	1FE	785,000	100.563	789,420	785,000	784,999		0			3.540	3.540	MN	4,632	27,789	04/25/2012	11/01/2023.
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036			1	1FE	8,379,651	101.787	8,529,395	8,379,651	8,379,645		(6)			3.050	3.069	MON	11,359	119,980	06/19/2014	06/15/2036.
64972C FR 9	NYC HSG DEV H-1 TXB 3.89 11/01/2029			1	1FE	7,000,000	99.963	6,997,410	7,000,000	7,000,000					3.890	3.890	MN			12/11/2014	11/01/2029.
649883 QD 0	NY MTGE AGY SER 166 3.649 04/01/2020				1FE	5,000,000	103.858	5,192,900	5,000,000	4,999,899		17			3.649	3.649	AO	45,613	182,450	11/03/2011	04/01/2020.
649883 QE 8	NY MTGE AGY SER 166 3.999 04/01/2021				1FE	5,907,345	106.879	6,284,485	5,880,000	5,900,513		(2,915)			3.999	3.934	AO	58,785	235,141	08/31/2012	04/01/2021.
649883 SJ 5	NY ST MTGE HOMEOWNER 171 3.40 10/01/2022			1	1FE	2,675,000	103.296	2,763,168	2,675,000	2,675,003		(0)			3.400	3.400	AO	22,738	90,950	03/02/2012	10/01/2022.
649883 TM 7	NY MTGE AGY-172 4.203 10/01/2027			1	1FE	14,055,890	104.011	14,561,540	14,000,000	14,042,438		(5,398)			4.203	4.151	AO	147,105	588,420	07/16/2012	10/01/2027.
649883 UM 5	NY MTGE-175-TXBL 3.869 10/01/2025			1	1FE	5,000,000	103.691	5,184,550	5,000,000	5,000,079		(9)			3.869	3.869	AO	48,363	193,450	08/24/2012	10/01/2025.
649883 XV 2	NY MTGE AGY 183 4.45 10/01/2029			1	1FE	2,000,000	106.790	2,135,800	2,000,000	2,000,049		49			4.450	4.450	AO	22,250	48,950	02/13/2014	10/01/2029.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030			1	1FE	4,995,000	104.461	5,217,827	4,995,000	4,994,964		2			4.000	4.000	JJ	99,900	190,810	10/27/2011	01/01/2030.
658207 NZ 4	NC HSG FIN AGY SRS 33 4.013 01/01/2026			1	1FE	2,050,000	102.531	2,101,886	2,050,000	2,050,017		(4)			4.013	4.013	JJ	41,133	80,001	07/10/2012	01/01/2026.
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033			1	1FE	17,615,000	99.942	17,604,783	17,615,000	17,615,667		(137)			2.891	2.890	JJ	254,625	518,002	05/31/2013	07/01/2033.
76221R QZ 9	RI HSG & MTG 63A 3.50 10/01/2027			1	1FE	3,728,000	101.826	4,073,040	4,000,000	3,745,181		14,984			3.500	4.148	AO	35,000	140,000	11/05/2013	10/01/2027.
76221R UB 7	RI HSG & MTGE DEV 2T 2.968 04/01/2022				1FE	1,040,000	99.039	1,030,006	1,040,000	1,040,026		(3)			2.968	2.968	AO	7,717	30,867	01/31/2013	04/01/2022.
76221R UC 5	RI HSG & MTGE DEV 2T 3.068 10/01/2022				1FE	825,000	99.390	819,968	825,000	825,022		(2)			3.068	3.068	AO	6,328	25,311	01/31/2013	10/01/2022.
76221R UD 3	RI HSG & MTGE DEV 2T 3.118 04/01/2023			1	1FE	1,120,000	99.601	1,115,531	1,120,000	1,120,031		(3)			3.118	3.118	AO	8,730	34,922	01/31/2013	04/01/2023.
76221R UE 1	RI HSG & MTGE DEV 2T 3.218 10/01/2023			1	1FE	500,000	99.416	497,080	500,000	500,015		(2)			3.218	3.218	AO	4,023	16,090	01/31/2013	10/01/2023.
76221R UF 8	RI HSG & MTGE DEV 2T 3.768 10/01/2027			1	1FE	2,590,000	99.485	2,576,662	2,590,000	2,590,104		(11)			3.768	3.767	AO	24,398	97,591	01/31/2013	10/01/2027.
76221T AL 3	RI HSG SER 64-T 5.00 10/01/2028			1	1FE	6,100,000	104.478	6,373,158	6,100,000	6,099,566		(381)			5.000	5.001	AO	76,250	238,917	11/22/2013	10/01/2028.
76221T AN 9	RI ST HSG FIN SER 64-T 4.00 10/01/2023			1	1FE	9,390,000	104.151	9,779,779	9,390,000	9,389,588		(360)			4.000	4.001	AO	93,900	294,220	11/22/2013	10/01/2023.
76221T DF 3	RI HSG & MTG FIN TXB 4.236 10/01/2029			1	1FE	500,000	102.031	510,155	500,000	499,994		(6)			4.236	4.236	AO	3,589		10/01/2014	10/01/2029.
76221T DH 9	RI HSG & MTG FIN TXB 2.913 10/01/2039			1	1FE	2,985,000	102.690	3,065,297	2,985,000	2,984,983		(17)			2.913	2.913	AO	14,734		10/01/2014	10/01/2039.
76221T EW 5	RI HSG & MTGE TXBL 2T 3.823 10/01/2027			1	1FE	3,010,000	98.802	2,973,940	3,010,000	3,009,999		(1)			3.823	3.823	AO	320		12/17/2014	10/01/2027.
83756C HW 8	SD HSG DEV AUTH F 3.996 05/01/2029			1	1FE	6,690,000	101.052	6,760,379	6,690,000	6,689,969		(31)			3.996	3.996	MN	30,446		10/24/2014	05/01/2029.
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041			1	1FE	6,698,600	101.315	6,793,171	6,705,000	6,698,327		161			2.875	2.880	JJ	96,384	184,416	06/13/2013	07/01/2041.
92812Q 3T 2	VA HSG DEV-D-TXBL 3.018 10/01/2023			1	1FE	4,000,000	98.619	3,944,760	4,000,000	3,999,950		5			3.018	3.018	AO	30,180	120,720	09/25/2012	10/01/2023.
92812Q 3U 9	VA HSG DEV-D-TXBL 3.218 10/01/2024			1	1FE	2,000,000	100.647	2,012,940	2,000,000	1,999,971		3			3.218	3.218	AO	16,090	64,360	09/25/2012	10/01/2024.
92812Q 3V 7	VA HSG DEV-D-TXBL 3.418 10/01/2025			1	1FE	2,000,000	101.091	2,021,820	2,000,000	1,999,967		3			3.418	3.418	AO	17,090	68,360	09/25/2012	10/01/2025.
92812Q 7J 0	VA ST HSG DEV AUTH 4.875 10/01/2031			1	1FE	2,000,000	111.444	2,228,880	2,000,000	2,000,015		6			4.875	4.875	AO	24,375	98,854	08/28/2013	10/01/2031.
92812Q U7 0	VA HSG AUTH RENTAL D 3.579 01/01/2021				1FE	1,000,000	104.721	1,047,210	1,000,000	1,000,016		(2)			3.579	3.579	JJ	17,895	35,790	11/17/2011	01/01/2021.
92812Q W4 5	VA ST HSG DEV E 3.754 03/01/2021			1	1FE	5,000,000	105.503	5,275,150	5,000,000	4,999,855		21			3.754	3.755	MS	62,567	187,700	12/16/2011	03/01/2021.
92812Q W5 2	VA ST HSG DEV E 4.154 03/01/2022			1	1FE	2,750,000	106.419	2,926,523	2,750,000	2,749,897		12			4.154	4.155	MS	38,078	114,235	12/16/2011	03/01/2022.
92812U K4 9	VA ST HSG DEV AUTH C-4 3.875 01/01/2038			1	1FE	8,748,485	102.498	10,249,800	10,000,000	8,783,559		28,698			3.875	4.750	JJ	193,750	387,500	10/09/2013	01/01/2038.
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043			1	1FE	10,439,608	104.747	10,935,176	10,439,608	10,426,702		21,861			4.300	4.317	MON	37,409	448,903	12/04/2013	12/25/2043.
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037			2	1FE	22,000,000	100.246	22,054,120	22,000,000	22,013,295		13,295			3.500	3.497	MON	64,167		11/21/2014	10/25/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038		..	1	1FE	5,618,868	108.282	5,646,610	5,214,727	5,605,457		(51,018)			6.000	4.193	MON	26,074	208,589	04/07/2014	03/25/2038.
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038		..	1	1FE	3,515,619	108.282	3,532,977	3,262,756	3,507,033		(30,220)			6.000	4.188	MON	16,314	130,510	04/07/2014	03/25/2038.
92812V CE 4	VIRGINIA ST HSG C 3.846 11/01/2029		..	1	1FE	13,225,000	101.441	13,415,572	13,225,000	13,224,944		(56)			3.846	3.846	MN	57,928		10/29/2014	11/01/2029.
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		..	1	1FE	29,143,630	99.706	29,069,737	29,155,469	29,141,201		1,469			3.250	3.258	MON	78,963	1,026,751	03/21/2013	08/25/2042.
95662M G5 3	WV HSG DEV A TXB 3.322 5/01/2020		..	1	1FE	1,200,000	103.055	1,236,660	1,200,000	1,200,035		(6)			3.322	3.321	MN	6,644	39,864	08/31/2011	05/01/2020.
95662M G6 1	WV HSG DEV A TXB 3.422 11/01/2020		..	1	1FE	1,000,000	103.627	1,036,270	1,000,000	1,000,032		(5)			3.422	3.421	MN	5,703	34,220	08/31/2011	11/01/2020.
95662M G7 9	WV HSG DEV A TXB 3.522 5/01/2021		..	1	1FE	1,285,000	104.241	1,339,497	1,285,000	1,285,044		(6)			3.522	3.521	MN	7,543	45,258	08/31/2011	05/01/2021.
95662M G8 7	WV HSG DEV A TXB 3.622 11/01/2021		..	1	1FE	1,000,000	106.462	1,064,620	1,000,000	1,000,038		(5)			3.622	3.621	MN	6,037	36,220	08/31/2011	11/01/2021.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						474,041,896	XXX	483,841,734	474,207,535	473,869,467	0	(72,333)	0	0	XXX	XXX	XXX	3,237,180	12,550,089	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						2,194,198,171	XXX	2,283,597,286	2,068,320,723	2,160,704,177	0	(5,433,991)	0	0	XXX	XXX	XXX	24,071,358	91,171,232	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
020002 30 9	ALLSTATE CORP 5.1 1/15/2053		..	1	2FE	6,048,479	25.330	6,302,408	6,220,300	6,009,961		(14,328)			0.319	5.341	JAJO	79,309	317,235	12/16/2013	01/15/2053.
860630 20 1	STIFEL FINANCIAL 6.70 1/15/2022		..	1	2FE	2,500,000	24.984	2,498,380	2,500,000	2,491,203		(3,179)			0.419	6.645	JAJO	41,875	167,500	01/18/2012	01/15/2022.
00038A AB 9	ABB TREASURY USA 4.00 06/15/2021		..	1	1FE	23,065,180	107.737	24,779,510	23,000,000	23,057,336		(8,143)			4.000	3.954	JD	40,889	920,000	04/02/2012	06/15/2021.
00101A AA 3	AVERY DENNISON 6.625 10/01/17		..	1	2FE	2,988,410	111.640	3,349,187	3,000,000	2,996,068		1,264			6.625	6.678	AO	49,688	198,750	10/04/2007	10/01/2017.
00101J AH 9	ADT CORP 4.125 06/15/2023		..	1	3FE	3,999,440	90.000	3,600,000	4,000,000	3,999,434		55			4.125	4.127	JD	7,333	165,000	01/07/2013	06/15/2023.
001055 AJ 1	AFLAC INC 4.00 02/15/2022		..	1	1FE	3,991,320	105.871	4,234,838	4,000,000	3,993,500		774			4.000	4.026	FA	60,444	160,000	02/09/2012	02/15/2022.
001055 AL 6	AFLAC INC 3.625 06/15/2023		..	1	1FE	23,999,330	101.830	24,439,226	24,000,000	23,999,514		48			3.625	3.625	JD	38,667	870,000	06/03/2013	06/15/2023.
001055 AM 4	AFLAC INC 3.625 11/15/2024		..	1	1FE	9,989,900	101.332	10,133,206	10,000,000	9,990,047		147			3.625	3.637	MN	54,375		11/04/2014	11/15/2024.
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028		..	1	1FE	7,168,667	101.856	6,961,560	6,834,694	7,068,199		(27,135)			5.740	5.154	JJ	180,899	392,311	01/03/2012	01/15/2028.
00203Q AB 3	AP MOELLER-MAERSK 3.75 09/22/2024		R	1	2FE	4,983,050	102.547	5,127,350	5,000,000	4,983,438		388			3.750	3.791	MS	51,563		09/15/2014	09/22/2024.
00206R AX 0	AT&T INC 4.45 05/15/2021		..	1	1FE	2,997,750	107.591	3,227,717	3,000,000	2,998,508		198			4.450	4.459	MN	17,058	133,500	04/26/2011	05/15/2021.
00206R AZ 5	AT&T INC 3.875 08/15/2021		..	1	1FE	1,994,100	105.245	2,104,905	2,000,000	1,995,837		541			3.875	3.911	FA	29,278	77,500	08/15/2011	08/15/2021.
00206R BN 1	AT&T INC 2.625 12/01/2022		..	1	1FE	17,598,110	95.378	19,075,554	20,000,000	17,873,185		221,716			2.625	4.218	JD	43,750	525,000	10/31/2013	12/01/2022.
00206R CE 0	AT&T INC 3.90 03/11/2024		..	1	1FE	9,969,600	102.687	10,268,742	10,000,000	9,971,653		2,053			3.900	3.937	MS	119,167	196,083	03/05/2014	03/11/2024.
002447 AA 8	AWAS AVIATION 7.00 10/15/2016		R	1	3FE	3,388,000	102.625	3,476,935	3,388,000	3,387,984		9			7.000	7.000	AO	50,067	237,160	10/01/2010	10/17/2016.
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		..		2FE	3,218,864	100.500	3,234,959	3,218,864	3,218,864					3.596	3.623	MON	9,646	115,750	07/29/2013	11/01/2017.
002799 AN 4	ABBEY NATL TREAS 4.00 03/13/2024		R		1FE	18,825,552	104.104	19,363,307	18,600,000	18,819,454		(6,098)			4.000	3.845	MS	223,200	372,000	07/31/2014	03/13/2024.
00440E AK 3	ACE INA HOLDINGS 5.8 03/15/18		..	1	1FE	1,998,320	112.484	2,249,679	2,000,000	1,999,421		160			5.800	5.810	MS	34,156	116,000	02/07/2008	03/15/2018.
00440E AR 8	ACE INA HOLDINGS 3.35 05/15/2024		..	1	1FE	9,985,000	100.929	10,092,879	10,000,000	9,985,681		681			3.350	3.368	MN	42,806	156,333	05/21/2014	05/15/2024.
00507U AF 8	ACTAVIS FUNDING 3.85 06/15/2024		R	1	2FE	4,981,150	100.361	5,018,070	5,000,000	4,981,965		815			3.850	3.896	JD	8,556	94,111	06/10/2014	06/15/2024.
00751Y AB 2	ADVANCE STORES CO INC 4.50 01/15/2022		..	1	2FE	2,999,040	106.155	3,184,647	3,000,000	2,999,275		86			4.500	4.504	JJ	62,250	135,000	01/11/2012	01/15/2022.
008117 AN 3	AETNA INC 4.125 06/01/2021		..	1	2FE	6,902,070	107.631	7,534,176	7,000,000	6,932,725		8,929			4.125	4.298	JD	24,063	288,750	05/17/2011	06/01/2021.
00817Y AH 1	AETNA INC 3.95 09/01/20		..	1	2FE	4,942,950	105.759	5,287,927	5,000,000	4,964,922		5,398			3.950	4.090	MS	65,833	197,500	08/24/2010	09/01/2020.
00817Y AQ 1	AETNA INC 3.50 11/15/2024		..	1	2FE	6,970,670	101.467	7,102,689	7,000,000	6,971,027		357			3.500	3.550	MN	34,708		11/03/2014	11/15/2024.
008252 AM 0	AFFILIATED MANAGERS 4.25 02/15/2024		..	1	2FE	11,895,720	104.029	12,483,538	12,000,000	11,903,333		7,613			4.250	4.358	FA	192,667	260,667	02/06/2014	02/15/2024.
00846U AJ 0	AGILENT TECH INC 3.875 07/15/2023		..	1	2FE	16,922,480	100.224	17,038,043	17,000,000	16,932,799		6,540			3.875	3.930	JJ	303,757	702,667	06/18/2013	07/15/2023.
009089 AA 1	AIR CANADA 2013-1A 4.125 05/15/2025		I.		1FE	2,856,917	102.000	2,914,055	2,856,917	2,856,935		(2)			4.125	4.125	MN	15,058	117,848	04/24/2013	05/15/2025.
00912X AM 6	AIR LEASE CORP 3.875 04/01/2021		..	1	2FE	7,984,160	100.500	8,040,000	8,000,000	7,985,924		1,764			3.875	3.907	AO	77,500	172,222	03/04/2014	04/01/2021.
009158 AV 8	AIR PROD & CHEM 3.35 07/31/2024		..	1	1FE	12,926,950	101.764	13,229,369	13,000,000	12,929,507		2,557			3.350	3.417	JJ	182,668		07/31/2014	07/31/2024.
00922K AA 8	AIR 2 US 8.027 10/01/2019		R		3FE	526,331	107.000	574,668	537,073	530,548		3,258			8.027	8.764	AO	10,778	43,111	12/22/2011	10/01/2019.
009363 AQ 5	AIRGAS INC 3.65 07/15/2024		..	1	2FE	4,990,250	102.233	5,111,635	5,000,000	4,990,816		566			3.650	3.673	JJ	98,347		06/12/2014	07/15/2024.
010392 EW 4	ALABAMA POWER CO 07A 5.55 02/01/2017		..	1	1FE	7,972,800	107.890	8,631,166	8,000,000	7,993,010		3,082			5.550	5.595	FA	185,000	444,000	01/30/2007	02/01/2017.

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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
013078 AA 8	ALBERTO-CULVER CO 5.15 06/01/20			1	1FE	4,997,950	113.505	5,675,244	5,000,000	4,998,821		184			5.150	5.155	JD	21,458	257,500	05/18/2010	06/01/2020.
01310T AG 4	ALBERTSON TL B-3 LIBOR+400 8/25/2019			3	3FE	1,170,019	99.321	1,191,852	1,200,000	1,170,329		310			4.000	4.590	MJSD	1,184		12/16/2014	08/25/2019.
013817 AU 5	ALCOA INC 6.15 08/15/2020			1	3FE	3,994,840	112.000	4,480,000	4,000,000	3,996,812		462			6.150	6.167	FA	92,933	246,000	07/26/2010	08/15/2020.
01609W AH 5	ALIBABA GROUP 3.60 11/28/2024		R	1	1FE	18,965,230	99.104	18,829,688	19,000,000	18,965,497		267			3.600	3.622	MN	62,700		11/20/2014	11/28/2024.
017175 AB 6	ALLEGHANY CORP 5.625 09/15/2020			1	2FE	7,970,480	112.414	8,993,084	8,000,000	7,981,105		2,735			5.625	5.674	MS	132,500	450,000	09/15/2010	09/15/2020.
017175 AC 4	ALLEGHANY CORP 4.95 06/27/2022			1	2FE	3,995,920	109.989	4,399,573	4,000,000	3,996,771		348			4.950	4.963	JD	2,200	198,000	06/21/2012	06/27/2022.
01741R AE 2	ALLEGHENY TECH 5.95 01/15/2021			1	3FE	2,996,580	102.311	3,069,335	3,000,000	2,997,745		302			5.950	5.965	JJ	82,308	178,500	01/04/2011	01/15/2021.
01741R AF 9	ALLEGHENY TECH 5.875 08/15/2023			1	3FE	4,510,745	101.671	4,575,177	4,500,000	4,510,015		(601)			6.125	6.090	FA	104,125	288,609	07/09/2013	08/15/2023.
018490 AN 2	ALLERGAN INC 3.375 09/15/2020			1	1FE	7,975,760	101.190	8,095,190	8,000,000	7,985,185		2,315			3.375	3.411	MS	79,500	270,000	09/07/2010	09/15/2020.
020002 AZ 4	ALLSTATE CORP 3.15 06/15/2023			1	1FE	6,986,210	99.384	6,956,853	7,000,000	6,988,124		1,207			3.150	3.173	JD	9,800	220,500	06/04/2013	06/15/2023.
020002 BB 6	ALLSTATE CORP 5.75 08/15/2053			1	2FE	8,000,000	105.000	8,400,000	8,000,000	8,000,115		20			5.750	5.750	FA	173,778	468,944	08/05/2013	08/15/2053.
021441 AF 7	ALTERA CORP 4.10 11/15/2023			1	2FE	9,874,300	103.730	10,373,043	10,000,000	9,886,502		10,454			4.100	4.255	MN	52,389	425,944	10/29/2013	11/15/2023.
02360F AC 0	UNION ELECTRIC 5.40 02/01/2016			1	1FE	12,464,500	104.853	13,106,619	12,500,000	12,495,455		3,971			5.400	5.435	FA	281,250	675,000	12/05/2005	02/01/2016.
02361D AG 5	AMEREN ILLINOIS 9.75 11/15/2018			1	1FE	8,974,675	127.950	10,875,723	8,500,000	8,822,086		(79,736)			9.750	8.478	MN	105,896	828,750	08/31/2012	11/15/2018.
02364W AX 3	AMERICA MOVIL SA 5.00 10/16/2019		R	1	1FE	15,869,760	110.307	17,649,094	16,000,000	15,929,436		12,701			5.000	5.105	AO	166,667	800,000	10/08/2009	10/16/2019.
02364W BD 6	AMERICA MOVIL SA 3 07/16/22		R	1	1FE	4,477,050	98.670	4,440,168	4,500,000	4,482,039		2,076			3.125	3.185	JJ	64,453	140,625	07/09/2012	07/16/2022.
023654 AW 6	AMER WEST AIR 1999-1 7.93 01/02/2019			3	3FE	2,942,235	110.750	3,092,314	2,792,157	2,866,224		(30,731)			7.930	6.613	JJ	110,094	221,418	10/14/2010	01/02/2019.
02376X AA 7	AM AIRLN 14-1 B 4.375 10/01/22			1	2FE	2,700,000	101.500	2,740,500	2,700,000	2,700,028		28			4.375	4.375	AO	34,453		09/02/2014	10/01/2022.
02377A AA 6	AM AIRLN 14-1 A 3.70 10/01/26			1	1FE	9,000,000	100.750	9,067,500	9,000,000	9,000,069		69			3.700	3.700	AO	97,125		09/02/2014	10/01/2026.
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023			1	2FE	5,663,809	107.125	6,067,356	5,663,809	5,663,058		62			4.950	4.953	JJ	129,276	268,677	07/24/2013	01/15/2023.
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020			1	6FE	688,044	101.500	718,900	708,276	690,798	(671)	1,918			15.000	15.670	AO	22,429	75,107	10/15/2014	04/15/2020.
02554C AA 7	AMER EAGLE NW HSG-A 4.97 12/15/18			1	1FE	1,895,144	104.281	2,002,195	1,920,000	1,908,851		2,251			4.970	5.119	JD	4,241	95,424	04/05/2007	12/15/2018.
02554C AE 9	AMER EAGLE NW HSG-B-WA 5.27 12/15/18			2	1FE	479,362	104.757	513,309	490,000	485,290		953			5.270	5.521	JD	1,148	25,823	02/09/2007	12/15/2018.
02580E CC 5	AMER EXPR BK FSB 6.00 09/13/17				1FE	6,958,280	111.309	7,791,661	7,000,000	6,986,169		4,581			6.000	6.080	MS	126,000	420,000	09/13/2007	09/13/2017.
025816 AW 9	AMERICAN EXPRESS 5.50 09/12/2016				1FE	6,120,978	107.331	6,439,858	6,000,000	6,061,136		(35,699)			5.500	4.852	MS	99,917	330,000	08/31/2012	09/12/2016.
025816 AX 7	AMERICAN EXPRESS 6.15 08/28/2017				1FE	5,999,270	111.365	6,681,880	6,000,000	5,999,760		81			6.150	6.152	FA	126,075	369,000	08/23/2007	08/28/2017.
02581F YE 3	AMER EXPR CENTUR 6.00 09/13/17				1FE	3,990,200	111.343	4,453,715	4,000,000	3,996,759		1,075			6.000	6.033	MS	72,000	240,000	09/10/2007	09/13/2017.
02635P TQ 6	AMER GENL FIN MTN 6.50 09/15/2017				4FE	820,000	105.250	1,052,500	1,000,000	820,000					6.500	7.927	MS	19,139	65,000	08/31/2012	09/15/2017.
02666Q G7 2	AMER HONDA FIN 3.875 09/21/2020 MTN				1FE	8,973,080	106.942	9,624,772	9,000,000	8,983,338		2,552			3.875	3.911	MS	96,875	348,750	09/15/2010	09/21/2020.
02666Q J7 9	AMER HONDA FIN 3.80 09/20/2021				1FE	10,204,200	106.299	10,629,945	10,000,000	10,151,705		(19,918)			3.800	3.542	MS	106,611	380,000	03/30/2012	09/20/2021.
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023			1	1FE	35,958,159	100.008	36,353,010	36,350,000	36,010,332		34,909			3.070	3.219	MON	49,598	1,115,945	07/10/2013	03/15/2023.
03027X AA 8	AMERICAN TOWER 4.70 03/15/2022			1	2FE	3,992,400	104.817	4,192,688	4,000,000	3,994,181		664			4.700	4.724	MS	55,356	188,000	03/07/2012	03/15/2022.
03073E AJ 4	AMERISOURCEBERGEN 3.50 11/15/2021			1	1FE	4,998,580	103.115	5,155,730	5,000,000	4,998,913		127			3.500	3.503	MN	22,361	175,000	11/08/2011	11/15/2021.
03073E AL 9	AMERISOURCEBERGEN 3.40 05/15/2024			1	1FE	7,977,200	100.126	8,010,062	8,000,000	7,978,340		1,140			3.400	3.434	MN	34,756	130,711	05/19/2014	05/15/2024.
03076C AB 2	AMERIPRISE FINL 5.65 11/15/2015			1	1FE	5,665,720	104.023	5,883,534	5,656,000	5,657,067		(1,163)			5.650	5.628	MN	40,833	319,564	11/18/2005	11/15/2015.
03076C AF 3	AMERIPRISE FINL 4.00 10/15/2023			1	1FE	41,068,828	105.652	43,183,183	40,873,000	41,053,792		(15,621)			4.000	3.939	AO	345,150	1,812,036	11/07/2013	10/15/2023.
03076C AG 1	AMERIPRISE FINL 3.70 10/15/2024			1	1FE	7,972,480	102.439	8,195,092	8,000,000	7,973,242		762			3.700	3.741	AO	84,689		09/15/2014	10/15/2024.
031162 AV 2	AMGEN INC 5.85 06/01/2017			1	2FE	6,556,080	110.238	6,614,276	6,000,000	6,192,772		(74,007)			5.850	4.433	JD	29,250	351,000	08/04/2009	06/01/2017.
031162 AZ 3	AMGEN INC 5.7 02/01/19			1	2FE	17,191,974	112.330	18,851,147	16,782,000	16,979,306		(42,710)			5.700	5.373	FA	398,573	956,574	07/28/2009	02/01/2019.
031162 BG 4	AMGEN INC 4.10 06/15/2021			1	2FE	4,987,100	107.223	5,361,154	5,000,000	4,990,998		1,194			4.100	4.132	JD	9,111	205,000	06/27/2011	06/15/2021.
032166 AR 1	AMSOUTH BANK AI 5.20 04/01/2015				2FE	8,610,834	100.928	8,654,602	8,575,000	8,578,897		(15,322)			5.200	5.014	AO	111,475	445,900	08/31/2012	04/01/2015.
034863 AD 2	ANGLO AMERICAN 4.45 09/27/2020		R	1	2FE	8,014,130	105.296	8,423,662	8,000,000	8,008,845		(1,329)			4.450	4.428	MS	92,956	356,000	09/20/2010	09/27/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
034863 AG 5	ANGLO AMERICAN 4.125 09/27/2022		R	1	2FE	4,962,400	98.939	4,946,947	5,000,000	4,969,589		3,261			4.125	4.218	MS	53,854	206,250	09/20/2012	09/27/2022.
03512T AC 5	ANGLOGOLD HOLDINGS 5.125 08/01/2022		R	1	3FE	4,969,900	91.000	4,550,000	5,000,000	4,975,840		2,540			5.125	5.203	FA	106,771	256,250	07/25/2012	08/01/2022.
035229 DD 2	ANHEUSER-BUSCH 5.50 01/15/2018			1	1FE	1,991,800	111.144	2,222,876	2,000,000	1,997,129		845			5.500	5.552	JJ	50,722	110,000	11/27/2007	01/15/2018.
03523T AN 8	ANHEUSER-BUSCH 5.375 01/15/2020			1	1FE	11,921,400	113.272	13,592,640	12,000,000	11,957,703		7,115			5.375	5.456	JJ	297,417	645,000	10/13/2009	01/15/2020.
03523T BE 7	ANHEUSER-BUSCH 7.75 01/15/2019			1	1FE	4,996,150	121.118	6,055,876	5,000,000	4,998,119		383			7.750	7.761	JJ	178,681	387,500	01/07/2009	01/15/2019.
03523T BH 0	ANHEUSER-BUSCH 6.875 11/15/2019			1	1FE	2,490,600	120.176	3,004,399	2,500,000	2,494,811		869			6.875	6.926	MN	21,962	171,875	05/12/2009	11/15/2019.
035242 AA 4	ANHEUSER-BUSCH 2.625 01/17/2023			1	1FE	7,947,760	97.035	7,762,823	8,000,000	7,956,906		4,736			2.625	2.700	JJ	95,667	210,000	01/14/2013	01/17/2023.
037389 AW 3	AON CORP 5 09/30/20			1	2FE	11,002,320	111.633	12,279,588	11,000,000	11,001,720		(260)			5.000	4.997	MS	139,028	550,000	09/08/2010	09/30/2020.
037411 AS 4	APACHE CORP 5.625 01/15/2017			1	2FE	18,005,270	108.123	19,462,082	18,000,000	18,001,347		(609)			5.625	5.621	JJ	466,875	1,012,500	05/21/2007	01/15/2017.
037411 AZ 8	APACHE CORP 3.25 04/15/2022			1	1FE	7,213,463	98.316	7,116,087	7,238,000	7,219,399		2,224			3.250	3.290	AO	49,661	235,235	04/03/2012	04/15/2022.
03765H AA 9	APOLLO MNGMT HLD 4.00 05/30/2024			1	1FE	17,944,310	102.011	18,362,007	18,000,000	17,946,997		2,687			4.000	4.038	MN	62,000	360,000	07/03/2014	05/30/2024.
037833 AK 6	APPLE INC 2.40 05/03/2023			1	1FE	18,106,800	96.946	19,389,128	20,000,000	18,303,526		171,788			2.400	3.586	MN	77,333	480,000	11/05/2013	05/03/2023.
037833 AS 9	APPLE INC 3.45 05/06/2024			1	1FE	11,989,920	104.768	12,572,184	12,000,000	11,990,479		559			3.450	3.460	MN	63,250	207,000	04/29/2014	05/06/2024.
038222 AF 2	APPLIED MATERIAL 4.30 06/15/2021			1	1FE	12,972,570	108.637	14,122,832	13,000,000	12,981,095		2,489			4.300	4.326	JD	24,844	559,000	06/01/2011	06/15/2021.
03838W AA 9	AQUARION COMPANY 4.00 08/15/2024			1	2FE	11,949,360	99.493	11,939,212	12,000,000	11,950,711		1,351			4.000	4.052	FA	166,667		08/19/2014	08/15/2024.
03938L AU 8	ARCELORMITTAL 5.50 03/01/2021		R	1	3FE	6,954,990	103.500	7,245,000	7,000,000	6,969,443		3,977			6.000	6.086	MS	140,000	420,000	02/28/2011	03/01/2021.
03938L AW 4	ARCELORMITTAL 4.50 02/25/2017		R	1	3FE	2,990,730	103.500	3,105,000	3,000,000	2,995,767		1,820			5.000	5.070	FA	52,500	150,000	02/23/2012	02/25/2017.
039483 BB 7	ARCHER-DANIELS 4.479 03/01/2021			1	1FE	5,036,450	110.474	5,523,718	5,000,000	5,024,618		(3,408)			4.479	4.387	MS	74,650	223,950	03/30/2011	03/01/2021.
04010L AN 3	ARES CAPITAL CORP 4.00 11/30/2018			1	2FE	26,451,280	105.082	27,846,749	26,500,000	26,463,680		9,625			4.875	4.913	MN	111,245	1,331,349	01/23/2014	11/30/2018.
04015C AA 6	ARES FIN CO LLC 4.00 10/08/2024			1	1FE	16,705,560	98.456	16,737,495	17,000,000	16,711,089		5,529			4.000	4.214	AO	156,778		10/01/2014	10/08/2024.
040555 CL 6	ARIZONA PUB SERV 8 03/01/19			1	1FE	3,997,800	125.811	5,032,442	4,000,000	3,998,908		209			8.750	8.758	MS	116,667	350,000	02/23/2009	03/01/2019.
040555 CQ 5	ARIZONA PUB SERV 3.35 06/15/2024			1	1FE	6,993,560	103.242	7,226,947	7,000,000	6,993,839		279			3.350	3.361	JD	10,422	115,296	06/09/2014	06/15/2024.
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024			1	1	1,470,388	106.188	1,561,376	1,470,388	1,470,388					4.950	5.001	MON	3,235	72,784	10/06/2009	10/15/2024.
042735 BA 7	ARROW ELECTRONIC 6 04/01/20			1	2FE	2,999,070	112.550	3,376,509	3,000,000	2,999,468		84			6.000	6.004	AO	45,000	180,000	09/23/2009	04/01/2020.
042735 BC 3	ARROW ELECTRONIC 4.50 03/01/2023			1	2FE	2,976,060	103.277	3,098,309	3,000,000	2,979,768		2,000			4.500	4.600	MS	45,000	135,000	02/12/2013	03/01/2023.
04273W AA 9	ARROW ELECTRONIC 3.375 11/01/15			1	2FE	4,982,500	101.838	5,091,899	5,000,000	4,996,870		3,644			3.375	3.452	MN	28,125	168,750	10/29/2010	11/01/2015.
045487 AB 1	ASSOC BANC-CORP 4.25 01/15/2025			1	2FE	18,932,930	99.873	18,975,900	19,000,000	18,934,007		1,077			4.250	4.292	JJ	107,667		11/05/2014	01/15/2025.
045488 AC 7	ASSOC BANC-CORP 5.125 03/28/2016			1	2FE	12,588,680	104.389	13,153,001	12,600,000	12,596,561		2,298			5.125	5.145	MS	166,819	645,750	03/29/2011	03/28/2016.
046003 JU 4	ASSOCIATES CORP 6.95 11/01/18				1FE	2,405,426	116.827	2,336,541	2,000,000	2,136,164		(31,511)			6.950	4.977	MN	23,167	139,000	04/01/2004	11/01/2018.
04621W AC 4	ASSURED GUARANTY 5.00 07/01/2024			1	2FE	5,987,700	104.819	6,289,114	6,000,000	5,988,322		622			5.000	5.026	JJ	159,167		06/17/2014	07/01/2024.
04621X AF 5	ASSURANT INC 4.00 03/15/2023			1	2FE	4,981,750	102.427	5,121,365	5,000,000	4,984,411		1,573			4.000	4.045	MS	58,889	200,000	03/25/2013	03/15/2023.
046265 AF 1	ASTORIA FINL 5.00 06/19/2017			1	2FE	4,500,000	105.535	4,749,084	4,500,000	4,500,000					5.000	5.000	JD	7,500	225,000	06/14/2012	06/19/2017.
048303 CE 9	ATLANTIC CITY ELEC 4.35 04/01/2021			1	1FE	1,996,960	107.600	2,151,991	2,000,000	1,997,941		281			4.350	4.369	AO	21,750	87,000	03/29/2011	04/01/2021.
048303 CF 6	ATLANTIC CITY ELECTRIC 3.375 09/01/2024			1	1FE	6,996,990	101.076	7,075,347	7,000,000	6,997,101		111			3.375	3.380	MS	82,688		08/18/2014	09/01/2024.
048677 AA 6	ATLANTIC MARINE 5.535 06/01/2022			1	1FE	1,178,835	108.878	1,177,516	1,081,500	1,158,048		(8,451)			5.535	4.418	JD	4,988	59,861	04/27/2012	06/01/2022.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018			1	3	685,100	100.750	684,571	679,475	731,086		(1,929)			7.380	4.710	MON	4,039	49,799	04/08/2011	01/02/2018.
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019				3	1,734,358	102.375	1,777,771	1,736,529	1,733,634		488			7.200	7.358	MON	10,072	125,030	08/25/2010	01/02/2019.
049164 BE 5	ATLAS AIR 00-A 8.707 01/02/2019			1	3	554,416	103.750	550,437	530,542	564,215		(5,630)			8.707	6.988	MON	3,721	46,194	08/02/2011	01/02/2019.
05115E AB 6	AUGUSTA FNDG IV 6.9 11/15/15				3Z	899,406	99.661	892,354	895,389	892,371		3,176			6.900	7.466	MN	7,894	61,782	02/14/2014	11/15/2015.
05178R AA 3	AURORA MILITARY 5.32 12/15/2020			1	1FE	2,549,391	108.525	2,707,699	2,495,000	2,529,549		(4,853)			5.320	5.048	JD	5,899	132,734	07/01/2010	12/15/2020.
05178T AA 9	AURORA MILITARY 5.82 07/15/2034			1	1FE	1,000,000	90.487	904,866	1,000,000	999,973		1			5.820	5.820	JJ	26,837	58,200	06/28/2011	07/15/2034.
052528 AH 9	AUST & NZ BANK 4.50 03/19/2024		R		1FE	8,987,760	102.159	9,194,277	9,000,000	8,988,535		775			4.500	4.517	MS	114,750	202,500	03/12/2014	03/19/2024.
05252A BK 6	AUST & NZ BANK 4.875 01/12/2021		R		1FE	8,978,130	112.869	10,158,230	9,000,000	8,985,570		2,011			4.875	4.906	JJ	205,969	438,750	01/05/2011	01/12/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05329W AJ 1	AUTONATION INC 6.75 04/15/18			1	2FE	4,621,690	111.875	5,258,125	4,700,000	4,662,339		9,862			6.750	7.027	AO	66,975	317,250	06/09/2010	04/15/2018.
05367A AD 5	AVIATION CAPITAL 6.75 04/06/2021			1	2FE	9,000,000	112.863	10,157,671	9,000,000	9,000,000					6.750	6.750	AO	143,438	607,500	03/30/2011	04/06/2021.
05379B AP 2	AVISTA CORP 5.125 04/01/22			1	1FE	3,990,800	114.609	4,584,345	4,000,000	3,994,023		665			5.125	5.150	AO	51,250	205,000	09/15/2009	04/01/2022.
053807 AQ 6	AVNET INC 5.875 06/15/2020			1	2FE	4,973,650	111.912	5,595,603	5,000,000	4,983,671		2,468			5.875	5.946	JD	13,056	293,750	06/17/2010	06/15/2020.
054303 BA 9	AVON PRODUCTS 5.00 03/15/2023			1	3FE	14,124,120	90.641	12,689,804	14,000,000	14,106,233		(10,133)			5.000	4.886	MS	206,111	700,000	03/14/2013	03/15/2023.
054937 AE 7	BB&T CORPORATION 5.20 12/23/2015				1FE	22,492,140	104.007	23,921,546	23,000,000	22,941,120		56,953			5.200	5.472	JD	26,578	1,196,000	09/28/2007	12/23/2015.
054937 AG 2	BB&T CORPORATION 4.90 06/30/2017				1FE	11,476,750	107.816	12,937,907	12,000,000	11,849,475		54,708			4.900	5.443	JD	1,633	588,000	05/21/2007	06/30/2017.
05523R AB 3	BAE SYSTEMS PLC 4.75 10/11/2021		R	1	2FE	10,988,780	110.161	12,117,692	11,000,000	10,991,838		999			4.750	4.763	AO	116,111	522,500	10/05/2011	10/11/2021.
05523U AK 6	BAE SYSTEMS HLDG 3.80 10/07/2024			1	2FE	6,979,210	102.383	7,166,810	7,000,000	6,979,613		403			3.800	3.836	AO	62,067		09/30/2014	10/07/2024.
05541V AE 6	BG ENERGY CAPITAL PLC 4.00 10/15/2021		R	1	1FE	7,338,170	104.543	7,318,036	7,000,000	7,251,831		(32,464)			4.000	3.402	AO	59,111	280,000	04/02/2012	10/15/2021.
055451 AH 1	BHP FINANCE USA 6.50 04/01/2019		R		1FE	8,971,110	117.382	10,564,409	9,000,000	8,985,534		2,867			6.500	6.544	AO	146,250	585,000	03/18/2009	04/01/2019.
055451 AU 2	BHP FINANCE USA 3.85 09/30/2023		R	1	1FE	3,995,080	105.511	4,220,434	4,000,000	3,995,599		416			3.850	3.865	MS	38,928	154,000	09/25/2013	09/30/2023.
05565Q BU 1	BP CAPITAL MKT PLC 3.561 11/01/2021		R	1	1FE	4,085,985	102.108	4,084,302	4,000,000	4,065,936		(8,743)			3.561	3.284	MN	23,740	142,440	08/31/2012	11/01/2021.
05565Q CJ 5	BP CAPITAL PLC 3.994 09/26/2023		R	1	1FE	5,000,000	102.496	5,124,810	5,000,000	5,000,000					3.994	3.994	MS	52,699	199,700	09/23/2013	09/26/2023.
05565Q CP 1	BP CAPITAL PLC 3.814 02/10/2024		R	1	1FE	8,000,000	100.841	8,067,303	8,000,000	8,000,000					3.814	3.814	FA	119,505	152,560	02/05/2014	02/10/2024.
05565Q CS 5	BP CAPITAL PLC 3.535 11/04/2024		R	1	1FE	5,000,000	98.131	4,906,540	5,000,000	5,000,000					3.535	3.535	MN	27,985		10/30/2014	11/04/2024.
05567Y AA 7	BURLINGTON NORTH 4.967 04/01/2023			1	1FE	1,931,505	108.809	2,101,651	1,931,505	1,931,505					4.967	4.967	AO	23,984	95,938	09/26/2005	04/01/2023.
05568D AA 2	BNSF RAILWAY CO 2006-3 5.342 04/01/2024				1FE	1,534,396	110.051	1,746,966	1,587,416	1,544,335		8,566			5.342	5.499	AO	21,200	84,800	05/26/2009	04/01/2024.
05569A AB 5	BP AMI LEASING 5.523 05/08/2019			1	1FE	8,000,000	112.443	8,995,432	8,000,000	8,000,000					5.523	5.523	MN	65,049	441,840	05/01/2009	05/08/2019.
05578D AG 7	BPCE 4.00 04/15/2024				1FE	11,999,040	104.541	12,544,956	12,000,000	11,999,094		54			4.000	4.001	AO	101,333	240,000	04/09/2014	04/15/2024.
05578Q AD 5	BPCE 4.50 03/15/2025		R		2FE	7,886,160	97.804	7,824,322	8,000,000	7,888,669		2,509			4.500	4.673	MS	106,000		09/08/2014	03/15/2025.
05607M AA 5	BAA FUNDING LTD 4.875 07/15/2021		R		1FE	9,919,000	110.820	11,082,048	10,000,000	9,943,087		7,201			4.875	4.978	JJ	224,792	487,500	06/22/2011	07/15/2021.
057224 BC 0	BAKER HUGHES INC 3.20 08/15/2021			1	1FE	6,981,160	100.926	7,064,845	7,000,000	6,986,849		1,754			3.200	3.232	FA	84,622	224,000	08/11/2011	08/15/2021.
06051G EE 5	BANK OF AMER CRP 5.875 01/05/2021				1FE	2,977,920	116.305	3,489,160	3,000,000	2,985,324		1,976			5.875	5.973	JJ	86,167	176,250	12/16/2010	01/05/2021.
06051G EH 8	BANK OF AMER CRP MTN 5.00 05/13/2021				1FE	7,050,190	111.279	7,789,552	7,000,000	7,037,557		(4,919)			5.000	4.901	MN	46,667	350,000	04/02/2012	05/13/2021.
06051G EU 9	BANK OF AMER CRP MTN 3.30 01/11/2023				1FE	1,988,880	99.763	1,995,267	2,000,000	1,990,790		984			3.300	3.366	JJ	31,167	66,000	01/08/2013	01/11/2023.
06051G FB 0	BANK OF AMER CRP MTN 4.125 01/22/2024				1FE	6,994,890	105.015	7,351,083	7,000,000	6,995,296		406			4.125	4.134	JJ	127,531	145,177	01/15/2014	01/22/2024.
06051G FF 1	BANK OF AMER CRP 4.00 04/01/2024				1FE	8,966,250	104.123	9,371,027	9,000,000	8,968,343		2,093			4.000	4.046	AO	90,000	180,000	03/27/2014	04/01/2024.
06051G FH 7	BANK OF AMER CRP MTN 4.20 08/26/2024				2FE	12,990,510	102.033	13,264,342	13,000,000	12,990,778		268			4.200	4.209	FA	189,583		08/21/2014	08/26/2024.
06053F AA 7	BANK OF AMER CRP 4.10 07/24/2023				1FE	14,942,250	105.277	15,791,550	15,000,000	14,948,555		5,165			4.100	4.148	JJ	268,208	616,708	11/08/2013	07/24/2023.
064057 BD 3	BANK OF NY MELLO 5.50 12/01/2017				1FE	9,962,900	109.929	10,992,913	10,000,000	9,988,036		3,683			5.500	5.545	JD	45,833	550,000	01/16/2007	12/01/2017.
06406H BY 4	BANK OF NY MELLON 3.55 09/23/2021			1	1FE	6,995,310	104.534	7,317,413	7,000,000	6,996,667		431			3.550	3.558	MS	67,647	248,500	09/16/2011	09/23/2021.
06406H CQ 0	BANK OF NY MELLON MTN 3.95 11/18/2025			1	1FE	27,631,221	106.894	29,221,498	27,337,000	27,624,834		(6,755)			3.950	3.828	MN	128,977	915,156	07/31/2014	11/18/2025.
06406H CX 5	BANK OF NY MELLON MTN 3.25 09/11/2024			1	1FE	8,968,770	100.544	9,049,001	9,000,000	8,969,584		814			3.250	3.291	MS	89,375		09/04/2014	09/11/2024.
064255 AR 3	BK TOKYO-MITSUBISHI UFJ 4.10 09/09/2023		R		1FE	18,925,900	107.600	20,444,091	19,000,000	18,933,980		6,196			4.100	4.148	MS	242,356	779,000	09/03/2013	09/09/2023.
064255 AW 2	BK TOKYO-MITSUBISHI UFJ 3.75 03/10/2024		R		1FE	11,974,200	103.745	12,449,388	12,000,000	11,975,948		1,748			3.750	3.776	MS	138,750	225,000	03/04/2014	03/10/2024.
06541E AA 0	BANK UNITED 8 03/15/09 MTNA				6*	3,179,450			4,000,000						8.000	6,000.000	MS			08/31/2012	03/15/2009.
066836 AA 5	BAPTIST HEALTH 4.59 08/15/21			1	1FE	5,011,320	109.817	5,490,873	5,000,000	5,007,686		(976)			4.590	4.563	FA	86,700	229,500	05/10/2011	08/15/2021.
067316 AC 3	BACARDI LTD 4.50 01/15/2021		R	1	2FE	3,991,760	108.173	4,326,908	4,000,000	3,994,546		769			4.500	4.526	JJ	83,000	180,000	01/18/2011	01/15/2021.
067383 AC 3	CR BARD INC 4.40 01/15/2021			1	1FE	3,971,280	109.838	4,393,528	4,000,000	3,981,364		2,632			4.400	4.489	JJ	81,156	176,000	12/15/2010	01/15/2021.
06738E AC 9	BARCLAYS PLC 4.375 09/11/2024		R		3FE	9,984,800	96.555	9,655,478	10,000,000	9,985,175		375			4.375	4.394	MS	133,681		09/04/2014	09/11/2024.
06739F HV 6	BARCLAYS PLC BKNT 3.75 05/15/2024		R		1FE	19,993,400	102.913	20,582,592	20,000,000	19,993,747		347			3.750	3.754	MN	95,833	375,000	05/12/2014	05/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06739G BP 3	BARCLAYS BK PLC 5.14 10/14/2020		R	1	2FE	1,961,301	108.638	2,172,763	2,000,000	1,975,276		3,441			5.140	5.387	AO	21,988	102,800	08/31/2012	10/14/2020.
06740L 8C 2	BARCLAYS BK PLC 7.625 11/21/2022 (COCO)		R		3FE	8,082,500	109.585	8,766,817	8,000,000	8,070,696		(6,455)			7.625	7.474	MN	67,778	610,000	01/11/2013	11/21/2022.
067901 AB 4	BARRICK GOLD COR 6.95 04/01/19		I.	1	2FE	3,939,720	114.124	4,564,963	4,000,000	3,969,263		5,995			6.950	7.163	AO	69,500	278,000	03/19/2009	04/01/2019.
067901 AL 2	BARRICK GOLD CORP 3.85 04/01/2022		I.	1	2FE	4,997,150	96.281	4,814,060	5,000,000	4,997,820		256			3.850	3.857	AO	48,125	192,500	03/29/2012	04/01/2022.
067901 AQ 1	BARRICK GOLD CORP 4.10 05/01/2023		I.	1	2FE	5,987,820	97.500	5,850,000	6,000,000	5,989,514		1,035			4.100	4.125	MN	41,000	246,000	04/29/2013	05/01/2023.
06849R AF 9	BARRICK NA FIN 4.40 05/30/2021			1	2FE	4,996,800	101.019	5,050,950	5,000,000	4,998,007		264			4.400	4.407	MN	18,944	220,000	05/24/2011	05/30/2021.
06849U AC 9	BARRICK PD AU FI 4.95 01/15/2020		R	1	2FE	4,951,700	107.273	5,363,667	5,000,000	4,972,953		4,603			4.950	5.073	JJ	114,125	247,500	10/13/2009	01/15/2020.
071813 AU 3	BAXTER INTL 4.625 3/15/2015			1	1FE	11,279,080	100.812	12,097,488	12,000,000	11,983,039		80,534			4.625	5.331	MS	163,417	555,000	08/20/2003	03/15/2015.
071813 AW 9	BAXTER INTL 5.90 09/01/2016			1	1FE	1,993,440	107.680	2,153,599	2,000,000	1,998,657		746			5.900	5.943	MS	39,333	118,000	08/03/2006	09/01/2016.
071813 BA 6	BAXTER INTL 4.50 08/15/19			1	1FE	2,989,980	109.545	3,286,347	3,000,000	2,994,793		991			4.500	4.542	FA	51,000	135,000	08/17/2009	08/15/2019.
071813 BC 2	BAXTER INTL 4.25 03/15/20			1	1FE	1,992,240	107.536	2,150,730	2,000,000	1,995,567		745			4.250	4.298	MS	25,028	85,000	03/04/2010	03/15/2020.
071813 BL 2	BAXTER INTL 3.20 06/15/2023			1	1FE	18,572,539	100.412	18,701,780	18,625,000	18,576,485		2,651			3.200	3.223	JD	26,489	596,000	06/19/2013	06/15/2023.
07274E AG 8	BAYER US FINANCE 3.375 10/08/2024			1	1FE	7,920,880	101.337	8,106,965	8,000,000	7,922,420		1,540			3.375	3.493	AO	62,250		10/01/2014	10/08/2024.
07330M AA 5	BRANCH BKG & TR 3.80 10/30/2026			1	1FE	16,958,520	101.481	17,251,741	17,000,000	16,959,474		954			3.800	3.825	AO	165,089		09/22/2014	10/30/2026.
073902 PN 2	BEAR STEARNS CO 5.55 01/22/2017				1FE	4,726,700	107.716	5,385,821	5,000,000	4,926,892		32,291			5.550	6.319	JJ	122,563	277,500	06/21/2007	01/22/2017.
075887 BF 5	BECTON DICKINSON 3.734 12/15/2024			1	2FE	5,000,000	102.848	5,142,421	5,000,000	5,000,000					3.734	3.734	JD	8,298		12/04/2014	12/15/2024.
079867 AQ 0	BELLSOUTH TELEC 6.3 12/15/15				1FE	447,407	103.351	437,279	423,100	425,988		(3,947)			6.300	5.311	JD	1,185	26,655	12/09/2002	12/15/2015.
081437 AH 8	BEMIS CO INC 4.50 10/15/2021			1	2FE	3,974,120	109.170	4,366,799	4,000,000	3,981,287		2,302			4.500	4.581	AO	38,000	180,000	09/27/2011	10/15/2021.
084423 AM 4	BERKLEY (WR) 5.60 05/15/2015			1	2FE	3,937,305	101.731	4,069,223	4,000,000	3,995,202		12,271			5.600	5.933	MN	28,622	224,000	06/25/2009	05/15/2015.
084664 BQ 3	BERKSHIRE HATH 4.250 01/15/2021	SD		1	1FE	14,946,750	109.885	16,482,723	15,000,000	14,965,269		4,940			4.250	4.294	JJ	293,958	637,500	01/03/2011	01/15/2021.
084664 BT 7	BERKSHIRE HATHWAY 3.00 05/15/2022			1	1FE	6,946,170	101.361	7,095,237	7,000,000	6,958,761		4,910			3.000	3.090	MN	26,833	210,000	05/08/2012	05/15/2022.
084670 BJ 6	BERKSHIRE HATHWAY 3.00 02/11/2023			1	1FE	3,966,160	101.048	4,041,934	4,000,000	3,971,783		3,017			3.000	3.099	FA	46,667	120,000	01/29/2013	02/11/2023.
08857# AA 1	BEXION PHARMACEUTICALS PIK 4.00 7/31/15			7	5Z*	307,211	100.157	307,683	307,200	307,186		(24)			4.000	3.969	JUL	5,185	7,211	07/31/2014	07/31/2015.
09064A AF 8	BIOMED REALTY LP 3.85 04/15/2016			1	2FE	4,968,250	103.068	5,153,386	5,000,000	4,991,303		6,455			3.850	3.990	AO	40,639	192,500	03/23/2011	04/15/2016.
092113 AG 4	BLACK HILLS CORP 5.875 07/15/20			1	2FE	5,000,000	114.266	5,713,278	5,000,000	5,000,000					5.875	5.875	JJ	135,451	293,750	07/13/2010	07/15/2020.
09247X AC 5	BLACKROCK INC 6.25 09/15/2017			1	1FE	11,903,520	111.937	13,432,408	12,000,000	11,967,678		10,635			6.250	6.360	MS	220,833	750,000	09/12/2007	09/15/2017.
09247X AE 1	BLACKROCK INC 5.00 12/10/2019			1	1FE	5,983,680	112.959	6,777,545	6,000,000	5,990,926		1,580			5.000	5.035	JD	17,500	300,000	12/07/2009	12/10/2019.
09247X AH 4	BLACKROCK INC 4.25 05/24/2021			1	1FE	20,331,545	110.426	22,085,234	20,000,000	20,236,178		(32,253)			4.250	4.037	MN	87,361	850,000	12/20/2011	05/24/2021.
09256B AD 9	BLACKSTONE HLDGS 4.75 02/15/2023			1	1FE	35,723,610	109.021	37,312,482	34,225,000	35,592,816		(130,892)			4.750	4.163	FA	614,149	1,591,250	05/12/2014	02/15/2023.
096629 AA 8	BOARDWALK PIPELINE 5.50 2/01/2017			1	2FE	1,993,340	105.523	2,110,464	2,000,000	1,998,527		650			5.500	5.538	FA	45,833	110,000	01/12/2005	02/01/2017.
096630 AA 6	BOARDWALK PIPELINE 5.875 11/15/2016			1	2FE	1,953,739	105.897	2,058,629	1,944,000	1,946,992		(1,473)			5.875	5.787	MN	14,594	114,210	09/09/2009	11/15/2016.
097014 AL 8	BOEING CAP CORP 4.7 10/27/19			1	1FE	6,995,030	111.298	7,790,894	7,000,000	6,997,316		485			4.700	4.709	AO	58,489	329,000	10/22/2009	10/27/2019.
097023 AW 5	BOEING CO 6 03/15/19			1	1FE	492,330	115.417	577,086	500,000	496,202		769			6.000	6.208	MS	8,833	30,000	03/11/2009	03/15/2019.
097023 AY 1	BOEING CO 3 02/15/15			1	1FE	7,436,775	100.320	7,524,005	7,500,000	7,498,479		12,281			3.500	3.669	FA	99,167	262,500	07/23/2009	02/15/2015.
09751W AA 9	BOLDINI LTD 3.6 07/19/35		R	1	1FE	7,100,402	107.414	7,519,000	7,000,000	7,084,614		(6,880)			3.600	3.458	JJ	113,400	252,000	08/31/2012	07/19/2035.
10112R AS 3	BOSTON PROP LP 4.125 05/15/2021			1	2FE	5,955,600	106.145	6,368,684	6,000,000	5,970,753		3,925			4.125	4.213	MN	31,625	247,500	11/08/2010	05/15/2021.
101137 AD 9	BOSTON SCIENTIFC 5.125 01/12/2017			1	2FE	8,940,330	106.463	9,581,629	9,000,000	8,986,073		6,295			5.125	5.206	JJ	216,531	461,250	12/20/2005	01/12/2017.
10138M AK 1	BOTTLING GROUP 5 01/15/19			1	1FE	4,969,950	111.762	5,588,104	5,000,000	4,985,951		3,052			5.125	5.203	JJ	118,160	256,250	01/14/2009	01/15/2019.
10510K AA 5	BRAMBLES USA INC 5.35 04/01/2020			1	2FE	3,998,760	112.053	4,482,123	4,000,000	3,998,927		173			5.350	5.356	AO	53,500	214,000	03/24/2010	04/01/2020.
10513K AA 2	BRANCH BANKING & T 5.625 09/15/2016				1FE	10,093,300	107.103	10,710,316	10,000,000	10,020,386		(11,115)			5.625	5.498	MS	165,625	562,500	01/16/2007	09/15/2016.
107015 AA 7	BREMER FINL CORP 5.20 12/30/2024				2FE	22,000,000	100.000	22,000,000	22,000,000	21,999,968		(32)			5.200	5.202	JD	9,533		12/29/2014	12/30/2024.
109641 AG 5	BRINKER INTL INC 3.875 05/15/2023			1	2FE	3,996,040	99.369	3,974,770	4,000,000	3,996,586		339			3.875	3.887	MN	19,806	155,000	05/08/2013	05/15/2023.
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		R	1	1FE	12,719,293	105.291	13,376,796	12,704,634	12,717,046		(1,647)			4.625	4.634	MJSD	17,954	587,589	06/26/2013	06/20/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020		R	1	2FE	4,276,007	106.007	4,532,867	4,276,007	4,275,971		12			5.625	5.665	MJSD	7,349	240,525	06/25/2013	06/20/2020.
111013 AK 4	BRIT SKY BROADCASTING 3.125 11/26/2022		R	1	2FE	3,484,810	97.995	3,429,813	3,500,000	3,487,613		1,359			3.125	3.176	MN	10,634	109,375	11/19/2012	11/26/2022.
111013 AL 2	BRIT SKY BROADCASTING 3.75 09/16/2024		R	1	2FE	4,981,000	100.490	5,024,500	5,000,000	4,981,461		461			3.750	3.796	MS	54,688		09/09/2014	09/16/2024.
111320 AH 0	BROADCOM CORP MTN 3.50 08/01/2024			1	1FE	17,923,960	100.615	18,110,725	18,000,000	17,926,664		2,704			3.500	3.551	FA	266,000		07/31/2014	08/01/2024.
11133T AA 1	BROADRIDGE FINAN 6.125 06/01/2017			1	2FE	206,168	107.253	247,754	231,000	222,365		3,131			6.125	7.854	JD	1,179	14,149	09/26/2008	06/01/2017.
11373M AA 5	BROOKLINE BANCORP 6.00/FLT 09/15/2029			1	2FE	2,500,000	102.000	2,550,000	2,500,000	2,499,997		(3)			6.000	6.000	MS	43,750		09/11/2014	09/15/2029.
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014			1	6	1,561,618	43.500	715,056	1,643,808	103,977		(11,024)	721,395		13.000		JJ			10/26/2010	10/15/2014.
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21			1	4Z	148,714	87.125	149,789	171,924	149,687		972			10.000	13.003	JD	48	8,262	07/07/2014	07/07/2021.
115236 AA 9	BROWN & BROWN 4.20 09/15/2024			1	2FE	4,984,250	101.237	5,061,858	5,000,000	4,984,607		357			4.200	4.239	MS	60,083		09/15/2014	09/15/2024.
11778B AA 0	BSKYB FINANCE UK PLC 5.625 10/15/2015		R	1	2FE	13,860,500	103.701	14,518,164	14,000,000	13,985,549		17,451			5.625	5.761	AO	166,250	787,500	11/29/2006	10/15/2015.
118230 AE 1	BUCKEYE PARTNERS 5.125 07/01/2017			1	2FE	4,990,700	106.126	5,306,308	5,000,000	4,997,573		888			5.125	5.146	JJ	128,125	256,250	06/27/2005	07/01/2017.
118230 AJ 0	BUCKEYE PARTNERS 4.875 02/01/2021			1	2FE	3,984,800	104.980	4,199,195	4,000,000	3,990,017		1,377			4.875	4.923	FA	81,250	195,000	01/04/2011	02/01/2021.
118230 AK 7	BUCKEYE PARTNERS 4.15 07/01/2023			1	2FE	4,990,500	97.941	4,897,041	5,000,000	4,991,846		784			4.150	4.173	JJ	103,750	219,604	06/03/2013	07/01/2023.
118230 AN 1	BUCKEYE PARTNERS 4.35 10/15/2024			1	2FE	2,994,750	97.471	2,924,124	3,000,000	2,994,950		200			4.350	4.371	AO	39,513		09/09/2014	10/15/2024.
120568 AQ 3	BUNGE LTD FIN 5.10 07/15/2015		R	1	2FE	4,993,750	102.162	5,108,078	5,000,000	4,999,580		751			5.100	5.116	JJ	117,583	255,000	07/06/2005	07/15/2015.
120568 AT 7	BUNGE LTD FIN CP 8 06/15/19			1	2FE	999,970	122.992	1,229,922	1,000,000	1,000,000		0			8.500	8.500	JD	3,778	85,000	06/04/2009	06/15/2019.
120568 AU 4	BUNGE LTD FIN CO 4.10 03/15/2016			1	2FE	4,999,550	103.284	5,164,219	5,000,000	4,999,889		88			4.100	4.102	MS	60,361	205,000	03/08/2011	03/15/2016.
12189L AB 7	BUR NTH SANTA FE 3.60 09/01/2020			1	2FE	989,659	104.931	1,033,566	985,000	988,031		(499)			3.600	3.537	MS	11,820	35,460	08/25/2011	09/01/2020.
12189L AT 8	BURLINGTON NORTH SF 3.40 09/01/2024			1	2FE	13,967,940	101.864	14,260,995	14,000,000	13,969,041		1,101			3.400	3.427	MS	175,856		08/11/2014	09/01/2024.
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018			1	1FE	380,151	105.792	438,465	414,460	414,460		116,766			6.230	10.684	JJ	12,839	25,821	10/29/1999	07/02/2018.
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20				1FE	2,377,201	111.887	2,401,404	2,146,283	2,146,283		300,683			7.160	7.160	JJ	76,410	153,674	06/14/2004	01/02/2020.
12189P AJ 1	BNSF 01-1 TRUST 6.727 07/15/2022				1FE	1,139,080	113.180	1,094,482	967,027	1,028,720		(19,165)			6.727	4.395	JJ	29,996	65,052	04/01/2004	07/15/2022.
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022				1FE	705,499	109.757	774,337	705,499	705,893		36			5.943	5.949	JJ	19,333	41,928	06/21/2002	01/15/2022.
12189T AY 0	BURLINGTON NORTH 5.65 05/01/2017			1	2FE	1,999,000	109.771	2,195,424	2,000,000	1,999,740		102			5.650	5.656	MN	18,833	113,000	04/10/2007	05/01/2017.
12189T BC 7	BURLINGTON NORTH 4.70 10/01/2019			1	2FE	4,910,700	110.545	5,527,245	5,000,000	4,950,793		8,989			4.700	4.935	AO	58,750	235,000	02/18/2010	10/01/2019.
124857 AE 3	CBS CORP 4.30 02/15/2021			1	2FE	997,320	107.703	1,077,026	1,000,000	998,244		246			4.300	4.333	FA	16,244	43,000	10/04/2010	02/15/2021.
12527G AC 7	CF INDUSTRIES INC 3.45 06/01/2023			1	2FE	3,694,704	98.392	3,965,190	4,030,000	3,723,161		28,457			3.450	4.549	JD	11,586	139,035	01/09/2014	06/01/2023.
125509 BM 0	CIGNA CORP 5.125 06/15/20			1	2FE	1,989,480	111.446	2,228,929	2,000,000	1,993,709		974			5.125	5.192	JD	4,556	102,500	05/12/2010	06/15/2020.
12572Q AE 5	CME GROUP INC 3.00 09/15/2022			1	1FE	7,975,280	101.693	8,135,470	8,000,000	7,980,358		2,231			3.000	3.036	MS	70,667	240,000	09/05/2012	09/15/2022.
12572X AA 8	CME GROUP INDEX 4.40 03/15/18			1	1FE	7,927,750	108.320	8,665,608	8,000,000	7,967,676		9,147			4.400	4.537	MS	103,644	352,000	03/30/2010	03/15/2018.
126117 AQ 3	CNA FINANCIAL 5.875 08/15/2020			1	2FE	2,990,550	114.128	3,423,845	3,000,000	2,994,052		869			5.875	5.917	FA	66,583	176,250	08/05/2010	08/15/2020.
126117 AR 1	CNA FINANCIAL 5.75 08/15/2021			1	2FE	2,988,780	114.284	3,428,528	3,000,000	2,992,173		945			5.750	5.798	FA	65,167	172,500	02/09/2011	08/15/2021.
12626P AL 7	CRH AMERICA INC 5.75 01/15/2021			1	2FE	4,195,800	115.090	4,603,618	4,000,000	4,134,942		(18,652)			5.750	5.094	JJ	106,056	230,000	07/07/2011	01/15/2021.
126650 AN 0	CVS CAREMARK 6.204 10/10/25			1	2FE	3,277,158	114.266	3,661,302	3,204,180	3,238,489		(6,406)			6.204	5.996	MON	11,596	198,787	09/09/2003	10/10/2025.
126650 AW 0	CVS CAREMARK 5.298 01/11/27			1	2FE	2,787,034	111.127	3,097,139	2,787,034	2,787,040		(1)			5.298	5.357	MON	8,613	147,657	12/09/2004	01/11/2027.
126650 BH 2	CVS CAREMARK 5.75 06/01/17			1	2FE	895,507	110.353	998,694	905,000	902,187		1,054			5.750	5.890	JD	4,336	42,125	05/22/2007	06/01/2017.
126650 BQ 2	CVS CAREMARK 6.943 01/10/2030			1	2FE	6,813,141	121.533	7,051,723	5,802,319	6,750,562		(91,385)			6.943	4.636	MON	23,500	402,855	12/02/2013	01/10/2030.
126650 BV 1	CVS PT TRUST 5.773 01/10/2033				2FE	4,613,483	114.980	5,178,584	4,503,903	4,600,693		(7,300)			5.773	5.553	MON	15,167	260,010	12/20/2011	01/10/2033.
126650 BY 5	CVS CORP 5.926 01/10/2034				2FE	12,252,343	117.802	14,234,463	12,083,371	12,236,043		(11,286)			5.926	5.829	MON	41,770	716,061	08/31/2012	01/10/2034.
12665V AA 0	CVS PASS-THRU TR 2014 4.163 08/10/36				2FE	7,925,355	102.295	8,107,241	7,925,355	7,925,343		(12)			4.163	4.199	MON	19,246	124,641	07/14/2014	08/11/2036.
12673P AE 5	CA INC 4.50 08/15/2023			1	2FE	14,923,740	104.320	15,647,927	15,000,000	14,932,260		6,274			4.500	4.564	FA	255,000	673,125	08/15/2013	08/15/2023.
12686C AZ 2	CABLEVISION SYS 7.75 04/15/18			1	4FE	500,000	110.000	550,000	500,000	500,000					7.750	7.750	AO	8,181	38,750	04/12/2010	04/15/2018.
127055 AG 6	CABOT CORP 5 10/01/16			1	2FE	2,979,660	106.361	3,190,821	3,000,000	2,994,251		3,067			5.000	5.116	AO	37,500	150,000	09/21/2009	10/01/2016.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
127387 AL 2	CADENCE DESIGN 4.375 10/15/2024		..	1	2FE	2,988,420	101.595	3,047,841	3,000,000	2,988,642		222			4.375	4.423	AO	29,896		10/06/2014	10/15/2024.
12738A AA 9	CADENCE FINANCIAL 4.875 06/28/2019		..	1	2FE	4,000,000	100.500	4,020,000	4,000,000	4,000,074		74			4.875	4.875	JD	1,625	104,000	06/06/2014	06/28/2019.
133131 AR 3	CAMDEN PROP TRST 4.625 06/15/2021		..	1	2FE	2,982,120	108.818	3,264,536	3,000,000	2,987,605		1,609			4.625	4.700	JD	6,167	138,750	05/31/2011	06/15/2021.
133131 AS 1	CAMDEN PROP TRST 4.875 06/15/2023		..	1	2FE	4,943,900	110.251	5,512,527	5,000,000	4,957,339		3,967			4.875	5.000	JD	10,833	243,750	05/31/2011	06/15/2023.
13342B AE 5	CAMERON INTERNATIONAL 4.50 06/01/2021		..	1	2FE	4,957,550	105.256	5,262,781	5,000,000	4,970,587		3,859			4.500	4.607	JD	18,750	225,000	05/25/2011	06/01/2021.
136375 BP 6	CANADIAN NATL RR 5.85 11/15/2017		I.	1	1FE	1,993,660	111.899	2,237,978	2,000,000	1,997,916		648			5.850	5.890	MN	14,950	117,000	09/19/2007	11/15/2017.
136375 BT 8	CANADIAN NATL RR 5.55 03/01/19		I.	1	1FE	4,944,050	113.381	5,669,056	5,000,000	4,972,907		5,614			5.550	5.698	MS	92,500	277,500	02/18/2009	03/01/2019.
136375 BV 3	CANADIAN NATL RR 2.85 12/15/2021		I.	1	1FE	6,019,162	102.178	6,130,697	6,000,000	6,015,974		(2,401)			2.850	2.802	JD	7,600	171,000	08/31/2012	12/15/2021.
13643E AG 0	CANADIAN OIL SANDS TR 4.50 04/01/2022		I.	1	2FE	1,984,420	93.790	1,875,800	2,000,000	1,988,036		1,362			4.500	4.598	AO	22,500	90,000	03/26/2012	04/01/2022.
13645R AK 0	CANADIAN PAC LTD 4.45 03/15/2023		I.	1	2FE	7,989,610	109.743	8,779,446	8,000,000	7,992,476		740			4.450	4.464	MS	104,822	356,000	09/21/2010	03/15/2023.
14040H AM 7	CAPITAL ONE FINL 5.50 06/01/2015		..		2FE	4,804,000	101.815	5,090,741	5,000,000	4,988,575		26,353			5.500	6.065	JD	22,917	275,000	04/13/2006	06/01/2015.
14040H AN 5	CAPITAL ONE FINL 6.15 09/01/2016		..		2FE	2,842,440	107.455	3,223,645	3,000,000	2,963,014		20,278			6.150	6.947	MS	61,500	184,500	09/13/2007	09/01/2016.
14040H AR 6	CAPITAL ONE FINL 6.75 09/15/2017		..		2FE	4,988,600	112.654	5,632,708	5,000,000	4,996,230		1,231			6.750	6.781	MS	99,375	337,500	09/05/2007	09/15/2017.
14040H AY 1	CAPITAL ONE FINL 4.75 07/15/2021		..		2FE	9,944,790	110.027	11,002,716	10,000,000	9,960,929		4,973			4.750	4.820	JJ	219,028	475,000	07/21/2011	07/15/2021.
14042E 3Y 4	CAPITAL ONE NA BNKT 2.95 07/23/2021		..		1FE	8,476,030	99.382	8,447,428	8,500,000	8,477,380		1,350			2.950	2.995	JJ	109,355		07/21/2014	07/23/2021.
141781 AX 2	CARGILL INC 6.00 11/27/2017		..	1	1FE	3,981,000	111.824	4,472,964	4,000,000	3,993,271		2,060			6.000	6.064	MN	22,667	240,000	11/19/2007	11/27/2017.
141781 AY 0	CARGILL INC 4.307 05/14/2021		..	1	1FE	17,281,000	110.037	19,015,541	17,281,000	17,281,003		(0)			4.307	4.307	MN	97,172	744,293	05/25/2011	05/14/2021.
141781 G# 5	CARGILL INC 7.28 06-30-23		..		1FE	4,160,345	113.017	4,015,071	3,552,632	3,880,377		(67,179)			7.280	4.893	JD	718	258,632	10/29/2004	06/30/2023.
142339 AE 0	CARLISLE COS INC 5.125 12/15/2020		..	1	2FE	7,964,000	108.958	8,716,657	8,000,000	7,976,479		3,294			5.125	5.183	JD	18,222	410,000	12/06/2010	12/15/2020.
14309U AA 0	CARLYLE HLDGS FINANCE 3.875 02/01/2023		..	1	1FE	20,256,433	102.729	20,905,352	20,350,000	20,266,178		8,470			3.875	3.934	FA	328,568	788,563	07/17/2013	02/01/2023.
144141 CX 4	CAROLINA P & L 5.25 12/15/2015		..	1	1FE	4,982,900	104.416	5,220,792	5,000,000	4,997,979		2,011			5.250	5.294	JD	11,667	262,500	11/28/2005	12/15/2015.
14574X AB 0	CARROLS RESTAURANT 11.25 05/15/2018		..	1	4FE	3,017,500	107.250	3,217,500	3,000,000	3,009,295		(3,297)			11.250	11.097	MN	43,125	337,500	05/24/2012	05/15/2018.
14754D AG 5	CASH AMER INTL 5.75 05/15/2018		..	1	2	6,000,000	104.000	6,240,000	6,000,000	6,000,000					5.750	5.750	MN	44,083	345,000	05/08/2013	05/15/2018.
149123 BQ 3	CATERPILLAR INC 7.90 12/15/2018		..	1	1FE	2,420,240	122.065	2,441,299	2,000,000	2,202,730		(45,242)			7.900	5.041	JD	7,022	158,000	08/21/2009	12/15/2018.
149123 BV 2	CATERPILLAR INC 3.90 05/27/2021		..	1	1FE	7,962,640	108.259	8,660,680	8,000,000	7,974,422		3,445			3.900	3.957	MN	29,467	312,000	05/24/2011	05/27/2021.
149123 CC 3	CATERPILLAR INC 3.40 05/15/2024		..	1	1FE	3,999,320	102.879	4,115,154	4,000,000	3,999,379		59			3.400	3.402	MN	17,378	70,644	05/05/2014	05/15/2024.
14912L 5Q 0	CATERPILLAR FINL MTN 2.625 03/01/2023		..		1FE	2,982,990	98.058	2,941,739	3,000,000	2,985,793		1,536			2.625	2.690	MS	26,250	78,750	02/25/2013	03/01/2023.
14912L 5X 5	CATERPILLAR FINL MTN 3.75 11/24/2023		..		1FE	4,995,900	106.018	5,300,891	5,000,000	4,996,271		339			3.750	3.760	MN	19,271	186,458	11/19/2013	11/24/2023.
14912L 6C 0	CATERPILLAR FINL MTN 3.30 06/09/2024		..		1FE	2,991,390	102.414	3,072,412	3,000,000	2,991,802		412			3.300	3.334	JD	6,050	49,500	06/02/2014	06/09/2024.
14916R AC 8	CATHOLIC HEALTH 2.95 11/01/22		..	1	1FE	10,472,070	98.186	10,309,505	10,500,000	10,476,758		2,598			2.950	2.982	MN	51,625	309,750	10/25/2012	11/01/2022.
14987B AE 3	CC HOLDINGS GS V LLC 3.849 04/15/2023		..	1	2FE	3,000,000	99.681	2,990,423	3,000,000	2,999,893		11			3.849	3.850	AO	24,377	115,470	12/11/2012	04/15/2023.
151020 AE 4	CELGENE CORP 3.95 10/15/2020		..	1	2FE	4,987,250	105.846	5,292,307	5,000,000	4,992,058		1,198			3.950	3.981	AO	41,694	197,500	10/04/2010	10/15/2020.
151020 AH 7	CELGENE CORP 3 08/15/22		..	1	2FE	7,995,920	100.644	8,051,502	8,000,000	7,996,807		364			3.250	3.256	FA	98,222	260,000	08/06/2012	08/15/2022.
151020 AP 9	CELGENE CORP 3.625 05/15/2024		..	1	2FE	9,965,900	101.837	10,183,704	10,000,000	9,967,698		1,798			3.625	3.666	MN	46,319	181,250	05/06/2014	05/15/2024.
15135U AD 1	CENOVUS ENERGY 5.70 10/15/2019		I.	1	2FE	4,996,650	111.244	5,562,181	5,000,000	4,998,356		291			5.700	5.708	AO	60,167	285,000	09/15/2009	10/15/2019.
15189W AC 4	CENTERPOINT ENER 6.125 11/01/2017		..	1	2FE	1,993,160	111.995	2,239,897	2,000,000	1,997,644		740			6.125	6.171	MN	20,417	122,500	10/18/2007	11/01/2017.
15189Y AC 0	CENTERPOINT ENER 6.15 05/01/2016		..	1	2FE	4,982,200	106.634	5,331,679	5,000,000	4,996,914		2,158			6.150	6.199	MN	51,250	307,500	05/15/2006	05/01/2016.
154051 BH 8	CENTRAL MAINE 5.70 06/01/2019		..	1	1FE	3,998,770	112.639	4,505,578	4,000,000	3,999,431		110			5.700	5.704	JD	19,000	228,000	05/27/2009	06/01/2019.
15639K AA 0	CENTRICA PLC 4.00 10/16/2023		R	1	1FE	19,908,520	103.182	20,636,450	20,000,000	19,917,812		7,848			4.000	4.056	AO	166,667	800,000	11/07/2013	10/16/2023.
156700 AL 0	CENTURYLINK INC N 6.00 04/01/2017		..	1	3FE	4,969,200	107.074	5,353,723	5,000,000	4,991,399		3,469			6.000	6.083	AO	75,000	300,000	03/26/2007	04/01/2017.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		..		1	778,480	103.500	805,727	778,480	778,480		(0)			6.410	6.496	MON	4,158	49,901	11/23/2001	12/01/2016.
162809 AA 5	CHECKERS DRIVE-IN 11.00 12/01/2017		..	1	4FE	5,000,000	107.000	5,350,000	5,000,000	5,000,334		(149)			11.000	10.996	JD	45,833	550,000	11/01/2012	12/01/2017.
165167 CK 1	CHESAPEAKE ENERGY 5.375 06/15/2021		..	1	3FE	3,898,225	99.875	4,059,919	4,065,000	3,899,069		844			5.375	6.151	JD	9,711		12/12/2014	06/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
166764 AH 3	CHEVRON CORP 3.191 06/24/2023			1	1FE	5,000,000	102.066	5,103,279	5,000,000	5,000,000					3.191	3.191	JD	3,102	159,550	06/17/2013	06/24/2023.
170228 AB 6	CHITTENDEN 5.80 02/14/2017			1	2FE	2,996,520	99.531	2,985,945	3,000,000	2,999,146		398			0.918	0.933	FMAN	3,673	27,934	02/07/2007	02/14/2017.
171232 AE 1	CHUBB CORP 6.80 11/15/2031			1	1FE	3,616,792	138.176	3,806,749	2,755,000	3,603,182		(13,610)			6.800	4.229	MN	23,938	93,670	08/01/2014	11/15/2031.
171232 AR 2	CHUBB CORP 5.75 05/15/18			1	1FE	2,973,180	112.955	3,388,653	3,000,000	2,989,228		2,812			5.750	5.869	MN	22,042	172,500	05/01/2008	05/15/2018.
17252M AH 3	CINTAS CORP NO.2 6.125 12/01/2017			1	1FE	12,566,000	112.039	14,004,928	12,500,000	12,523,653		(7,225)			6.125	6.053	JD	63,802	765,625	01/09/2008	12/01/2017.
17275R AC 6	CISCO SYSTEMS 5 02/22/16			1	1FE	7,579,670	105.472	7,383,061	7,000,000	7,112,108		(94,155)			5.500	4.049	FA	137,958	385,000	07/28/2009	02/22/2016.
17275R AH 5	CISCO SYSTEMS 4.45 01/15/2020			1	1FE	4,945,400	110.025	5,501,265	5,000,000	4,969,494		5,269			4.450	4.587	JJ	102,597	222,500	12/22/2009	01/15/2020.
172967 EP 2	CITIGROUP INC 6.875 03/05/2038				1FE	361,871	135.963	436,440	321,000	359,766		(768)			6.875	5.911	MS	7,111	22,069	01/24/2012	03/05/2038.
172967 GK 1	CITIGROUP INC 4.05 07/30/2022				2FE	7,000,000	103.130	7,219,134	7,000,000	6,999,951		5			4.050	4.050	JJ	118,913	283,500	02/05/2013	07/30/2022.
172967 GL 9	CITIGROUP INC 3.375 03/01/2023				1FE	7,981,040	100.716	8,057,262	8,000,000	7,984,158		1,657			3.375	3.403	MS	90,000	270,000	02/14/2013	03/01/2023.
172967 GT 2	CITIGROUP INC 3.50 05/15/2023				2FE	3,978,280	97.210	3,888,384	4,000,000	3,981,323		1,884			3.500	3.565	MN	17,889	140,000	05/07/2013	05/15/2023.
172967 HB 0	CITIGROUP INC 5.50 09/13/2025				2FE	7,000,000	110.515	7,736,026	7,000,000	7,000,000					5.500	5.500	MS	115,500	385,000	09/10/2013	09/13/2025.
172967 HD 6	CITIGROUP INC 3.875 10/25/2023				1FE	7,981,600	103.631	8,290,489	8,000,000	7,983,427		1,548			3.875	3.903	AO	56,833	310,000	10/21/2013	10/25/2023.
172967 HT 1	CITIGROUP INC 3.75 06/16/2024				1FE	19,975,200	101.883	20,376,500	20,000,000	19,976,320		1,120			3.750	3.765	JD	31,250	375,000	06/09/2014	06/16/2024.
178566 AC 9	CITY NATIONAL 5.25 09/15/2020			1	1FE	7,979,040	111.137	8,890,970	8,000,000	7,986,753		1,943			5.250	5.284	MS	123,667	420,000	09/08/2010	09/15/2020.
185508 AD 0	CLECO POWER LLC 4.95 07/15/2015			1	2FE	4,985,050	101.645	5,082,273	5,000,000	4,999,001		1,786			4.950	4.988	JJ	114,125	247,500	06/29/2005	07/15/2015.
185508 AF 5	CLECO POWER LLC 6.65 06/15/18			1	2FE	3,985,720	114.493	4,579,727	4,000,000	3,994,053		1,483			6.650	6.699	JD	11,822	266,000	05/29/2008	06/15/2018.
189054 AN 9	CLOROX 5.95 10/15/2017 !			1	2FE	7,946,390	111.569	8,925,514	8,000,000	7,981,760		5,840			5.950	6.040	AO	100,489	476,000	12/13/2007	10/15/2017.
19075Q AB 8	COBANK, ACB 7.875 04/16/2018				1FE	4,000,000	116.398	4,655,913	4,000,000	4,000,000					7.875	7.875	AO	66,500	315,000	04/14/2008	04/16/2018.
191098 AF 9	COCA-COLA BOTTLING 5.30 04/01/2015			1	2FE	4,995,550	100.998	5,049,909	5,000,000	4,999,878		476			5.300	5.310	AO	66,250	265,000	03/21/2003	04/01/2015.
19122T AE 9	COCA-COLA ENTER 3.25 08/19/2021			1	2FE	2,947,380	102.615	3,078,462	3,000,000	2,963,126		4,867			3.250	3.459	FA	35,750	97,500	08/16/2011	08/19/2021.
191241 AD 0	COCA-COLA FEMSA 4.625 02/15/2020		R	1	1FE	3,979,640	108.309	4,332,342	4,000,000	3,988,462		1,951			4.625	4.689	FA	69,889	185,000	02/02/2010	02/15/2020.
191241 AE 8	COCA-COLA FEMSA 3.875 11/26/2023		R	1	1FE	22,658,680	104.837	24,112,607	23,000,000	22,689,815		28,411			3.875	4.057	MN	86,649	891,250	11/19/2013	11/26/2023.
19416Q DN 7	COLGATE PALMOLIVE 3.15 08/05/2015				1FE	3,994,360	101.607	4,064,288	4,000,000	3,999,393		997			3.150	3.176	FA	51,100	126,000	07/31/2009	08/05/2015.
19567P AH 2	COLONIAL GAS CO 6.34 04/07/28				1FE	16,201,360	119.673	16,754,184	14,000,000	15,609,344		(79,569)			7.120	5.854	FA	376,569	996,800	08/31/2012	04/07/2028.
199575 AW 1	COLUMBUS SO PWR 6.05 05/01/18			1	2FE	1,995,480	112.737	2,254,730	2,000,000	1,998,153		486			6.050	6.081	MN	20,167	121,000	05/13/2008	05/01/2018.
20030N AP 6	COMCAST CORP 6.50 01/15/2017			1	1FE	2,061,780	110.517	2,210,344	2,000,000	2,015,576		(6,973)			6.500	6.088	JJ	59,944	130,000	10/23/2006	01/15/2017.
20030N AU 5	COMCAST CORP 6.30 11/15/2017			1	1FE	4,987,950	113.182	5,659,083	5,000,000	4,995,603		1,356			6.300	6.334	MN	40,250	315,000	08/20/2007	11/15/2017.
20030N BL 4	COMCAST CORP 3.375 02/15/2025			1	1FE	18,983,280	102.073	19,393,910	19,000,000	18,983,830		550			3.375	3.385	FA	247,594		08/05/2014	02/15/2025.
20030N BM 2	COMCAST CORP 4.20 08/15/2034			1	1FE	4,981,200	104.732	5,236,592	5,000,000	4,981,448		248			4.200	4.228	FA	81,083		08/05/2014	08/15/2034.
200339 CG 2	COMERICA BANK BKNT 5.75 11/21/2016				1FE	4,994,900	108.231	5,411,527	5,000,000	4,998,761		604			5.750	5.764	MN	31,944	287,500	05/18/2007	11/21/2016.
200340 AQ 0	COMERICA INC 3.80 07/22/2026				2FE	7,982,400	100.708	8,056,633	8,000,000	7,982,917		517			3.800	3.823	JJ	134,267		07/17/2014	07/22/2026.
20035C AB 6	COMERICA BANK 5.20 08/22/2017				1FE	8,843,400	108.650	9,778,475	9,000,000	8,954,948		15,435			5.200	5.406	FA	167,700	468,000	02/16/2006	08/22/2017.
202795 GX 2	COMMONWLTH EDISON 6.95 07/15/2018			1	2FE	6,309,300	114.890	8,042,296	7,000,000	6,684,290		73,700			6.950	8.451	JJ	224,331	486,500	10/06/2008	07/15/2018.
203233 AA 9	COMMONWEALTH REIT 5.875 09/15/2020			1	2FE	7,838,320	109.217	8,737,364	8,000,000	7,895,967		14,815			5.875	6.149	MS	138,389	470,000	09/15/2010	09/15/2020.
20449E XN 1	COMPASS BANK 6.40 10/01/2017				2FE	2,684,518	109.182	2,893,336	2,650,000	2,670,152		(6,609)			6.400	6.094	AO	42,400	169,600	08/31/2012	10/01/2017.
205363 AL 8	COMPUTER SCIENCE 6.50 03/15/2018			1	2FE	4,300,360	111.787	4,471,463	4,000,000	4,149,636		(41,868)			6.500	5.217	MS	76,556	260,000	02/11/2011	03/15/2018.
205363 AN 4	COMPUTER SCIENCE 4.45 09/15/2022			1	2FE	5,980,860	102.325	6,139,470	6,000,000	5,984,505		1,650			4.450	4.490	MS	78,617	267,000	09/11/2012	09/15/2022.
205887 BL 5	CONAGRA INC 4.95 08/15/2020			1	2FE	6,892,080	110.459	7,179,827	6,500,000	6,802,634		(47,101)			4.950	4.016	FA	121,550	321,750	01/31/2013	08/15/2020.
207597 DY 8	CONN LIGHT & PWR C 5.75 09/01/2017			1	1FE	1,995,280	109.189	2,183,788	2,000,000	1,998,443		526			5.750	5.782	MS	38,333	115,000	09/10/2007	09/01/2017.
207597 ED 3	CONN LIGHT & PWR 5.65 05/01/18			1	1FE	3,990,280	112.247	4,489,882	4,000,000	3,996,044		1,050			5.650	5.683	MN	37,667	226,000	05/19/2008	05/01/2018.
20825C AU 8	CONOCOPHILLIPS 6 01/15/20			1	1FE	9,924,700	116.203	11,620,261	10,000,000	9,959,333		6,709			6.000	6.095	JJ	276,667	600,000	05/18/2009	01/15/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20825T AA 5	CONOCPHILLIPS CA 5.625 10/15/2016		I.	1	1FE	9,388,743	108.019	9,192,436	8,510,000	8,758,910		(131,892)			5.625	3.915	AO	101,056	478,688	10/27/2009	10/15/2016.
209111 EK 5	CON EDISON NY 05-C 5.375 12/15/2015			1	1FE	3,990,800	104.417	4,176,665	4,000,000	3,998,933		1,061			5.375	5.404	JD	9,556	215,000	11/14/2005	12/15/2015.
209111 EP 4	CON EDISON NY 06-D 5.30 12/01/2016			1	1FE	4,156,055	108.139	4,325,566	4,000,000	4,064,668		(32,950)			5.300	4.395	JD	17,667	212,000	01/24/2012	12/01/2016.
210518 CS 3	CONSUMERS ENERGY 6.7 09/15/19			1	1FE	4,997,600	119.068	5,953,387	5,000,000	4,998,796		211			6.700	6.706	MS	98,639	335,000	03/02/2009	09/15/2019.
210518 CW 4	CONSUMERS ENERGY 3.125 08/31/2024			1	1FE	8,990,820	100.671	9,060,397	9,000,000	8,990,651		(169)			3.125	3.138	FA	104,688		08/11/2014	08/31/2024.
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024			1	2FE	9,538,486	102.000	9,656,830	9,467,480	9,535,313		(7,112)			4.000	3.884	AO	65,220	378,699	02/05/2014	10/29/2024.
210795 QC 7	CONTL AIRLINES 12-2 B 5.50 10/29/2020			1	2FE	905,981	104.000	942,221	905,981	906,021		(9)			5.500	5.499	AO	8,582	49,829	09/19/2012	10/29/2020.
21079N AA 9	CONTL AIRLINES 5.983 04/19/22			1	2FE	6,532,538	109.000	7,199,208	6,604,778	6,554,141		7,439			5.983	6.147	AO	79,033	395,164	03/08/2010	04/19/2022.
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033			1	2	9,665,892	110.561	10,686,742	9,665,892	9,668,362		828			6.000	5.998	FA	194,929	533,235	09/23/2013	02/28/2033.
21684A AA 4	RABOBANK 4.625 12/01/2023		R		1FE	8,926,740	106.071	9,546,423	9,000,000	8,933,185		5,924			4.625	4.728	JD	34,688	418,563	11/25/2013	12/01/2023.
21685W BT 3	RABOBANK UTRECHT 4.50 01/11/2021		R		1FE	15,956,640	110.199	17,631,877	16,000,000	15,971,582		4,016			4.500	4.534	JJ	340,000	720,000	01/04/2011	01/11/2021.
21685W DF 1	RABOBANK 3.95 11/09/2022		R		1FE	4,993,450	101.863	5,093,144	5,000,000	4,994,647		571			3.950	3.966	MN	28,528	197,500	11/02/2012	11/09/2022.
219023 AF 5	CORN PRODUCTS 4.625 11/01/2020			1	2FE	3,984,000	107.318	4,292,734	4,000,000	3,990,083		1,448			4.625	4.674	MN	30,833	185,000	09/14/2010	11/01/2020.
219350 AS 4	CORNING INC 6.625 05/15/2019			1	1FE	3,018,520	117.361	3,520,823	3,000,000	3,009,566		(1,838)			6.625	6.540	MN	25,396	198,750	05/07/2009	05/15/2019.
219350 AZ 8	CORNING INC 3.70 11/15/2023			1	1FE	9,977,700	103.251	10,325,099	10,000,000	9,979,786		1,870			3.700	3.727	MN	47,278	366,917	11/13/2013	11/15/2023.
222372 AJ 3	COUNTRYWIDE FINL 6.25 05/15/2016				2FE	6,549,101	105.995	6,889,682	6,500,000	6,508,439		(5,763)			6.250	6.150	MN	51,910	406,250	01/24/2012	05/15/2016.
222862 AJ 3	COVENTRY HEALTH 5.45 06/15/2021			1	2FE	2,994,000	114.291	3,428,724	3,000,000	2,995,810		528			5.450	5.476	JD	7,267	163,500	06/02/2011	06/15/2021.
22303Q AG 5	COVIDIEN INTL FI 6.00 10/15/2017		R	1	1FE	11,067,130	111.847	12,303,203	11,000,000	11,023,111		(7,435)			6.000	5.917	AO	139,333	660,000	12/12/2007	10/15/2017.
22303Q AL 4	COVIDIEN INTL FIN 4.20 06/15/2020		R	1	1FE	3,995,200	107.261	4,290,438	4,000,000	3,997,093		465			4.200	4.215	JD	7,467	168,000	06/21/2010	06/15/2020.
22303Q AN 0	COVIDIEN INTL FINANCE 3.20 06/15/2022		R	1	1FE	7,975,360	100.813	8,065,066	8,000,000	7,981,039		2,215			3.200	3.236	JD	11,378	256,000	05/22/2012	06/15/2022.
22303Q AP 5	COVIDIEN INTL FIN SA 2.95 06/15/2023		R	1	1FE	8,996,770	97.968	8,817,085	9,000,000	8,997,394		266			2.950	2.954	JD	11,800	265,500	05/15/2013	06/15/2023.
224044 BH 9	COX COMMUN INC 5.50 10/01/2015			1	2FE	8,695,450	103.412	9,307,109	9,000,000	8,973,059		34,163			5.500	5.915	AO	123,750	495,000	05/13/2004	10/01/2015.
224044 BQ 9	COX COMMUN INC 5.875 12/01/2016			1	2FE	1,999,100	108.131	2,162,620	2,000,000	1,999,785		103			5.875	5.881	JD	9,792	117,500	11/28/2006	12/01/2016.
224399 AR 6	CRANE CO 4.45 12/15/2023			1	2FE	7,499,400	105.634	7,922,519	7,500,000	7,499,470		66			4.450	4.451	JD	14,833	335,604	12/10/2013	12/15/2023.
22546D AA 4	CREDIT SUISSE 6.50 08/08/2023 (COCO)		R		2FE	11,337,500	108.808	11,968,850	11,000,000	11,310,508		(26,992)			6.500	6.069	FA	284,014	715,000	12/30/2013	08/08/2023.
22546Q AF 4	CREDIT SUISSE NY 4.375 08/05/2020		R		1FE	12,216,392	108.193	12,983,114	12,000,000	12,146,503		(23,562)			4.375	4.124	FA	212,917	525,000	08/31/2012	08/05/2020.
22546Q AP 2	CREDIT SUISSE NY MTN 3.625 09/09/2024		R		1FE	22,791,730	101.559	23,358,526	23,000,000	22,796,547		4,817			3.625	3.735	MS	259,389		09/29/2014	09/09/2024.
22547R AA 2	CREDITCORP 12.00 07/15/2018			1	4FE	3,963,200	97.000	3,880,000	4,000,000	3,971,968		6,021			12.000	12.250	JJ	221,333	485,333	06/28/2013	07/15/2018.
22822R AQ 3	CROWN CASTLE TOW 5.495 01/15/17			1	1FE	17,000,000	108.250	18,402,500	17,000,000	17,000,000					5.495	5.558	MON	41,518	934,150	01/08/2010	01/15/2017.
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28				2	12,414,960	104.385	12,959,356	12,414,960	12,414,932		(25)			5.260	5.318	MON	29,023	625,817	12/30/2013	12/15/2028.
22965@ AA 3	WAG EDINA MN CTL 4.59 7/15/2037				2FE	5,196,746	101.000	5,196,746	5,145,293	5,196,666		(80)			4.590	4.548	MON	9,184		12/17/2014	07/15/2037.
229899 AA 7	CULLEN/FROST BNKRS V/R 02/15/2017			1	1FE	6,993,700	98.999	6,929,915	7,000,000	6,997,622		(117)			0.762	0.780	FMAN	6,965	54,484	02/12/2007	02/15/2017.
23204G AA 8	CUSTOMERS BANCORP 4.625 06/26/2019			1	2FE	8,000,000	100.500	8,040,000	8,000,000	8,000,000					4.625	4.625	JD	5,139	185,000	06/24/2014	06/26/2019.
232820 AJ 9	CYTEC INDUSTRIES 3.50 04/01/2023			1	2FE	4,965,150	100.610	5,030,517	5,000,000	4,970,599		3,014			3.500	3.583	AO	43,750	175,000	02/26/2013	04/01/2023.
23320A AA 0	DFC FINANCE CORP 10.50 06/15/2020			1	4FE	4,000,000	84.750	3,390,000	4,000,000	4,000,049		49			10.500	10.499	JD	18,667	212,333	06/06/2014	06/15/2020.
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016				2	6,706,586	106.272	6,453,247	6,072,386	6,226,141		(94,733)			7.400	5.729	MON	19,971	449,357	10/14/2005	11/15/2016.
233851 AF 1	DAIMLER FINANCE 3.875 09/15/2021			1	1FE	14,133,490	106.177	14,864,811	14,000,000	14,101,216		(13,287)			3.875	3.751	MS	159,736	542,500	03/29/2012	09/15/2021.
233851 BJ 2	DAIMLER FINANCE 3.25 08/01/2024			1	1FE	9,903,900	100.705	10,070,505	10,000,000	9,907,302		3,402			3.250	3.364	FA	135,417		07/24/2014	08/01/2024.
235851 AG 7	DANAHER CORP 5.625 01/15/2018			1	1FE	7,951,280	111.856	8,948,518	8,000,000	7,982,584		5,111			5.625	5.704	JJ	207,500	450,000	12/06/2007	01/15/2018.
235851 AM 4	DANAHER CORP 3.90 06/23/2021			1	1FE	9,997,500	107.912	10,791,169	10,000,000	9,998,273		230			3.900	3.903	JD	8,667	390,000	06/20/2011	06/23/2021.
23636T AA 8	DANONE 3.00 06/15/2022		R	1	2FE	25,443,596	100.148	25,377,577	25,340,000	25,421,959		(9,821)			3.000	2.951	JD	33,787	760,200	08/15/2012	06/15/2022.
237194 AG 0	DARDEN RESTAURANT 6.20 10/15/2017			1	3FE	13,854,726	110.025	15,403,517	14,000,000	14,010,989		(8,092)			6.450	6.398	AO	190,633	885,500	08/31/2012	10/15/2017.
239753 Y# 7	DAYTON HUDSON 9.50 06/10/2015 MTN				1	5,173,650	103.215	5,160,750	5,000,000	5,007,650		(16,231)			9.500	9.139	JD	21,111	475,000	04/25/1991	06/10/2015.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
244199 BC 8	DEERE & CO 4.375 10/16/2019		..		1FE	6,961,920	109.124	7,638,702	7,000,000	6,979,672		3,730			4.375	4.443	AO	63,802	306,250	10/13/2009	10/16/2019.
24422E RE 1	JOHN DEERE CAP 3.9 07/12/2021 MTN		..		1FE	7,991,440	108.409	8,672,722	8,000,000	7,994,043		786			3.900	3.913	JJ	146,467	312,000	07/07/2011	07/12/2021.
24422E SP 5	JOHN DEERE CAP MTN 3.35 06/12/2024		..		1FE	4,996,200	102.575	5,128,765	5,000,000	4,996,379		179			3.350	3.359	JD	8,840	83,750	06/09/2014	06/12/2024.
247109 BS 9	DELMARVA PR & LT 3.50 11/15/2023		..	1	1FE	9,995,800	103.595	10,359,463	10,000,000	9,996,204		359			3.500	3.505	MN	44,722	350,000	11/07/2013	11/15/2023.
247131 AF 2	DELPHI FINL GROUP 7.875 01/31/20		..	1	2FE	6,999,650	119.778	8,384,489	7,000,000	6,999,086		141			7.875	7.878	JJ	231,219	551,250	01/14/2010	01/31/2020.
247358 AA 2	DELTA AIR 2012-1 4 05/07/20		..	1	1FE	3,459,338	106.750	3,692,844	3,459,338	3,459,196		35			4.750	4.751	MN	24,648	164,319	06/27/2012	05/07/2020.
247367 BH 7	DELTA AIR LINES 6.821 08/10/2022		..	1	2FE	3,145,207	116.000	3,648,440	3,145,207	3,144,934		43			6.821	6.823	FA	84,026	214,535	10/04/2007	08/10/2022.
24736T AA 5	DELTA AIR LINES 09-1A 7.75 12/17/2019		..	1	2FE	2,258,040	115.500	2,608,037	2,258,040	2,258,308		(74)			7.750	7.746	JD	6,805	174,998	11/18/2009	12/17/2019.
249030 AC 1	DENTSPLY INTL 4.125 08/15/2021		..	1	2FE	5,979,180	104.836	6,290,185	6,000,000	5,985,214		1,903			4.125	4.168	FA	93,500	247,500	08/16/2011	08/15/2021.
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024		R		1FE	44,828,550	102.201	45,990,500	45,000,000	44,836,950		8,400			3.700	3.746	MN	143,375	832,500	05/22/2014	05/30/2024.
25243Y AM 1	DIAGEO CAP PLC 5.75 10/23/2017		R	1	1FE	2,446,527	111.316	2,226,327	2,000,000	2,247,544		(85,993)			5.750	1.255	AO	21,722	115,000	08/31/2012	10/23/2017.
25243Y AU 3	DIAGEO CAPITAL PLC 2.625 04/29/2023		R	1	1FE	5,985,300	97.095	5,825,728	6,000,000	5,987,497		1,325			2.625	2.653	AO	27,125	157,500	04/24/2013	04/29/2023.
25244S AC 5	DIAGEO FINANCE 5.30 10/28/2015		R		1FE	11,942,930	103.680	12,441,600	12,000,000	11,994,080		6,850			5.300	5.362	AO	111,300	636,000	10/28/2005	10/28/2015.
25245B AB 3	DIAGEO INV CORP 2.875 05/11/2022		..	1	1FE	14,945,700	99.874	14,981,123	15,000,000	14,958,542		4,981			2.875	2.917	MN	59,896	431,250	05/08/2012	05/11/2022.
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		..	1	4Z	9,623,483	100.490	9,669,101	9,621,929	9,623,520					14.000	14.243	MJSD	3,742	1,340,935	12/31/2014	01/17/2018.
252747 AD 2	DIAMOND SHAMROCK 8.75 06/15/2015		..		2FE	2,473,092	103.152	2,063,034	2,000,000	2,025,745		(54,272)			8.750	5.842	JD	7,778	175,000	04/01/2004	06/15/2015.
25389J AH 9	DIGITAL REALTY LP 5.875 02/01/20		..	1	2FE	1,965,920	111.856	2,237,116	2,000,000	1,980,162		3,239			5.875	6.105	FA	48,958	117,500	01/21/2010	02/01/2020.
254010 AD 3	DIGNITY HEALTH 3.812 11/01/2024		..	1	1FE	4,000,000	103.462	4,138,468	4,000,000	4,000,025		25			3.812	3.812	MN	32,190		10/07/2014	11/01/2024.
25459H AU 9	DIRECTV HLDGS 5.875 10/01/2019		..	1	2FE	2,977,770	114.383	3,431,503	3,000,000	2,987,876		2,149			5.875	5.974	AO	44,063	176,250	09/14/2009	10/01/2019.
25459H BL 8	DIRECTV HLDGS 4.45 04/01/2024		..	1	2FE	4,981,500	104.433	5,221,628	5,000,000	4,982,738		1,238			4.450	4.496	AO	55,625	118,049	03/17/2014	04/01/2024.
25460C AA 1	DIRECTV HLDGS/FN 3.95 01/15/2025		..	1	2FE	6,951,910	101.286	7,090,007	7,000,000	6,952,155		245			3.950	4.033	JJ	15,361		12/02/2014	01/15/2025.
25468P CK 0	DISNEY (WALT) CO 5 03/15/19		..	1	1FE	9,981,800	114.243	11,424,301	10,000,000	9,991,119		1,830			5.500	5.524	MS	161,944	550,000	03/11/2009	03/15/2019.
25468P CN 4	DISNEY (WALT) CO 2.75 08/16/2021		..	1	1FE	4,935,850	101.673	5,083,662	5,000,000	4,955,401		6,024			2.750	2.899	FA	51,563	137,500	08/17/2011	08/16/2021.
25470D AC 3	DISCOVERY COMMUN 5.05 06/01/20		..	1	2FE	7,974,000	109.554	8,764,296	8,000,000	7,984,293		2,461			5.050	5.092	JD	33,667	404,000	05/26/2010	06/01/2020.
25470D AE 9	DISCOVERY COMMUN 4.375 06/15/2021		..	1	2FE	9,937,700	105.870	10,587,005	10,000,000	9,956,631		5,683			4.375	4.453	JD	19,444	437,500	06/13/2011	06/15/2021.
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019		R	1	1FE	3,989,801	109.013	4,360,298	3,999,800	3,994,624		1,777			5.888	5.941	JD	10,467	235,508	07/27/2009	06/15/2019.
256882 AB 7	DOLPHIN SUB II I 6.50 10/15/2016		..	1	3FE	1,399,000	104.500	1,461,955	1,399,000	1,399,020		(115)			6.500	6.499	AO	19,197	53,419	09/26/2011	10/15/2016.
257375 AH 8	DOMINION GAS HLDGS LLC 3.60 12/15/2024		..	1	1FE	4,986,200	101.725	5,086,236	5,000,000	4,986,278		78			3.600	3.633	JD	11,500		12/03/2014	12/15/2024.
257469 AJ 5	DOMINION RES INC F 5.25 08/01/2033		..	1	2FE	18,156,330	117.334	21,959,032	18,715,000	18,257,064		13,862			5.250	5.461	FA	409,391	982,538	11/28/2006	08/01/2033.
25746U BH 1	DOMINION RESOURCES 5.20 08/15/2019		..	1	2FE	3,994,760	111.522	4,460,883	4,000,000	3,997,247		514			5.200	5.217	FA	78,578	208,000	08/11/2009	08/15/2019.
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021		R	1	2FE	1,792,225	103.250	1,850,472	1,792,225	1,792,225					6.500	6.500	MN	10,031	116,495	06/28/2012	05/30/2021.
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24		R	1	1FE	3,059,298	104.750	3,204,614	3,059,298	3,097,610		(7,396)			5.125	4.817	MN	13,501	156,789	06/28/2012	11/30/2022.
260543 BV 4	DOW CHEMICAL CO 5.7 05/15/18		..	1	2FE	1,202,987	111.252	1,277,178	1,148,000	1,181,999		(9,711)			5.700	4.704	MN	8,361	65,436	08/31/2012	05/15/2018.
260543 CC 5	DOW CHEMICAL CO 4.25 11/15/2020		..	1	2FE	2,991,750	106.919	3,207,582	3,000,000	2,994,761		770			4.250	4.284	MN	16,292	127,500	11/04/2010	11/15/2020.
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034		..		2	13,434,486	109.130	14,595,375	13,374,302	13,431,610		(3,757)			5.180	5.185	MON	30,791	692,789	12/11/2013	03/15/2034.
263534 BQ 1	DUPONT EI NEMOUR 5.25 12/15/2016		..	1	1FE	7,972,320	108.086	8,646,904	8,000,000	7,993,395		3,126			5.250	5.295	JD	18,667	420,000	12/12/2006	12/15/2016.
263534 BZ 1	DUPONT EI NEMOUR 4 01/15/20		..	1	1FE	2,987,550	110.351	3,310,536	3,000,000	2,993,327		1,149			4.625	4.675	JJ	63,979	138,750	11/04/2009	01/15/2020.
263534 CK 3	DUPONT EI NEMOUR 2.80 02/15/2023		..	1	1FE	4,998,250	98.328	4,916,424	5,000,000	4,998,543		158			2.800	2.804	FA	52,889	140,000	02/12/2013	02/15/2023.
264399 EM 4	DUKE ENERGY CAR 5.30 10/01/2015		..	1	1FE	6,502,025	103.523	6,728,983	6,500,000	6,499,315		875			5.300	5.315	AO	86,125	344,500	12/20/2005	10/01/2015.
26441Y AU 1	DUKE REALTY 6.75 03/15/20		..	1	2FE	5,012,950	117.717	5,885,869	5,000,000	5,007,679		(1,198)			6.750	6.715	MS	99,375	337,500	03/25/2010	03/15/2020.
26441Y AV 9	DUKE REALTY 4.375 06/15/2022		..	1	2FE	2,978,130	105.796	3,173,871	3,000,000	2,982,843		1,901			4.375	4.466	JD	5,833	131,250	06/06/2012	06/15/2022.
26441Y AW 7	DUKE REALTY 3.875 10/15/2022		..	1	2FE	3,983,360	102.984	4,119,356	4,000,000	3,986,683		1,436			3.875	3.925	AO	32,722	155,000	09/14/2012	10/15/2022.
26442C AJ 3	DUKE ENERGY CAR 4.30 06/15/2020		..	1	1FE	2,992,950	108.575	3,257,258	3,000,000	2,995,810		667			4.300	4.329	JD	5,733	129,000	06/02/2010	06/15/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26442E AA 8	DUKE ENERGY OHIO 5.45 04/01/19		..	1	1FE	5,997,600	113.248	6,794,891	6,000,000	5,998,872		230			5.450	5.455	AO	81,750	327,000	03/18/2009	04/01/2019.
26442E AD 2	DUKE ENERGY OHIO 3.80 09/01/2023		..	1	1FE	4,998,350	106.338	5,316,887	5,000,000	4,998,513		134			3.800	3.804	MS	63,333	187,361	09/03/2013	09/01/2023.
26483E AG 5	DUN & BRADSTREET 4.375 12/01/2022		..	1	2FE	3,961,080	102.558	4,102,323	4,000,000	3,967,806		3,319			4.375	4.497	JD	14,583	175,000	11/28/2012	12/01/2022.
268317 AD 6	ELEC DE FRANCE 4.60 01/27/20		R		1FE	5,973,840	109.897	6,593,795	6,000,000	5,985,245		2,525			4.600	4.655	JJ	118,067	276,000	01/21/2010	01/27/2020.
26835P AB 6	EDP FINANCE BV 6.00 02/02/2018		R	1	3FE	8,644,400	107.951	8,636,083	8,000,000	8,268,820		(78,997)			6.000	4.815	FA	198,667	480,000	09/24/2009	02/02/2018.
26835P AC 4	EDP FINANCE BV 4.90 10/01/2019		R	1	3FE	3,974,400	104.108	4,164,316	4,000,000	3,986,288		2,501			4.900	4.982	AO	49,000	196,000	09/22/2009	10/01/2019.
268648 AN 2	EMC CORP 3.375 06/01/2023		..	1	1FE	22,014,740	99.716	21,937,538	22,000,000	22,012,437		(1,326)			3.375	3.367	JD	61,875	742,500	06/05/2013	06/01/2023.
26875P AD 3	EOG RESOURCES INC 5.625 06/01/2019		..	1	1FE	3,992,640	112.885	4,515,402	4,000,000	3,996,296		720			5.625	5.649	JD	18,750	225,000	05/18/2009	06/01/2019.
26875P AE 1	EOG RESOURCES IN 4.40 06/01/2020		..	1	1FE	2,992,020	108.782	3,263,469	3,000,000	2,995,287		754			4.400	4.433	JD	11,000	132,000	05/17/2010	06/01/2020.
26875P AK 7	EOG RESOURCES INC 2.625 03/15/2023		..	1	1FE	3,975,240	96.066	3,842,632	4,000,000	3,980,106		2,140			2.625	2.693	MS	30,917	105,000	09/05/2012	03/15/2023.
268789 AA 2	E.ON INTL FIN BV 6.65 04/30/2018		R	1	1FE	8,962,020	111.442	10,029,821	9,000,000	8,984,953		3,984			5.800	5.856	AO	88,450	522,000	04/15/2008	04/30/2018.
26882P AS 1	ERAC USA FINANCE 5.60 05/01/2015		..	1	2FE	1,996,920	101.556	2,031,116	2,000,000	1,999,871		376			5.600	5.620	MN	18,667	112,000	04/13/2005	05/01/2015.
26882P BB 7	ERAC USA FINANCE 6.375 10/15/2017		..		2FE	4,991,250	112.287	5,614,353	5,000,000	4,980,453		6,203			6.375	6.531	AO	67,292	318,750	10/10/2007	10/15/2017.
26884A AY 9	ERP OPERATING LP 4.75 07/15/20		..	1	2FE	4,961,850	109.412	5,470,592	5,000,000	4,976,446		3,625			4.750	4.848	JD	10,556	237,500	07/12/2010	07/15/2020.
26884A AZ 6	ERP OPERATING-LP 4.625 12/15/2021		..	1	2FE	2,988,570	109.497	3,284,922	3,000,000	2,991,526		1,010			4.625	4.673	JD	6,167	138,750	12/07/2011	12/15/2021.
26884L AA 7	EQT CORP 8 06/01/19		..	1	2FE	1,993,360	120.484	2,409,675	2,000,000	1,996,503		634			8.125	8.173	JD	13,542	162,500	05/12/2009	06/01/2019.
26884L AB 5	EQT CORP 4 11/15/21		..	1	2FE	7,480,975	107.470	8,060,278	7,500,000	7,486,048		1,663			4.875	4.907	MN	46,719	365,625	11/02/2011	11/15/2021.
26884T AD 4	ERAC USA FINANCE 4.50 08/16/2021		..	1	2FE	7,962,880	107.664	8,613,141	8,000,000	7,973,754		3,325			4.500	4.558	FA	135,000	360,000	05/09/2011	08/16/2021.
26884T AL 6	ERAC USA FINANCE 3.85 11/15/2024		..	1	2FE	4,991,500	101.608	5,080,404	5,000,000	4,991,874		374			3.850	3.870	MN	24,597	92,507	05/19/2014	11/15/2024.
268948 AA 4	EAGLE BANCORP 5.75 09/01/2024		..		2FE	4,000,000	100.500	4,020,000	4,000,000	4,000,178		178			5.750	5.749	MS	93,278		07/31/2014	09/01/2024.
26924B AA 1	SYNERGY ET THREE LLC 1586 10.00 9/30/19		..		4Z	1,137,765	100.000	1,137,765	1,137,765	1,137,765					10.000	10.211	MON	316		12/29/2014	09/30/2019.
277432 AH 3	EASTMAN CHEMICAL 5 11/15/19		..	1	2FE	1,997,960	112.644	2,252,875	2,000,000	1,998,903		192			5.500	5.513	MN	14,056	110,000	10/28/2009	11/15/2019.
278058 DD 1	EATON CORP 5.6 05/15/18		..	1	2FE	11,157,175	110.999	12,098,895	10,900,000	11,081,023		(52,508)			5.600	5.031	MN	77,996	610,400	08/31/2012	05/15/2018.
278265 AC 7	EATON VANCE CORP 6.50 10/02/2017		..	1	1FE	3,151,645	112.121	3,538,532	3,156,000	3,154,512		479			6.500	6.519	AO	50,715	205,140	09/27/2007	10/02/2017.
278265 AD 5	EATON VANCE CORP 3.625 06/15/2023		..	1	1FE	24,880,000	102.199	25,549,850	25,000,000	24,895,375		10,372			3.625	3.683	JD	40,278	906,250	06/14/2013	06/15/2023.
278642 AL 7	EBAY INC 3.45 08/01/2024		..	1	1FE	20,872,790	98.285	20,639,848	21,000,000	20,876,560		3,770			3.450	3.523	FA	307,913		09/29/2014	08/01/2024.
27876G BE 7	ECHOSTAR DBS 7.125 02/01/2016		..	1	3FE	10,291,250	105.000	10,500,000	10,000,000	10,091,059		(80,137)			7.125	6.238	FA	296,875	712,500	08/31/2012	02/01/2016.
27876G BH 0	ECHOSTAR DBS 7.75 05/31/15		..	1	3FE	2,010,000	102.250	2,045,000	2,000,000	2,000,979		(2,251)			7.750	7.627	MN	13,347	155,000	05/07/2010	05/31/2015.
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030		..	1	1FE	6,146,549	111.889	6,877,341	6,146,549	6,146,549					5.209	5.209	FA	124,512	320,174	02/03/2010	02/11/2030.
291011 AX 2	EMERSON ELECTRIC 5.25 10/15/2018		..	1	1FE	9,974,000	112.829	11,282,878	10,000,000	9,988,789		2,609			5.250	5.283	AO	110,833	525,000	01/10/2008	10/15/2018.
291011 BA 1	EMERSON ELECTRIC 5 04/15/19		..	1	1FE	1,485,825	111.645	1,674,681	1,500,000	1,493,033		1,419			5.000	5.122	AO	15,833	75,000	04/14/2009	04/15/2019.
291641 BD 9	EMPIRE DIST ELEC 4.65 06/01/2020		..	1	2FE	7,982,880	106.988	8,559,006	8,000,000	7,989,784		1,622			4.650	4.677	JD	31,000	372,000	05/24/2010	06/01/2020.
292480 AC 4	ENABLE MIDSTREAM 3.90 05/15/2024		..	1	2FE	6,992,090	96.240	6,736,778	7,000,000	6,992,405		315			3.900	3.914	MN	34,883	127,400	05/19/2014	05/15/2024.
29250R AH 9	ENBRIDGE ENERGY 5.875 12/15/2016		..	1	2FE	3,996,480	108.256	4,330,250	4,000,000	3,999,128		409			5.875	5.887	JD	10,444	235,000	12/18/2006	12/15/2016.
29250R AS 5	ENBRIDGE ENERGY 5.20 03/15/2020		..	1	2FE	1,999,180	108.945	2,178,897	2,000,000	1,999,552		73			5.200	5.205	MS	30,622	104,000	02/25/2010	03/15/2020.
29250R AU 0	ENBRIDGE ENERGY 4.20 09/15/2021		..	1	2FE	2,993,940	104.481	3,134,423	3,000,000	2,995,665		549			4.200	4.225	MS	37,100	126,000	09/06/2011	09/15/2021.
29265W AA 6	ENEL SPA 8.75 09/24/2073		R	1	3FE	4,509,575	116.125	5,225,625	4,500,000	4,507,012		(2,038)			8.750	8.688	MS	106,094	393,750	09/17/2013	09/24/2073.
29266R AB 4	ENERGIZER HOLDGS 144A 4.70 05/19/2021		..	1	2FE	9,999,200	103.705	10,370,457	10,000,000	9,999,448		73			4.700	4.701	MN	54,833	470,000	05/16/2011	05/19/2021.
29266R AC 2	ENERGIZER HOLDINGS INC 4.70 05/24/2022		..	1	2FE	2,991,480	103.309	3,099,284	3,000,000	2,993,330		737			4.700	4.736	MN	14,492	141,000	05/21/2012	05/24/2022.
292689 AC 0	ENERGY GROUP BV 7.425 10/15/17		R	1	6*	161,250	13.500	67,500	500,000	12,888					7.425		AO			09/26/2008	10/15/2017.
29268B AE 1	ENEL FIN INTL 5.125 10/07/2019		R	1	2FE	5,973,600	110.415	6,624,889	6,000,000	5,985,738		2,577			5.125	5.182	AO	71,750	307,500	09/30/2009	10/07/2019.
29273R AY 5	ENERGY TRAN PTNR 4.90 02/01/2024		..	1	2FE	8,926,290	104.741	9,426,649	9,000,000	8,933,035		5,582			4.900	5.003	FA	183,750	382,200	09/12/2013	02/01/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29358Q AA 7	ENSCO PLC 4.70 03/15/2021		R	1	2FE	2,940,750	100.453	3,013,594	3,000,000	2,959,886		5,401			4.700	4.953	MS	41,517	141,000	03/08/2011	03/15/2021.
29358Q AB 5	ENSCO PLC 3.25 03/15/2016		R	1	2FE	1,984,780	101.971	2,039,427	2,000,000	1,996,090		3,127			3.250	3.417	MS	19,139	65,000	03/08/2011	03/15/2016.
29358Q AC 3	ENSCO PLC 4.50 10/01/2024		R	1	2FE	9,986,400	96.371	9,637,090	10,000,000	9,986,692		292			4.500	4.517	AO	115,000		09/24/2014	10/01/2024.
29364D AQ 3	ENTERGY ARKANSAS 3.75 02/15/2021			1	1FE	1,999,420	106.142	2,122,832	2,000,000	1,999,572		61			3.750	3.754	FA	28,333	75,000	11/09/2010	02/15/2021.
29364D AR 1	ENTERGY ARKANSAS 3.05 06/01/2023			1	1FE	3,988,720	99.970	3,998,796	4,000,000	3,990,289		996			3.050	3.083	JD	10,167	122,000	05/22/2013	06/01/2023.
29364N AP 3	ENTERGY MISSISSIPPI 6.64 07/01/2019			1	1FE	8,753,201	116.727	9,921,831	8,500,000	8,667,113		(33,703)			6.640	6.113	JJ	282,200	564,400	08/31/2012	07/01/2019.
29364W AN 8	ENTERGY LA LLC 4.80 05/01/2021			1	1FE	4,991,350	111.116	5,555,787	5,000,000	4,994,340		748			4.800	4.821	MN	40,000	240,000	03/21/2011	05/01/2021.
29364W AS 7	ENTERGY LA LLC 4.05 09/01/2023			1	1FE	2,990,670	107.207	3,216,202	3,000,000	2,991,748		788			4.050	4.088	MS	40,500	124,200	08/19/2013	09/01/2023.
29364W AU 2	ENTERGY LA LLC 3.78 04/01/2025			1	1FE	4,995,850	102.788	5,139,408	5,000,000	4,995,797		(53)			3.780	3.790	AO	47,250	47,250	06/24/2014	04/01/2025.
29365P AQ 5	ENTERGY GULF STATES 3.95 10/01/2020			1	1FE	4,993,050	106.985	5,349,243	5,000,000	4,995,675		658			3.950	3.967	AO	49,375	197,500	09/27/2010	10/01/2020.
29365P AR 3	ENTERGY GULF 1 3.78 04/01/2025			1	1FE	5,995,020	101.578	6,094,704	6,000,000	5,994,957		(63)			3.780	3.790	AO	56,700	56,700	06/24/2014	04/01/2025.
29365T AA 2	ENTERGY TEXAS 7 02/01/19			1	2FE	7,446,074	118.129	8,269,045	7,000,000	7,299,611		(68,494)			7.125	5.875	FA	207,813	498,750	08/31/2012	02/01/2019.
29379V AF 0	ENTERPRISE PRODUCTS 5.25 01/31/2020			1	2FE	2,980,650	110.569	3,317,058	3,000,000	2,988,795		1,874			5.250	5.335	JJ	66,063	157,500	09/24/2009	01/31/2020.
29379V AP 8	ENTERPRISE PRODUCTS 5.20 09/01/2020			1	2FE	3,988,040	110.839	4,433,544	4,000,000	3,992,433		1,120			5.200	5.239	MS	69,333	208,000	05/11/2010	09/01/2020.
29379V BE 2	ENTERPRISE PRODUCTS 3.75 02/15/2025			1	2FE	7,974,480	100.218	8,017,454	8,000,000	7,974,725		245			3.750	3.788	FA	64,167		10/02/2014	02/15/2025.
294429 AF 2	EQUIFAX INC 6.30 07/01/2017			1	2FE	6,984,530	111.474	7,803,183	7,000,000	6,995,208		1,717			6.300	6.330	JJ	220,500	441,000	06/25/2007	07/01/2017.
294549 AP 5	EQUITABLE RESRCS 5.00 10/01/15			1	2FE	9,967,300	101.795	10,179,480	10,000,000	9,995,525		5,723			5.000	5.062	AO	125,000	500,000	09/27/2005	10/01/2015.
29717P AD 9	ESSEX PORTFOLIO LP 3.625 08/15/2022			1	2FE	7,919,200	101.603	8,128,254	8,000,000	7,935,794		7,155			3.625	3.747	FA	109,556	290,000	08/08/2012	08/15/2022.
29736R AB 6	ESTEE LAUDER CO 5.55 05/15/2017			1	1FE	9,958,400	109.726	10,972,594	10,000,000	9,988,157		4,548			5.550	5.604	MN	70,917	555,000	05/18/2007	05/15/2017.
29760L AA 0	SYNERGY ET THREE LLC 1540 10.00 9/30/19				4Z	1,137,765	100.000	1,137,765	1,137,765	1,137,765					10.000	10.211	MON	316		12/30/2014	09/30/2019.
29977H AD 2	EVEREST ACQ FIN 6.875 05/01/2019			1	4FE	1,000,000	101.250	1,012,500	1,000,000	1,000,012		(4)			6.875	6.874	MN	11,458	68,750	04/10/2012	05/01/2019.
30212P AH 8	EXPEDIA INC 5.95 08/15/20			1	2FE	9,989,300	110.900	11,089,951	10,000,000	9,993,398		963			5.950	5.964	FA	224,778	595,000	08/02/2010	08/15/2020.
30212P AJ 4	EXPEDIA INC 4.50 08/15/2024			1	2FE	4,972,200	100.743	5,037,137	5,000,000	4,973,008		808			4.500	4.570	FA	83,125		08/13/2014	08/15/2024.
30249U AB 7	FMC TECHNOLOGIES 3.45 10/01/2022			1	2FE	4,995,750	97.447	4,872,362	5,000,000	4,996,626		374			3.450	3.460	AO	43,125	172,500	09/18/2012	10/01/2022.
302508 AQ 9	FMR CORP 7.57 06/15/2029			1	1FE	26,817,850	137.882	26,921,367	19,525,000	26,673,755		(144,095)			7.570	4.172	JD	739,021	65,691	08/01/2014	06/15/2029.
30251B AA 6	FMR LLC 5.35 11/15/2021			1	1FE	25,766,480	114.307	29,719,760	26,000,000	25,847,562		17,680			5.350	5.453	MN	177,739	1,391,000	12/21/2009	11/15/2021.
30251B AD 0	FMR LLC 4.95 02/01/2033			1	1FE	6,813,115	111.059	7,496,506	6,750,000	6,809,374		(2,023)			4.950	4.876	FA	139,219	334,125	02/04/2013	02/01/2033.
302570 BC 9	FPL GROUP CAPITAL 7.875 12/15/2015			1	2FE	4,167,693	106.420	4,025,869	3,783,000	3,848,361		(59,589)			7.875	5.983	JD	13,241	297,911	12/30/2008	12/15/2015.
302570 BD 7	FPL GROUP CAPTL 6 03/01/19			1	2FE	4,997,850	113.934	5,696,710	5,000,000	4,998,902		226			6.000	6.006	MS	100,000	300,000	03/02/2009	03/01/2019.
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24			1	3FE	1,642,653	100.632	1,657,885	1,647,476	1,647,494		26,819			5.608	5.608	MS	28,487		08/31/2012	03/10/2024.
307000 AA 7	FAMILY DOLLAR 5.00 02/01/2021			1	2FE	3,979,760	105.208	4,208,304	4,000,000	3,986,533		1,848			5.000	5.065	FA	83,333	200,000	01/25/2011	02/01/2021.
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35				1	2,937,813	105.650	3,103,316	2,937,356	2,937,806		(7)			4.537	4.579	MON	5,923	79,909	12/15/2014	02/15/2035.
31331F AB 7	FEDEX 1993 TRUST A2 8.76 05/22/2015			1	1FE	59,001	102.894	48,841	47,467	48,117		(1,644)			8.760	5.172	MN	450	4,158	04/01/2004	05/22/2015.
31331F AQ 4	FEDERAL EXPRESS 7.85 01/30/15			1	2FE	95,665	100.485	96,349	95,884	95,877		16			7.850	7.868	JJ	3,157	7,527	07/10/1996	01/30/2015.
31331F AY 7	FEDERAL EXPRESS 6.845 01/15/19				2FE	1,281,780	110.159	1,485,006	1,348,060	1,314,844		11,789			6.845	7.953	JJ	42,549	92,275	03/17/2009	01/15/2019.
31331F BC 4	FEDERAL EXPRESS 8.25 01/15/19			1	2FE	463,243	106.119	444,663	419,024	425,765		(5,145)			8.250	6.851	JJ	15,940	34,569	08/29/2001	01/15/2019.
313747 AR 8	FED RLTY INVS TR 5.9 04/01/20			1	1FE	5,026,700	115.394	5,769,684	5,000,000	5,015,989		(2,552)			5.900	5.828	AO	73,750	295,000	02/25/2010	04/01/2020.
313747 AT 4	FEDERAL RLTY INVS TRST 2.75 06/01/2023			1	1FE	8,725,460	96.320	8,668,797	9,000,000	8,763,724		24,095			2.750	3.106	JD	20,625	247,500	05/28/2013	06/01/2023.
313747 AU 1	FED RLTY INVS TR 3.95 01/15/2024			1	1FE	8,911,620	105.246	9,472,124	9,000,000	8,919,695		7,595			3.950	4.069	JJ	163,925	213,300	12/04/2013	01/15/2024.
314275 AA 6	FEDERATED RETAIL 5.90 12/01/2016			1	2FE	2,990,597	108.513	3,231,510	2,978,000	2,981,087		(1,481)			5.900	5.842	JD	14,642	175,702	01/05/2007	12/01/2016.
31620M AK 2	FIDELITY NATIONAL 3.50 04/15/2023			1	2FE	4,960,400	99.188	4,959,406	5,000,000	4,966,220		3,442			3.500	3.595	AO	36,944	175,000	04/10/2013	04/15/2023.
31620M AM 8	FIDELITY NATIONAL 3.875 06/05/2024			1	2FE	5,977,320	101.109	6,066,553	6,000,000	5,978,417		1,097			3.875	3.921	JD	16,792	117,542	05/27/2014	06/05/2024.
31620R AF 2	FIDELITY NATL FINANCIAL 5.50 09/01/2022			1	2FE	4,975,650	108.606	5,430,276	5,000,000	4,980,240		2,018			5.500	5.564	MS	91,667	275,000	08/21/2012	09/01/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
316773 CF 5	FIFTH THIRD BANK 5.45 01/15/17				2FE	15,063,576	107.343	16,101,405	15,000,000	15,076,134					5.450	5.422	JJ	376,958	817,500	08/31/2012	01/15/2017.
316773 CH 1	FIFTH THIRD BANK 8 03/01/38				2FE	3,001,380	151.342	4,540,269	3,000,000	3,001,870		(26)			8.250	8.244	MS	82,500	247,500	02/28/2008	03/01/2038.
31677Q BC 2	FIFTH THIRD BANK 2.875 10/01/2021			1	1FE	4,974,250	100.058	5,002,912	5,000,000	4,975,359		1,109			2.875	2.956	AO	46,319		09/02/2014	10/01/2021.
31679B AF 7	FIFTH STREET FIN 4.875 03/01/2019			1	2FE	5,221,178	102.582	5,385,579	5,250,000	5,225,605		4,428			4.875	5.000	MS	85,313	131,523	02/14/2014	03/01/2019.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017				1FE	1,343,399	107.876	1,518,418	1,407,564	1,396,978		8,128			7.125	7.919	MON	8,357	100,289	07/16/2001	06/01/2017.
31847R AE 2	FIRST AMERICAN FINANCIAL 4.30 02/01/2023			1	2FE	2,989,140	100.514	3,015,405	3,000,000	2,990,888		923			4.300	4.345	FA	53,750	129,000	01/24/2013	02/01/2023.
31847R AF 9	FIRST AMERICAN 4.60 11/15/2024			1	2FE	6,998,250	101.389	7,097,237	7,000,000	6,998,283		33			4.600	4.603	MN	45,617		11/05/2014	11/15/2024.
319477 AF 2	FIRST-CITIZENS 5.125 06/01/2015			1	2FE	6,981,310	100.178	7,012,428	7,000,000	6,998,974		2,376			5.125	5.161	MS	90,684	358,750	05/24/2005	06/01/2015.
319963 BC 7	FIRST DATA CORP 7.375 06/15/2019			1	3FE	3,650,500	105.250	3,683,750	3,500,000	3,648,478		(2,022)			7.375	5.490	JD	11,671		12/16/2014	06/15/2019.
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016			2	4FE	78,722	95.167	74,918	78,722	78,722					6.250	6.299	MJSD	2,945		12/31/2014	09/24/2016.
320844 PD 9	FIRST MERIT BANK 4.27 11/25/2026				2FE	11,000,000	101.171	11,128,791	11,000,000	11,000,000					4.270	4.270	MN	46,970		11/18/2014	11/25/2026.
33582V AC 2	FIRST NIAGARA 7.25 12/15/2021				3FE	5,000,000	113.157	5,657,845	5,000,000	5,000,027		(3)			7.250	7.250	JD	16,111	362,500	12/08/2011	12/15/2021.
337158 AD 1	FIRST TENN BANK 5.05 01/15/2015				3FE	4,241,958	100.110	5,405,944	5,400,000	5,391,308		217,734			5.050	9.383	JJ	125,745	272,700	03/20/2008	01/15/2015.
337158 AE 9	FIRST TENN BANK BKNT 5.65 04/01/2016				3FE	20,862,063	104.316	21,906,339	21,000,000	20,980,403		14,653			5.650	5.728	AO	296,625	1,186,500	08/31/2012	04/01/2016.
337358 BH 7	FIRST UNION 7.574 08-01-26				1FE	33,307,872	131.378	37,429,672	28,490,000	32,079,516		(209,549)			7.574	6.044	FA	899,097	2,157,833	05/20/2008	08/01/2026.
33738K AA 3	WACHOVIA CORP 6.18 02/15/2036				1FE	1,108,180	128.749	1,287,495	1,000,000	1,090,385		(2,238)			6.180	5.454	FA	23,347	61,800	11/23/2004	02/15/2036.
33738M AA 9	WACHOVIA CORP 6.18 02/15/2036				1FE	12,194,512	128.749	16,196,683	12,580,000	12,269,173		6,671			6.180	6.394	FA	293,701	777,444	01/13/1998	02/15/2036.
337738 AG 3	FISERV INC 6.80 11/20/2017			1	2FE	1,993,420	113.284	2,265,677	2,000,000	1,997,630		720			6.800	6.846	MN	15,489	136,000	11/15/2007	11/20/2017.
337738 AJ 7	FISERV INC 4.625 10/01/2020			1	2FE	9,968,100	108.972	10,897,153	10,000,000	9,980,033		2,964			4.625	4.665	AO	115,625	462,500	09/14/2010	10/01/2020.
337738 AL 2	FISERV INC 4.75 06/15/2021			1	2FE	4,983,050	110.403	5,520,128	5,000,000	4,988,173		1,530			4.750	4.793	JD	10,556	237,500	06/06/2011	06/15/2021.
337915 AA 0	FIRSTMERIT CORP 4.35 02/04/2023				2FE	10,097,820	104.544	10,454,410	10,000,000	10,082,244		(8,403)			4.350	4.229	FA	177,625	435,000	02/11/2013	02/04/2023.
33803W AA 7	FISHERS LANE 3.666 08/05/2030			1	1FE	13,500,000	100.876	13,618,274	13,500,000	13,500,019		(1)			3.666	3.694	MON	35,744	494,910	06/21/2012	08/05/2030.
33829T AA 4	FIVE CORNERS FND TRST 4.419 11/15/2023			1	2FE	13,986,280	105.975	14,836,531	14,000,000	13,987,386		1,072			4.419	4.431	MN	79,051	601,475	12/10/2013	11/15/2023.
33938# AD 6	FLEXTECH REVOL LOAN 13.00 03-31-08				6*	1,000,000			1,000,000						13.000	13.363	MON			12/01/2001	03/31/2008.
33938# AE 4	FLEXTECH PCKGNG TERM 13.00 03-31-08				6*	44,046,000			44,046,000	(0)					13.000	13.604	MON			09/19/2008	12/31/2008.
339388 ZZ 6	FLEXTECH PCKGNG ADD-ON 13.00 7/15/2011				6*	875,000			875,000						13.000		MON			06/27/2011	01/01/2099.
340711 AR 1	FLORIDA GAS TRAN 4.00 07/15/15			1	2FE	2,999,460	101.378	3,041,345	3,000,000	2,999,935		117			4.000	4.004	JJ	55,333	120,000	07/08/2010	07/15/2015.
340711 AT 7	FLORIDA GAS TRAN 5.45 07/15/20			1	2FE	3,993,040	111.153	4,446,102	4,000,000	3,995,665		654			5.450	5.473	JJ	100,522	218,000	07/08/2010	07/15/2020.
341099 CG 2	FLORIDA PWR CORP A 5.80 09/15/2017			1	1FE	3,989,240	111.819	4,472,769	4,000,000	3,996,446		1,181			5.800	5.836	MS	68,311	232,000	09/13/2007	09/15/2017.
343412 AB 8	FLUOR CORP (NEW) 3.375 09/15/2021			1	1FE	4,955,950	104.267	5,213,373	5,000,000	4,968,844		4,060			3.375	3.480	MS	49,688	168,750	09/08/2011	09/15/2021.
343412 AC 6	FLUOR CORP 3.50 12/15/2024			1	1FE	6,924,330	99.465	6,962,541	7,000,000	6,924,984		654			3.500	3.629	JD	24,500		11/18/2014	12/15/2024.
343498 AA 9	FLOWERS FOODS 4.375 04/01/2022			1	2FE	7,980,800	105.586	8,446,917	8,000,000	7,985,256		1,693			4.375	4.405	AO	87,500	350,000	03/29/2012	04/01/2022.
344868 AA 2	FOOTBALL 2020 TRUST 5.35 10/05/2020			1	1FE	10,000,000	110.855	11,085,486	10,000,000	10,000,000					5.350	5.287	OCT	130,778	543,917	04/05/2010	10/05/2020.
345397 wa 7	FUEL TRUST 3.984 06/15/2016				2FE	3,000,000	103.570	3,107,092	3,000,000	2,999,998		1			3.984	3.984	JD	5,312	119,520	06/14/2011	06/15/2016.
345397 wb 5	FUEL TRUST 4.207 04/15/2016				2FE	5,000,000	103.518	5,175,887	5,000,000	5,000,000					4.207	4.207	AO	44,407	210,350	04/12/2011	04/15/2016.
345397 WF 6	FORD MOTOR CREDIT 4.25 09/20/2022				2FE	2,973,300	106.106	3,183,194	3,000,000	2,978,382		2,310			4.250	4.361	MS	35,771	127,500	09/20/2012	09/20/2022.
345397 WK 5	FORD MOTOR CREDIT 4.375 08/06/2023				2FE	4,953,300	106.255	5,312,731	5,000,000	4,958,672		3,862			4.375	4.492	FA	88,108	218,750	08/01/2013	08/06/2023.
346845 AA 8	FORT BENNING 5.28 01/15/2021			1	1FE	5,136,500	107.374	5,368,700	5,000,000	5,069,880		(16,145)			5.280	4.877	JJ	121,733	264,000	07/01/2010	01/15/2021.
347314 AK 2	FORT EUSTIS 4.98 12/15/2020			1	1FE	882,127	104.075	947,083	910,000	895,439		2,031			4.980	5.297	JD	2,014	45,318	04/05/2007	12/15/2020.
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35			1	2FE	10,083,455	104.862	11,243,430	10,722,121	10,174,968		32,803			5.300	5.916	JD	25,257	568,272	12/20/2010	12/15/2035.
354613 AG 6	FRANKLIN RESOURCES INC 4.625 05/20/20			1	1FE	3,995,560	110.939	4,437,551	4,000,000	3,997,359		423			4.625	4.639	MN	21,069	185,000	05/17/2010	05/20/2020.
35671D AZ 8	FREEPORT-MCMORAN C&G 3.875 03/15/2023			1	2FE	16,989,970	93.959	15,973,067	17,000,000	16,991,637		851			3.875	3.882	MS	193,965	658,750	02/28/2013	03/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
35952F AB 6	FORT HUACHUCA 8.00 12/15/2026		..	1	1FE	4,924,988	122.750	5,615,813	4,575,000	4,803,321		(28,419)			8.000	5.787	JD	16,267	366,000	10/19/2009	12/15/2026.
360271 AE 0	FULTON FINANCIAL 5.35 04-01-15 NC		..		2FE	8,037,757	100.352	8,028,148	8,000,000	8,003,803		(14,931)			5.350	5.156	AO	107,000	428,000	08/31/2012	04/01/2015.
360271 AH 3	FULTON FINANCIAL 5.75 05/01/2017		..		2FE	861,250	107.221	1,072,205	1,000,000	952,745		17,765			5.750	8.013	MN	9,583	57,500	09/26/2008	05/01/2017.
360271 AJ 9	FULTON FINANCIAL 4.50 11/15/2024		..		2FE	7,954,880	101.157	8,092,551	8,000,000	7,955,316		436			4.500	4.571	MN	44,000		11/12/2014	11/15/2024.
361438 AB 0	GAMCO INVESTORS 5.875 06/01/2021		..	1	2FE	8,000,000	107.319	8,585,494	8,000,000	7,999,105		112			5.875	5.877	JD	39,167	470,000	05/25/2011	06/01/2021.
361448 AJ 2	GATX CORP 4.75 05/15/2015		..	1	2FE	4,960,400	101.416	5,070,808	5,000,000	4,996,968		7,905			4.750	4.917	MN	30,347	237,500	02/02/2010	05/15/2015.
361448 AL 7	GATX CORP 4.85 06/01/2021		..	1	2FE	4,991,750	110.310	5,515,515	5,000,000	4,994,290		742			4.850	4.871	JD	20,208	242,500	05/24/2011	06/01/2021.
361448 AN 3	GATX CORP 4.75 06/15/2022		..	1	2FE	7,924,000	109.401	8,752,085	8,000,000	7,940,112		6,520			4.750	4.871	JD	16,889	380,000	06/05/2012	06/15/2022.
361448 AQ 6	GATX CORP 3.90 03/30/2023		..	1	2FE	8,900,460	103.824	9,344,149	9,000,000	8,914,666		8,565			3.900	4.036	MS	88,725	351,000	03/14/2013	03/30/2023.
36160B AA 3	GDF SUEZ 2.875 10/10/2022		R	1	1FE	12,843,870	100.560	13,072,833	13,000,000	12,874,698		14,104			2.875	3.015	AO	84,094	373,750	10/02/2012	10/10/2022.
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		..	1	1FE	7,815,514	104.083	8,134,644	7,815,514	7,815,542		(6)			4.336	4.375	MON	15,061	338,881	02/22/2012	03/15/2019.
362251 AA 8	GRD HOLDING III 10.75 06/01/2019		..	1	4FE	3,000,000	109.500	3,285,000	3,000,000	2,999,757		969			10.750	10.752	JD	26,875	322,500	05/09/2012	06/01/2019.
36246M AK 5	GTP ACQUISITION 4.347 06/15/2016		..	1	1FE	13,000,000	101.852	13,240,695	13,000,000	12,999,995		3			4.347	4.387	MON	25,116	565,110	06/29/2011	06/15/2016.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		..		1FE	13,209,031	111.000	14,459,654	13,026,715	13,171,123		(11,888)			6.422	6.341	MON	51,124	836,576	08/25/2010	10/09/2029.
364725 AT 8	GANNETT CO INC 6.375 09/01/2015		..		3FE	3,964,700	102.500	4,100,000	4,000,000	3,994,515		7,818			6.375	6.589	MS	85,000	255,000	09/28/2010	09/01/2015.
364760 AK 4	GAP INC/THE 5.95 04/12/2021		..	1	2FE	4,982,500	113.770	5,688,523	5,000,000	4,987,842		1,553			5.950	5.997	AO	65,285	297,500	04/07/2011	04/12/2021.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		..	2	3FE	118,627	102.116	126,027	123,416	121,776		754			6.690	7.528	MON	252	8,257	11/06/2009	09/20/2016.
369550 AR 9	GENERAL DYNAMICS 3.875 07/15/2021		..	1	1FE	7,986,800	107.769	8,621,520	8,000,000	7,990,829		1,210			3.875	3.895	JJ	142,944	310,000	07/05/2011	07/15/2021.
369622 SM 8	GEN ELEC CAP CRP 5.30 02/11/2021		..		1FE	3,985,880	114.078	4,563,128	4,000,000	3,990,509		1,282			5.300	5.346	FA	82,444	212,000	02/08/2011	02/11/2021.
36962G 4B 7	GEN ELEC CAP CRP 6.875 01/10/2039 MTN		..		1FE	1,196,643	141.196	1,411,956	1,000,000	1,186,396		(3,685)			6.875	5.471	JJ	32,656	68,750	01/24/2012	01/10/2039.
36962G 4J 0	GEN ELEC CAP CRP 5.50 01/08/20	SD	..		1FE	6,976,060	114.592	8,021,455	7,000,000	6,986,358		2,299			5.500	5.545	JJ	185,014	385,000	01/05/2010	01/08/2020.
36962G 4R 2	GEN ELEC CAP CRP 4.375 09/16/2020		..		1FE	9,921,700	109.504	10,950,419	10,000,000	9,951,132		7,363			4.375	4.473	MS	127,604	437,500	09/13/2010	09/16/2020.
36962G 4Y 7	GEN ELEC CAP CRP 4.625 01/07/2021		..		1FE	8,965,800	111.165	10,004,834	9,000,000	8,977,568		3,161			4.625	4.673	JJ	201,188	416,250	01/04/2011	01/07/2021.
36962G 6F 6	GEN ELEC CAP CRP GMTN 3.15 09/07/2022		..		1FE	8,986,950	101.541	9,138,705	9,000,000	8,989,620		1,176			3.150	3.167	MS	89,775	283,500	09/04/2012	09/07/2022.
36962G 6S 8	GEN ELEC CAP GLOBAL MTN 3.10 01/09/2023		..		1FE	9,381,000	101.178	10,117,804	10,000,000	9,464,726		55,880			3.100	3.883	JJ	148,111	310,000	06/20/2013	01/09/2023.
369668 AA 6	GECC/LJ VP HOLDINGS LLC 3.80 06/18/2019		..	1	1FE	1,997,600	105.703	2,114,059	2,000,000	1,998,377		327			3.800	3.820	JD	2,744	76,000	04/25/2012	06/18/2019.
370334 BH 6	GENERAL MILLS INC 5.65 02/15/2019		..	1	2FE	2,997,420	113.334	3,400,013	3,000,000	2,998,803		251			5.650	5.661	FA	64,033	169,500	01/29/2009	02/15/2019.
37247D AK 2	GENWORTH HOLDINGS 6.515 05/22/2018		..	1	2FE	4,150,000	101.272	4,050,894	4,000,000	4,145,236		(4,764)			6.515	5.330	MN	28,232	130,300	11/12/2014	05/22/2018.
37247D AL 0	GENWORTH HOLDING 8.625 12/15/2016		..	1	2FE	745,500	107.522	752,651	700,000	744,948		(552)			8.625	5.131	JD	2,683		12/17/2014	12/15/2016.
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		..	1	2FE	13,471,500	98.448	12,896,713	13,100,000	13,466,691		(4,809)			7.625	7.089	MS	269,141		12/17/2014	09/24/2021.
372546 AA 9	GEORGE WASHINGTON 6.00 02/01/2019		..	1	1FE	5,000,000	114.066	5,703,300	5,000,000	5,000,000					6.000	6.001	FA	125,000	300,000	03/04/2009	02/01/2019.
372546 AN 1	GEO WASHINGTON UNIV 4.452 09/15/2021		..	1	1FE	8,465,560	109.861	9,283,235	8,450,000	8,459,948		(1,251)			4.452	4.431	MS	110,768	376,194	03/25/2011	09/15/2021.
372917 AS 3	GENZYME CORP 5.00 06/15/2020		..	1	1FE	4,959,300	112.133	5,606,670	5,000,000	4,975,266		3,842			5.000	5.105	JD	11,111	250,000	06/14/2010	06/15/2020.
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021		I.	1	3FE	2,814,000	100.540	2,815,120	2,800,000	2,814,022		22			6.750	6.654	JJ	87,150		12/18/2014	07/15/2021.
375558 AU 7	GILEAD SCIENCES 4.40 12/01/2021		..	1	1FE	13,055,080	110.282	14,336,641	13,000,000	13,039,664		(5,140)			4.400	4.346	JD	47,667	572,000	12/07/2011	12/01/2021.
375558 AZ 6	GILEAD SCIENCES 3.50 02/01/2025		..	1	1FE	9,990,600	102.695	10,269,477	10,000,000	9,990,836		236			3.500	3.510	FA	42,778		11/12/2014	02/01/2025.
377372 AH 0	GLAXOSMITHKLINE 2.80 03/18/2023		..	1	1FE	13,314,825	98.956	13,799,463	13,945,000	13,398,293		56,947			2.800	3.350	MS	111,715	390,460	06/20/2013	03/18/2023.
377373 AD 7	GLAXOSMITHKLINE 2.85 05/08/2022		R	1	1FE	9,480,900	99.973	9,997,251	10,000,000	9,554,873		52,145			2.850	3.543	MN	41,958	285,000	06/24/2013	05/08/2022.
378272 AF 5	GLENCORE FUNDING LLC 4.125 05/30/2023		..	1	2FE	6,139,960	95.950	6,716,532	7,000,000	6,241,257		68,361			4.125	5.769	MN	24,865	288,750	06/25/2013	05/30/2023.
380956 AF 9	GOLDCORP INC 3.625 06/09/2021		I.	1	2FE	2,496,775	100.106	2,502,649	2,500,000	2,497,005		230			3.625	3.646	JD	5,538	45,313	06/04/2014	06/09/2021.
38141E A5 8	GOLDMAN SACHS GP 5.375 03/15/20		..		1FE	9,586,400	112.103	11,210,309	10,000,000	9,752,186		39,573			5.375	5.936	MS	158,264	537,500	05/27/2010	03/15/2020.
38141E C2 3	GOLDMAN SACHS GP 3.85 07/08/2024		..	1	1FE	21,944,760	102.534	22,557,392	22,000,000	21,946,951		2,191			3.850	3.881	JJ	407,031		07/03/2014	07/08/2024.
38141G ES 9	GOLDMAN SACHS GP 5.95 01/15/27		..	1	2FE	911,950	113.513	1,135,125	1,000,000	927,626		3,774			5.950	6.842	JJ	27,436	59,500	05/05/2010	01/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38141G EU 4	GOLDMAN SACHS GP 5.625 01/15/2017				2FE	1,998,620	107.254	2,145,086	2,000,000	1,999,659		154			5.625	5.634	JJ	51,875	112,500	01/03/2007	01/15/2017.
38141G RD 8	GOLDMAN SACHS GROUP 3.625 01/22/2023				1FE	18,469,560	101.403	19,266,534	19,000,000	18,526,823		48,925			3.625	3.989	JJ	304,198	688,750	11/05/2013	01/22/2023.
38376A AA 1	GOVT PPTY INCOME 3.75 08/15/2019			1	2FE	7,936,400	101.332	8,106,545	8,000,000	7,940,690		4,290			3.750	3.927	FA	110,833		08/13/2014	08/15/2019.
391164 AF 7	GREAT PLAINS ENERGY 5.292 06/15/2022			1	2FE	4,091,640	114.653	4,586,115	4,000,000	4,070,186		(7,912)			5.292	4.999	JD	9,408	211,680	03/19/2012	06/15/2022.
398186 AA 4	GRIFFIN COAL MIN 9.50 12/01/2016		R	1	6	870,264	62.000	539,564	870,264	0					9.500		JD			11/10/2006	12/01/2016.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020		R		3FE	10,083,125	103.981	10,398,100	10,000,000	10,064,096		(16,119)			6.000	5.845	MJSD	26,667	663,333	11/05/2013	12/15/2020.
402479 CA 5	GULF POWER CO 4.75 04/15/2020			1	1FE	6,998,880	110.066	7,704,629	7,000,000	6,999,356		105			4.750	4.752	AO	70,194	332,500	04/06/2010	04/15/2020.
402524 AA 0	GULF SOUTH PIPE 5.05 02/01/2015			1	2FE	4,985,100	100.289	5,014,428	5,000,000	4,999,846		1,821			5.050	5.088	FA	105,208	252,500	01/12/2005	02/01/2015.
402524 AE 2	GULF SOUTH PIPE 4.00 06/15/2022			1	2FE	4,982,050	98.581	4,929,058	5,000,000	4,985,983		1,582			4.000	4.044	JD	8,889	200,000	06/07/2012	06/15/2022.
404132 AH 5	HCC INSURANCE I 6.30 11/15/2019			1	1FE	4,974,400	115.155	5,757,751	5,000,000	4,985,526		2,463			6.300	6.370	MN	40,250	315,000	11/10/2009	11/15/2019.
40414L AD 1	HCP INC 5.375 02/01/2021			1	2FE	4,973,950	111.946	5,597,278	5,000,000	4,982,603		2,355			5.375	5.443	FA	111,979	268,750	01/19/2011	02/01/2021.
40414L AJ 8	HCP INC 4.25 11/15/2023			1	2FE	4,977,000	105.014	5,250,708	5,000,000	4,979,164		1,906			4.250	4.307	MN	27,153	214,271	11/05/2013	11/15/2023.
40414L AL 3	HCP INC 3.875 08/15/2024			1	2FE	5,977,800	101.694	6,101,654	6,000,000	5,978,502		702			3.875	3.920	FA	88,479		08/07/2014	08/15/2024.
4041A2 AH 7	HBOS PLC 6.75 05/21/2018		R		2FE	4,987,467	111.523	5,576,157	5,000,000	4,986,324		3,421			6.750	6.841	MN	37,500	337,500	08/31/2012	05/21/2018.
404280 AK 5	HSBC HOLDINGS 5.10 04/05/2021		R		1FE	2,993,490	112.826	3,384,779	3,000,000	2,995,549		589			5.100	5.128	AO	36,550	153,000	03/29/2011	04/05/2021.
404280 AP 4	HSBC HOLDINGS 4.25 03/14/2024		R		1FE	9,924,430	103.979	10,397,915	10,000,000	9,929,365		4,935			4.250	4.344	MS	126,319	214,861	03/19/2014	03/14/2024.
40428H PB 2	HSBC USA INC 5.00 09/27/2020			1	1FE	6,942,460	109.291	7,650,362	7,000,000	6,963,502		5,350			5.000	5.106	MS	91,389	350,000	09/20/2010	09/27/2020.
40429C GD 8	HSBC FIN CORP 6.676 01/15/21				1FE	19,540,132	118.646	23,878,617	20,126,000	19,730,499		50,907			6.676	7.082	JJ	619,554	1,343,612	12/03/2010	01/15/2021.
4042Q1 AE 7	HSBC BANK USA NA 4.875 08/24/2020				1FE	7,995,600	110.414	8,833,153	8,000,000	7,997,259		412			4.875	4.882	FA	137,583	390,000	08/17/2010	08/24/2020.
40434C AD 7	HSBC USA INC 3.50 06/23/2024				1FE	17,923,320	102.812	18,506,232	18,000,000	17,926,693		3,373			3.500	3.551	JD	14,000	315,000	06/16/2014	06/23/2024.
406216 AZ 4	HALLIBURTON CO 3.25 11/15/2021			1	1FE	8,970,300	101.824	9,164,165	9,000,000	8,978,583		2,736			3.250	3.289	MN	37,375	292,500	11/08/2011	11/15/2021.
406216 BD 2	HALLIBURTON CO 3.50 08/01/2023			1	1FE	12,969,580	102.052	13,266,726	13,000,000	12,973,210		2,623			3.500	3.528	FA	189,583	449,944	07/29/2013	08/01/2023.
410867 AA 3	ALLMERICA FINL 7.625 10/15/2025				2FE	97,745	124.077	140,206	113,000	102,131		577			7.625	9.040	AO	1,819	8,616	05/22/2003	10/15/2025.
410867 AC 9	HANOVER INSURANCE GRP 7.50 03/01/2020			1	2FE	4,982,850	118.189	5,909,427	5,000,000	4,989,690		1,579			7.500	7.549	MS	125,000	375,000	02/18/2010	03/01/2020.
413875 AL 9	HARRIS CORP 6.375 06/15/19			1	2FE	1,993,820	114.183	2,283,663	2,000,000	1,996,785		606			6.375	6.417	JD	5,667	127,500	06/04/2009	06/15/2019.
413875 AM 7	HARRIS CORP 4.40 12/15/2020			1	2FE	2,982,870	107.091	3,212,722	3,000,000	2,988,965		1,584			4.400	4.471	JD	5,867	132,000	11/30/2010	12/15/2020.
415864 AJ 6	HARSCO CORP 5 05/15/18			1	3FE	8,986,630	105.525	9,497,264	9,000,000	8,994,625		1,406			5.750	5.770	MN	66,125	517,500	05/13/2008	05/15/2018.
416515 AT 1	HARTFORD FINL 5.375 03/15/2017			1	2FE	10,297,620	107.998	11,339,767	10,500,000	10,444,734		22,929			5.375	5.632	MS	166,177	564,375	05/29/2007	03/15/2017.
416515 AV 6	HARTFORD FINL 6.00 01/15/2019 MTN			1	2FE	1,997,560	113.611	2,272,225	2,000,000	1,999,077		196			6.000	6.013	JJ	55,333	120,000	05/07/2008	01/15/2019.
419838 AA 5	HAWAIIAN AIRLINES A 3.90 01/15/2026			1	2FE	5,000,000	98.375	4,918,750	5,000,000	5,019,456		(1,327)			3.900	3.827	JJ	89,917	219,917	05/14/2013	01/15/2026.
421915 EJ 4	HCP INC 6.00 01/30/2017			1	2FE	6,952,610	109.068	7,634,744	7,000,000	6,987,736		5,374			6.000	6.091	JJ	176,167	420,000	01/17/2007	01/30/2017.
421946 AH 7	HEALTHCARE REALTY 3.75 04/15/2023			1	2FE	2,975,370	98.708	2,961,230	3,000,000	2,979,093		2,105			3.750	3.849	AO	23,750	112,500	03/19/2013	04/15/2023.
42217K AN 6	HEALTH CARE REIT 6.20 06/01/2016			1	2FE	6,975,500	106.741	7,471,864	7,000,000	6,995,702		2,818			6.200	6.246	JD	36,167	434,000	11/29/2005	06/01/2016.
42217K AS 5	HEALTH CARE REIT 6.125 04/15/20			1	2FE	3,971,880	115.113	4,604,504	4,000,000	3,983,094		2,626			6.125	6.220	AO	51,722	245,000	03/30/2010	04/15/2020.
42217K AT 3	HEALTH CARE REIT 4.70 09/15/2017			1	2FE	7,976,800	107.514	8,601,144	8,000,000	7,990,168		3,331			4.700	4.749	MS	110,711	376,000	09/07/2010	09/15/2017.
42217K BC 9	HEALTH CARE REIT 4.50 01/15/2024			1	2FE	4,947,900	106.060	5,302,981	5,000,000	4,953,894		4,751			4.500	4.626	JJ	103,750	173,750	10/02/2013	01/15/2024.
42218S AC 2	HEALTH CARE SVCS 4.70 01/15/2021			1	1FE	8,999,220	109.221	9,829,855	9,000,000	8,999,560		55			4.700	4.701	JJ	195,050	423,000	01/06/2011	01/15/2021.
422248 AA 2	HEALTH NET INC 6.375 06/01/17			1	3FE	2,993,070	107.371	3,221,117	3,000,000	2,997,946		763			6.375	6.406	JD	15,938	191,250	05/15/2007	06/01/2017.
42225U AB 0	HEALTHCARE TRUST 3.70 04/15/2023			1	2FE	5,951,160	99.194	5,951,656	6,000,000	5,958,526		4,185			3.700	3.798	AO	46,867	222,000	03/21/2013	04/15/2023.
42234Q AB 8	HEARTLAND FINL 5.75 12/30/2024			1	2FE	6,000,000	100.000	6,000,000	6,000,000	6,000,013		13			5.750	5.750	JD	13,417		12/12/2014	12/30/2024.
42249# AA 7	HEALTHPARTNERS INC 2013 4.61 5/15/2030				1Z	12,648,649	122.930	15,549,013	12,648,649	12,648,285		(303)			4.610	4.610	MN	74,508	542,609	12/10/2013	05/15/2030.
428236 BV 4	HEWLETT-PACKARD CO 4.65 12/09/2021			1	2FE	5,982,420	107.309	6,438,539	6,000,000	5,986,966		1,556			4.650	4.687	JD	17,050	279,000	12/06/2011	12/09/2021.
431116 AB 8	HIGHMARK INC 4.75 05/15/2021			1	2FE	3,983,840	103.523	4,140,904	4,000,000	3,988,903		1,457			4.750	4.801	MN	24,278	190,000	05/03/2011	05/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
431282 AM 4	HIGHWOODS REALTY LP 3.625 01/15/2023			1	2FE	3,957,600	100.076	4,003,054	4,000,000	3,965,034		3,664			3.625	3.752	JJ	66,861	145,000	12/11/2012	01/15/2023.
431282 AN 2	HIGHWOODS REALTY 3.20 06/15/2021			1	2FE	4,949,150	99.573	4,978,646	5,000,000	4,953,060		3,910			3.200	3.363	JD	7,111	88,000	05/19/2014	06/15/2021.
431571 AA 6	HILLENBRAND INC 5.50 07/15/2020			1	2FE	7,912,080	109.052	8,724,185	8,000,000	7,945,490		8,173			5.500	5.645	JJ	202,889	440,000	07/06/2010	07/15/2020.
43474T AA 1	HOLCIM LTD 6.00 12/30/2019		R	1	2FE	3,946,960	115.624	4,624,950	4,000,000	3,970,229		5,440			6.000	6.178	JD	667	240,000	09/24/2009	12/30/2019.
43474T AC 7	HOLCIM US FINANCE 5.15 09/12/2023		R	1	2FE	4,965,200	112.077	5,603,859	5,000,000	4,967,983		2,595			5.150	5.243	JD	715	257,500	09/05/2013	09/12/2023.
437076 AP 7	HOME DEPOT INC 5.40 03/01/2016			1	1FE	2,986,800	105.383	3,161,490	3,000,000	2,997,994		1,624			5.400	5.460	MS	54,000	162,000	11/30/2006	03/01/2016.
437076 BC 5	HOME DEPOT INC 3.75 02/15/2024			1	1FE	14,922,150	106.727	16,009,079	15,000,000	14,930,044		6,217			3.750	3.811	FA	212,500	523,438	09/03/2013	02/15/2024.
438516 AZ 9	HONEYWELL INTL 5 02/15/19			1	1FE	12,271,310	112.344	13,593,582	12,100,000	12,183,505		(18,023)			5.000	4.813	FA	228,556	605,000	08/05/2009	02/15/2019.
44106M AN 2	HOSPITALITY PROP 6.70 01/15/2018			1	2FE	17,246,770	110.762	18,635,668	16,825,000	17,048,880		(82,738)			6.700	6.109	JJ	519,799	1,127,275	08/31/2012	01/15/2018.
44106M AR 3	HOSPITALITY PROP TRUST 4.50 06/15/2023			1	2FE	5,993,220	101.515	6,090,919	6,000,000	5,994,160		556			4.500	4.514	JD	12,000	270,000	05/30/2013	06/15/2023.
44106M AS 1	HOSPITALITY PROP TRUST 4.65 03/15/2024			1	2FE	7,341,034	102.446	7,555,426	7,375,000	7,343,231		2,197			4.650	4.708	MS	100,976	174,327	03/19/2014	03/15/2024.
44106M AT 9	HOSPITALITY PROP 4.50 03/15/2025			1	2FE	8,890,200	100.287	9,025,856	9,000,000	8,892,712		2,512			4.500	4.648	MS	122,625		09/09/2014	03/15/2025.
44266R AC 1	HOWARD HUGHES MEDICAL 3.50 09/01/2023			1	1FE	21,901,060	104.764	23,048,109	22,000,000	21,913,804		8,649			3.500	3.553	MS	256,667	853,417	07/31/2013	09/01/2023.
44329H AG 9	HP COMM LLC 5.02 03/15/2023			1	1FE	4,808,103	106.500	5,226,848	4,907,839	4,854,928		10,653			5.020	5.301	MS	72,543	246,373	01/08/2009	03/15/2023.
44329H AS 3	HP COMM LLC 5.32 03/15/2023			1	1FE	807,935	106.500	874,708	821,322	814,272		1,413			5.320	5.545	MS	12,866	43,694	11/13/2008	03/15/2023.
443510 AE 2	HUBBELL INC 5.95 06/01/18			1	1FE	9,948,260	112.773	11,277,269	10,000,000	9,978,780		5,437			5.950	6.020	JD	49,583	595,000	06/05/2008	06/01/2018.
443510 AF 9	HUBBELL INC 3.625 11/15/2022			1	1FE	6,942,180	103.677	7,257,420	7,000,000	6,959,247		4,383			3.625	3.711	MN	32,424	253,750	11/08/2010	11/15/2022.
444859 AY 8	HUMANA INC. 7.2 06/15/18			1	2FE	1,208,492	116.558	1,165,577	1,000,000	1,129,097		(34,779)			7.200	3.222	JD	3,200	72,000	08/31/2012	06/15/2018.
446150 AG 9	HUNTINGTON BANCS 7.00 12/15/2020				2FE	1,000,000	119.935	1,199,345	1,000,000	1,000,000					7.000	7.000	JD	3,111	70,000	12/15/2010	12/15/2020.
448055 AF 0	HUSKY ENERGY INC 7 12/15/19		I	1	2FE	997,670	117.502	1,175,016	1,000,000	998,770		200			7.250	7.280	JD	3,222	72,500	05/06/2009	12/15/2019.
44841A AA 6	HUTCH WHAMPOA 4.625 09/11/2015		R		1FE	5,989,740	102.526	6,151,544	6,000,000	5,998,665		1,853			4.625	4.658	MS	84,792	277,500	09/08/2009	09/11/2015.
44841B AA 4	HUTCH WHAMPOA 5.75 09/11/2019		R		1FE	6,959,610	114.009	7,980,641	7,000,000	6,978,160		3,941			5.750	5.827	MS	122,986	402,500	09/08/2009	09/11/2019.
44841C AB 0	HUTCHISON WHAMPOA INTL 4.625 01/13/2022		R		1FE	4,962,500	108.151	5,407,550	5,000,000	4,971,865		3,302			4.625	4.720	JJ	107,917	231,250	01/10/2012	01/13/2022.
44841D AB 8	HUTCH WHAMPOA FIN 3.625 10/31/2024		R		1FE	8,989,560	100.088	9,007,897	9,000,000	8,989,708		148			3.625	3.639	AO	55,281		10/28/2014	10/31/2024.
44842C AB 9	HUTCH WHAMPOA INT 12 II 3.25 11/08/2022		R		1FE	4,974,200	99.286	4,964,322	5,000,000	4,979,051		2,301			3.250	3.311	MN	23,924	162,500	11/05/2012	11/08/2022.
448579 AC 6	HYATT HOTELS 3.875 08/15/2016			1	2FE	9,957,100	103.820	10,382,000	10,000,000	9,985,222		8,656			3.875	3.970	FA	146,389	387,500	08/04/2011	08/15/2016.
448579 AE 2	HYATT HOTELS 3.375 07/15/2023			1	2FE	3,979,920	98.549	3,941,963	4,000,000	3,982,946		1,708			3.375	3.433	JJ	62,250	159,375	05/07/2013	07/15/2023.
449505 AA 4	IFM US COLONIAL PIPE 6.45 05/01/2021			1	2FE	6,996,150	107.912	7,553,844	7,000,000	6,997,469		315			6.450	6.457	MN	75,250	451,500	04/14/2011	05/01/2021.
449669 CD 0	MOSAIC GLOBAL 7.375 8/01/2018			1	2FE	525,972	113.560	539,411	475,000	499,326		(5,951)			7.375	5.772	FA	14,596	35,031	12/22/2009	08/01/2018.
449786 AA 0	ING BANK NV 5.125 05/01/2015		R		2FE	473,055	101.316	506,578	500,000	498,913		3,154			5.125	5.796	MN	4,271	25,625	05/12/2004	05/01/2015.
449786 AP 7	ING BANK NV 5.00 06/09/2021		R		1FE	4,980,550	113.201	5,660,067	5,000,000	4,986,397		1,748			5.000	5.050	JD	15,278	250,000	06/01/2011	06/09/2021.
449786 AY 8	ING BANK NV 5.80 09/25/2023		R		2FE	10,949,730	111.005	12,210,519	11,000,000	10,954,618		3,883			5.800	5.861	MS	170,133	638,000	09/16/2013	09/25/2023.
45068H AF 3	ITT HARTFORD GRP 7.30 11/01/2015			1	2FE	4,940,489	104.955	4,467,942	4,257,000	4,319,309		(71,426)			7.300	5.476	MN	51,794	310,761	04/01/2004	11/01/2015.
45138L AU 7	IDAHO POWER CO 6.025 07/15/2018 MTN			1	1FE	4,000,000	111.466	4,458,639	4,000,000	4,000,000					6.025	6.025	JJ	111,128	241,000	07/07/2008	07/15/2018.
45138L AX 1	IDAHO POWER CO 3.40 11/01/2020 MTN			1	1FE	2,985,030	103.473	3,104,195	3,000,000	2,990,723		1,412			3.400	3.459	MN	17,000	102,000	08/25/2010	11/01/2020.
45138L AZ 6	IDAHO POWER CO 2.95 04/01/2022			1	1FE	6,988,030	100.883	7,061,827	7,000,000	6,990,918		1,107			2.950	2.970	AO	51,625	206,500	04/10/2012	04/01/2022.
452308 AJ 8	ILLINOIS TOOL WK 6.25 04/01/2019			1	1FE	6,998,880	116.625	8,163,724	7,000,000	6,999,487		103			6.250	6.252	AO	109,375	437,500	03/23/2009	04/01/2019.
452308 AP 4	ILLINOIS TOOL WK 3.375 09/15/2021			1	1FE	4,977,600	106.158	5,307,919	5,000,000	4,983,927		2,099			3.375	3.429	MS	49,688	168,750	08/24/2011	09/15/2021.
453836 AF 5	INDEPENDENT BK CORP 4.75 11/15/2024				2FE	9,000,000	100.006	9,000,504	9,000,000	8,999,994		(6)			4.750	4.750	MN	52,250		11/17/2014	11/15/2024.
45384B AA 4	INDEPENDENT BK 5.875 08/01/24				2FE	8,000,000	102.750	8,220,000	8,000,000	8,000,141		141			5.875	5.875	FA	207,583		07/17/2014	08/01/2024.
454889 AN 6	IND MICH POWER 7 03/15/19			1	2FE	4,966,300	118.412	5,920,607	5,000,000	4,982,806		3,400			7.000	7.096	MS	103,056	350,000	01/12/2009	03/15/2019.
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018			1	5Z	5,108,083	100.524	5,134,470	5,107,713	5,105,691		(1,764)			14.500	14.958	MON	2,057	781,267	12/31/2014	12/13/2018.
45665Q AF 0	INFINITY PROPERTY 5.00 09/19/2022			1	2FE	11,000,000	106.405	11,704,508	11,000,000	11,000,030		(3)			5.000	5.000	MS	155,833	550,000	09/12/2012	09/19/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45687A AA 0	INGERSOLL-RAND 6 08/15/18		R	1	2FE	4,992,850	115.547	5,777,353	5,000,000	4,996,839		745			6.875	6.895	FA	129,861	343,750	08/12/2008	08/15/2018.
45687A AJ 1	INGERSOLL-RAND GLOBAL 4.25 06/15/2023		R	1	2FE	1,996,300	105.485	2,109,700	2,000,000	1,996,761		312			4.250	4.273	JD	3,778	85,000	06/17/2013	06/15/2023.
457153 AG 9	INGRAM MICRO INC 4.95 12/15/2024			1	2FE	4,982,450	99.967	4,998,350	5,000,000	4,982,511		61			4.950	4.995	JD	11,000		12/10/2014	12/15/2024.
458140 AJ 9	INTEL CORP 3.30 10/01/2021			1	1FE	12,969,060	104.778	13,621,114	13,000,000	12,978,172		2,840			3.300	3.328	AO	107,250	429,000	09/14/2011	10/01/2021.
45866F AA 2	INTERCONTINENTAL 4.00 10/15/2023			1	1FE	3,969,000	105.184	4,207,345	4,000,000	3,972,197		2,599			4.000	4.095	AO	33,778	163,111	10/01/2013	10/15/2023.
459200 GJ 4	IBM CORP 5.70 09/14/2017			1	1FE	3,279,480	111.488	3,344,629	3,000,000	3,104,267		(35,642)			5.700	4.323	MS	50,825	171,000	08/05/2009	09/14/2017.
459200 GM 7	IBM CORP 7 10/15/18			1	1FE	8,883,300	120.738	9,055,316	7,500,000	8,146,143		(151,036)			7.625	5.095	AO	120,729	571,875	07/15/2009	10/15/2018.
460146 CG 6	INTL PAPER CO 4.75 02/15/2022			1	2FE	281,061	109.158	272,896	250,000	274,017		(3,080)			4.750	3.183	FA	4,486	11,875	08/31/2012	02/15/2022.
461070 AF 1	INTERSTATE POWER 7 10/01/18			1	1FE	14,869,350	116.528	17,479,142	15,000,000	14,939,556		13,542			7.250	7.375	AO	271,875	1,087,500	10/01/2008	10/01/2018.
46132F AA 8	INVESCO FIN PLC 3.125 11/30/2022		R	1	1FE	9,992,100	99.018	9,901,781	10,000,000	9,993,719		689			3.125	3.134	MN	26,910	312,500	11/05/2012	11/30/2022.
46132F AB 6	INVESCO FIN PLC 4.00 01/30/2024		R	1	1FE	19,856,800	104.752	20,950,428	20,000,000	19,872,198		13,395			4.000	4.085	JJ	335,556	573,333	11/06/2013	01/30/2024.
462613 AE 0	IPALCO ENTPRS IN 7.25 04/01/2016			1	3FE	985,260	105.500	1,055,000	1,000,000	997,074		2,159			7.250	7.500	AO	18,125	72,500	04/02/2008	04/01/2016.
462651 AA 8	IRACORE INTL IN 9.50 06/01/2018			1	5FE	1,000,000	60.000	600,000	1,000,000	600,000		(13)	400,036		9.500	9.498	JD	7,917	95,000	05/08/2013	06/01/2018.
465685 AF 2	ITC HOLDINGS COR 5.50 01/15/2020			1	2FE	9,933,500	107.593	10,759,317	10,000,000	9,962,685		6,252			5.500	5.586	JJ	253,611	550,000	12/08/2009	01/15/2020.
465685 AJ 4	ITC HOLDINGS CORP 3.65 06/15/2024			1	2FE	3,986,640	101.406	4,056,242	4,000,000	3,987,322		682			3.650	3.690	JD	6,489	77,461	05/28/2014	06/15/2024.
46625H JH 4	JPMORGAN CHASE 3.20 01/25/2023				1FE	4,987,250	100.042	5,002,111	5,000,000	4,989,411		1,132			3.200	3.230	JJ	69,333	160,000	02/04/2013	01/25/2023.
46625H JJ 0	JPMORGAN CHASE 3.375 05/01/2023				1FE	24,654,570	98.718	25,666,735	26,000,000	24,798,894		118,010			3.375	4.029	MN	146,250	877,500	11/05/2013	05/01/2023.
46625H JX 9	JPMORGAN CHASE & CO 3.625 05/13/2024				1FE	16,916,700	102.158	17,366,914	17,000,000	16,921,128		4,428			3.625	3.684	MN	82,167	308,125	05/06/2014	05/13/2024.
46625H JY 7	JPMORGAN CHASE 3.875 09/10/2024			1	1FE	12,931,750	100.085	13,011,066	13,000,000	12,933,487		1,737			3.875	3.939	MS	155,323		09/03/2014	09/10/2024.
472319 AB 8	JEFFERIES GROUP 5.50 03/15/2016			1	2FE	7,014,940	103.363	7,235,397	7,000,000	7,013,722		(10,988)			5.500	5.329	MS	113,361	385,000	08/31/2012	03/15/2016.
472319 AL 6	JEFFERIES GROUP 5.125 01/20/2023			1	2FE	6,525,185	100.332	6,521,578	6,500,000	6,521,208		(2,118)			5.125	5.075	JJ	148,981	333,125	01/16/2013	01/20/2023.
478111 AB 3	JOHNS HOPKINS HEALTH 2.767 05/15/2023			1	1FE	3,000,000	98.404	2,952,128	3,000,000	3,000,008		(1)			2.767	2.767	MN	10,607	83,010	05/01/2013	05/15/2023.
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019			1	1FE	244,829	114.135	279,630	245,000	244,915		16			5.250	5.259	JJ	6,431	12,863	03/19/2009	07/01/2019.
478160 BJ 2	JOHNSON&JOHNSON 4.375 12/05/2033			1	1FE	5,965,980	111.679	6,700,720	6,000,000	5,967,149		1,092			4.375	4.418	JD	18,958	262,500	12/02/2013	12/05/2033.
478366 AU 1	JOHNSON CONTROLS 5.00 03/30/20			1	2FE	6,108,366	109.745	6,749,325	6,150,000	6,125,817		3,929			5.000	5.086	MS	77,729	307,500	03/30/2010	03/30/2020.
478373 AC 7	JOHNSON CONTROLS 3.625 07/02/2024			1	2FE	3,997,920	100.890	4,035,600	4,000,000	3,998,086		166			3.625	3.631	JJ	79,750		06/10/2014	07/02/2024.
481165 AJ 7	JOY GLOBAL INC 5.125 10/15/2021			1	2FE	8,061,545	111.097	8,887,787	8,000,000	8,049,453		(6,480)			5.125	5.011	AO	86,556	410,000	08/31/2012	10/15/2021.
48203R AG 9	JUNIPER NETWORKS 4.50 03/15/2024			1	2FE	1,996,940	100.941	2,018,814	2,000,000	1,997,173		233			4.500	4.519	MS	26,500	47,750	02/27/2014	03/15/2024.
482480 AE 0	KLA-TENCOR CORP 4.65 11/01/2024			1	2FE	13,964,720	103.392	14,474,842	14,000,000	13,965,119		399			4.650	4.682	MN	99,458		10/30/2014	11/01/2024.
48248N AA 8	KKR GROUP FINANCE 6.375 09/29/2020			1	1FE	3,983,360	116.386	4,655,444	4,000,000	3,989,187		1,513			6.375	6.432	MS	65,167	255,000	09/22/2010	09/29/2020.
48305Q AA 1	KAISER FOUNDATION HOSP 3.50 04/01/2022			1	1FE	17,919,720	102.743	18,493,688	18,000,000	17,938,795		7,274			3.500	3.554	AO	157,500	630,000	04/04/2012	04/01/2022.
485134 BL 3	KANSAS CITY P&L 7.15 04/01/19			1	1FE	15,851,720	119.824	17,973,651	15,000,000	15,567,065		(125,495)			7.150	6.069	AO	268,125	1,072,500	08/31/2012	04/01/2019.
485260 BL 6	KANSAS GAS & ELEC 6.70 06/15/2019			1	1FE	6,249,308	118.663	7,303,737	6,155,000	6,204,356		(9,311)			6.700	6.489	JD	18,328	412,385	06/10/2009	06/15/2019.
49306S AA 4	KEY BANK NA 7.413 05/06/2015			1	2FE	4,022,000	101.896	4,075,852	4,000,000	4,003,982		(182)			7.413	7.401	AO	64,246	296,520	05/01/2008	05/06/2015.
49327X AA 8	KEY BANK NA 4.95 09/15/2015				2FE	8,868,688	102.791	9,251,164	9,000,000	9,012,251		(18,039)			4.950	4.750	MS	131,175	445,500	08/31/2012	09/15/2015.
49327X AB 6	KEY BANK NA MTN 5.45 03/03/2016				2FE	19,873,760	104.954	20,990,778	20,000,000	19,980,643		15,509			5.450	5.536	MS	320,944	1,090,000	01/17/2007	03/03/2016.
49338L AA 1	KEYSIGHT TECHNOLOFIES 4.55 10/30/2024			1	2FE	11,995,920	99.804	11,976,534	12,000,000	11,996,090		170			4.550	4.554	AO	115,267		10/06/2014	10/30/2024.
494368 BE 2	KIMBERLY-CLARK 3.625 08/01/20			1	1FE	2,991,000	106.433	3,192,990	3,000,000	2,994,583		860			3.625	3.661	FA	45,313	108,750	07/26/2010	08/01/2020.
494386 AB 1	KIMBERLY-CLARK deMEXICO 3.80 04/08/2024		R	1	1FE	2,991,840	103.296	3,098,895	3,000,000	2,992,338		498			3.800	3.833	AO	26,283	57,000	04/03/2014	04/08/2024.
49446X AA 4	KIMCO REALTY 4.30 02/01/2018 MTN			1	2FE	6,975,640	106.615	7,463,028	7,000,000	6,988,810		3,322			4.300	4.356	FA	125,417	301,000	08/25/2010	02/01/2018.
494550 AU 0	KINDER MORGAN EN 6.00 02/01/2017			1	2FE	11,985,510	108.035	12,964,171	12,000,000	11,995,947		1,776			6.000	6.018	FA	300,000	720,000	01/26/2007	02/01/2017.
494550 BE 5	KINDER MORGAN 5.30 09/15/2020			1	2FE	3,998,440	107.662	4,306,486	4,000,000	3,998,842		170			5.300	5.306	MS	62,422	212,000	05/12/2010	09/15/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
494550 BJ 4	KINDER MORGAN 4.15 03/01/2022			1	2FE	3,996,560	100.773	4,030,920	4,000,000	3,997,554		287			4.150	4.160	MS	55,333	166,000	08/03/2011	03/01/2022.
494550 BM 7	KINDER MORGAN ENERGY 3.45 02/15/2023			1	2FE	3,983,920	95.726	3,829,035	4,000,000	3,987,079		1,354			3.450	3.496	FA	52,133	138,000	08/08/2012	02/15/2023.
494550 BV 7	KINDER MORGAN EN 4.25 09/01/2024			1	2FE	4,991,600	100.044	5,002,218	5,000,000	4,991,773		173			4.250	4.271	MS	64,931		09/08/2014	09/01/2024.
500255 AP 9	KOHL'S CORP 6.25 12/15/2017			1	2FE	2,550,477	111.548	2,855,628	2,560,000	2,556,868		936			6.250	6.296	JD	7,111	160,000	09/26/2007	12/15/2017.
500472 AF 2	PHILIPS ELECTRONICS 3.75 03/15/2022		R	1	1FE	5,962,560	104.198	6,251,904	6,000,000	5,969,922		3,560			3.750	3.830	MS	66,250	225,000	07/05/2013	03/15/2022.
500630 BX 5	KOREA DEV BANK 3.00 09/14/2022		R		1FE	6,914,670	100.381	7,026,697	7,000,000	6,931,995		7,691			3.000	3.143	MS	62,417	210,000	09/05/2012	09/14/2022.
50065W AF 3	KOREA NATL OIL 4.00 01/23/2024		R		1FE	8,950,140	106.452	9,580,644	9,000,000	8,954,017		3,877			4.000	4.068	JJ	158,000	180,000	01/15/2014	01/23/2024.
50076Q AU 0	KRAFT FOODS GROUP 5.375 02/10/2020				2FE	3,156,287	113.442	2,969,913	2,618,000	2,992,070		(68,075)			5.375	2.387	FA	55,114	140,718	07/18/2012	02/10/2020.
501044 CH 2	KROGER CO 6.15 01/15/2020 !			1	2FE	4,987,450	115.680	5,783,980	5,000,000	4,993,597		1,053			6.150	6.180	JJ	141,792	307,500	01/09/2008	01/15/2020.
501044 CM 1	KROGER CO/THE 3.90 10/01/2015			1	2FE	12,025,830	102.174	12,260,857	12,000,000	12,003,613		(4,672)			3.900	3.859	AO	117,000	468,000	10/23/2009	10/01/2015.
502413 AY 3	L-3 COMMS CORP 5.20 10/15/2019			1	2FE	3,985,680	109.694	4,387,764	4,000,000	3,992,298		1,382			5.200	5.246	AO	43,911	208,000	09/29/2009	10/15/2019.
502413 BA 4	L-3 COMMS CORP 4.95 02/15/2021			1	2FE	3,977,160	108.517	4,340,661	4,000,000	3,984,769		2,078			4.950	5.023	FA	74,800	198,000	02/02/2011	02/15/2021.
502413 BD 8	L-3 COMMS CORP 3.95 05/28/2024			1	2FE	4,972,250	100.827	5,041,367	5,000,000	4,973,604		1,354			3.950	4.018	MN	18,104	98,750	05/13/2014	05/28/2024.
50540R AF 9	LABORATORY CP 5.625 12/15/2015			1	2FE	3,988,520	104.026	4,161,058	4,000,000	3,998,608		1,380			5.625	5.663	JD	10,000	225,000	12/09/2005	12/15/2015.
51488Y AB 5	LANDESBK BAD NY MTN 5.05 12/30/2015		R		1FE	8,000,000	103.530	8,282,366	8,000,000	7,999,952		46			5.050	5.051	JD	1,122	404,000	02/05/2004	12/30/2015.
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022			1	1FE	7,154,461	102.627	7,238,513	7,053,232	7,048,914		(25,332)			6.200	5.967	AO	109,325	437,300	04/27/2011	10/01/2022.
52107Q AF 2	LAZARD GROUP LLC 4.25 11/14/2020				2FE	8,484,255	105.183	8,940,549	8,500,000	8,486,491		1,981			4.250	4.281	MN	47,163	361,250	11/06/2013	11/14/2020.
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016			1	5Z	5,594,742	100.277	5,628,141	5,612,570	5,600,660		5,344			13.000	13.491	MON	62,830	770,925	12/01/2014	11/15/2016.
524660 AW 7	LEGGETT & PLATT 3.40 08/15/2022			1	2FE	5,982,360	100.841	6,050,473	6,000,000	5,986,028		1,579			3.400	3.435	FA	77,067	204,000	08/08/2012	08/15/2022.
524901 AT 2	LEGG MASON INC 3.95 07/15/2024			1	2FE	15,036,380	102.040	15,306,021	15,000,000	15,035,147		(1,233)			3.950	3.920	JJ	304,479		06/24/2014	07/15/2024.
52602E AD 4	LENDER PROC SRV 5.75 04/15/2023			1	2FE	5,275,000	105.750	5,287,500	5,000,000	5,210,552		(64,448)			5.750	4.135	AO	60,694	287,500	01/23/2014	04/15/2023.
526107 AC 1	LENNOX INTL INC 4.90 05/15/17			1	2FE	5,995,320	106.418	6,385,073	6,000,000	5,998,274		671			4.900	4.913	MN	37,567	294,000	05/03/2010	05/15/2017.
526602 AA 5	LEONARD WOOD FAM 5.124 07-15-20			1	2FE	1,992,155	109.630	2,183,998	1,992,155	1,992,155					5.124	5.124	JJ	47,069	102,078	04/28/2005	07/15/2020.
527288 BE 3	LEUCADIA NATL 5.50 10/18/2023			1	2FE	10,850,510	102.270	11,249,739	11,000,000	10,864,405		11,602			5.500	5.680	AO	122,681	605,000	10/15/2013	10/18/2023.
529772 AF 2	LEXMARK INTL INC 5.125 03/15/2020			1	2FE	3,999,920	106.786	4,271,455	4,000,000	4,000,002		(0)			5.125	5.125	MS	60,361	205,000	02/27/2013	03/15/2020.
53079E AW 4	LIBERTY MUTUAL 4.95 05/01/2022			1	2FE	4,984,450	108.120	5,406,011	5,000,000	4,987,854		1,342			4.950	4.990	MN	41,250	247,500	05/01/2012	05/01/2022.
53079E BE 3	LIBERTY MUTUAL 4.25 06/15/2023			1	2FE	10,950,670	103.048	11,335,268	11,000,000	10,956,917		4,139			4.250	4.306	JD	20,778	467,500	06/13/2013	06/15/2023.
53117C AM 4	LIBERTY PROP LP 4.75 10/01/2020			1	2FE	2,992,890	108.362	3,250,871	3,000,000	2,995,525		662			4.750	4.780	AO	35,625	142,500	09/22/2010	10/01/2020.
53117C AN 2	LIBERTY PROP LP 4.125 06/15/2022			1	2FE	10,978,550	103.572	11,392,891	11,000,000	10,983,259		1,880			4.125	4.149	JD	20,167	453,750	06/06/2012	06/15/2022.
53217V AC 3	LIFE TECH CORP 6.00 03/01/2020			1	2FE	3,991,840	114.197	4,567,874	4,000,000	3,995,271		760			6.000	6.027	MS	80,000	240,000	02/11/2010	03/01/2020.
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18			1	4Z	4,835,860	100.000	4,856,306	4,856,306	4,834,757		462			14.500	15.115	MON	62,126	631,062	12/31/2014	07/23/2018.
53944Y AA 1	LLOYDS BANKING 4.50 11/04/2024		R		2FE	7,977,050	100.914	8,073,114	8,000,000	7,977,341		291			4.500	4.536	MN	57,000		10/30/2014	11/04/2024.
539830 AT 6	LOCKHEED MARTIN 4.25 11/15/2019			1	1FE	4,907,950	109.084	5,454,191	5,000,000	4,949,733		9,043			4.250	4.482	MN	27,153	212,500	12/21/2009	11/15/2019.
539830 AY 5	LOCKHEED MARTIN 3.35 09/15/2021			1	1FE	12,164,215	104.053	12,658,035	12,165,000	12,165,414		(68)			3.350	3.349	MS	119,994	407,528	03/28/2012	09/15/2021.
547777 ZZ 8	LOWER BRULE COMM PR+200 11/30/2030			2	6Z	19,562,804	75.000	14,672,103	19,562,804	14,672,103					6.500		MON	385,007		04/02/2012	11/30/2030.
548661 CN 5	LOWES COMPANIES 6.10 09/15/2017			1	1FE	13,024,320	112.298	14,598,793	13,000,000	13,008,099		(2,685)			6.100	6.075	MS	233,494	793,000	09/13/2007	09/15/2017.
548661 CZ 8	LOWES COMPANIES 3.875 09/15/2023			1	1FE	12,922,130	106.617	13,860,240	13,000,000	12,930,699		6,577			3.875	3.948	MS	148,326	509,347	09/04/2013	09/15/2023.
54909W AA 6	LOYOLA UNIV CHIC 3.199 07/01/2022			1	1FE	5,000,000	101.165	5,058,263	5,000,000	5,000,150		(17)			3.199	3.199	JJ	79,975	159,950	05/09/2012	07/01/2022.
55259P AD 8	M&I MARS & ISL 5.00 01/17/2017				1FE	12,931,270	106.324	13,822,104	13,000,000	12,985,192		6,703			5.000	5.059	JJ	296,111	650,000	12/20/2005	01/17/2017.
552848 AA 1	MGIC INVT CORP 5.375 11/01/2015			1	4FE	4,201,275	102.500	4,130,750	4,030,000	4,114,316		(86,959)			5.375	2.815	MN	36,102	216,613	02/14/2014	11/01/2015.
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017			2	5Z	7,686,948	99.646	7,798,546	7,826,258	7,701,491		18,808			15.000	16.220	MON	3,216	1,083,463	12/31/2014	11/06/2017.
55448Q AQ 9	MACK-CALI REALTY LP 4.50 04/18/2022			1	2FE	5,988,060	101.084	6,065,062	6,000,000	5,990,742		1,049			4.500	4.525	AO	57,000	270,000	04/10/2012	04/18/2022.
55608J AC 2	MACQUARIE GROUP 6.00 01/14/20		R		1FE	6,993,770	112.197	7,853,785	7,000,000	6,996,405		595			6.000	6.012	JJ	194,833	420,000	01/07/2010	01/14/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55608J AE 8	MACQUARIE GROUP 6.25 01/14/2021		R		2FE	8,904,690	114.563	10,310,633	9,000,000	8,935,507		8,513			6.250	6.395	JJ	260,938	562,500	01/06/2011	01/14/2021.
55608X AA 5	MACQUARIE BK LTD 6.625 04/07/2021		R		2FE	8,982,450	115.440	10,389,629	9,000,000	8,987,710		1,536			6.625	6.652	AO	139,125	596,250	03/31/2011	04/07/2021.
55907R AA 6	MAGELLAN MIDSTREAM 4.25 02/01/2021			1	2FE	3,122,820	107.844	3,235,323	3,000,000	3,084,031		(12,095)			4.250	3.731	FA	53,125	127,500	08/17/2011	02/01/2021.
559080 AB 2	MAGELLAN MIDSTRM 5.65 10/15/2016			1	2FE	4,993,950	107.565	5,378,252	5,000,000	4,998,823		609			5.650	5.664	AO	59,639	282,500	10/07/2004	10/15/2016.
559080 AE 6	MAGELLAN MIDSTREAM 6.55 07/15/19			1	2FE	1,993,060	116.367	2,327,338	2,000,000	1,996,369		666			6.550	6.597	JJ	60,406	131,000	06/19/2009	07/15/2019.
564759 QB 7	MANUF & TRADERS BKNT 5.629 12/01/2021			1	1FE	6,937,572	103.916	7,274,144	7,000,000	6,952,341		5,309			5.629	5.748	JD	32,836	394,030	01/24/2012	12/01/2021.
56501R AB 2	MANULIFE FIN COR 4.90 09/17/2020		I.	1	1FE	7,987,520	110.184	8,814,712	8,000,000	7,992,143		1,165			4.900	4.920	MS	113,244	392,000	09/14/2010	09/17/2020.
56585A AD 4	MARATHON PETRO 5.125 03/01/2021			1	2FE	3,997,880	110.177	4,407,099	4,000,000	3,998,743		169			5.125	5.131	MS	68,333	205,000	01/27/2011	03/01/2021.
56585A AG 7	MARATHON PETROLEUM 3.625 09/15/2024			1	2FE	8,967,690	97.526	8,777,362	9,000,000	8,968,609		919			3.625	3.668	MS	105,125		09/02/2014	09/15/2024.
570535 AH 7	MARKEL CORP 7 09/30/19			1	2FE	11,981,040	118.800	14,256,053	12,000,000	11,989,556		1,791			7.125	7.147	MS	216,125	855,000	09/17/2009	09/30/2019.
570535 AK 0	MARKEL CORP 4.90 07/01/2022			1	2FE	2,995,560	109.675	3,290,252	3,000,000	2,996,472		381			4.900	4.919	JJ	73,500	147,000	06/27/2012	07/01/2022.
571748 AR 3	MARSH & MCLENNAN 4.80 07/15/2021			1	2FE	4,992,550	110.820	5,541,014	5,000,000	4,994,739		670			4.800	4.819	JJ	110,667	240,000	07/12/2011	07/15/2021.
571748 AX 0	MARSH & MCLENNAN 3.50 03/10/2025			1	2FE	7,969,360	100.646	8,051,714	8,000,000	7,970,111		751			3.500	3.544	MS	86,333		09/03/2014	03/10/2025.
571903 AG 8	MARRIOTT INTL 6.375 06/15/2017			1	2FE	8,955,090	110.713	9,964,211	9,000,000	8,986,114		5,065			6.375	6.444	JD	25,500	573,750	06/20/2007	06/15/2017.
573284 AK 2	MARTIN MAR MTLS 6.6 04/15/18			1	3FE	3,997,160	113.403	4,536,127	4,000,000	3,998,828		310			6.600	6.610	AO	55,733	264,000	04/16/2008	04/15/2018.
57629W BV 1	MASSMUTUAL GLBL 3.60 04/09/2024				1FE	6,980,750	104.290	7,300,313	7,000,000	6,981,931		1,181			3.600	3.633	AO	57,400	126,000	04/02/2014	04/09/2024.
577081 AT 9	MATTEL INC 4.35 10/01/2020			1	2FE	997,750	107.584	1,075,835	1,000,000	998,593		211			4.350	4.378	AO	10,875	43,500	09/23/2010	10/01/2020.
579780 AH 0	MCCORMICK 3.90 07/15/2021			1	1FE	4,982,300	107.981	5,399,035	5,000,000	4,987,708		1,618			3.900	3.943	JJ	89,917	195,000	07/05/2011	07/15/2021.
579780 AJ 6	MCCORMICK & CO 3.50 09/01/2023			1	1FE	4,956,900	105.235	5,261,729	5,000,000	4,961,955		3,697			3.500	3.603	MS	58,333	180,833	08/14/2013	09/01/2023.
58013M EJ 9	MCDONALD'S CORP 3.50 07/15/2020 MTN			1	1FE	3,984,080	105.902	4,236,075	4,000,000	3,990,428		1,538			3.500	3.548	JJ	64,556	140,000	07/28/2010	07/15/2020.
580645 AE 9	MCGRAW-HILL INC 5.90 11/15/2017			1	2FE	6,983,200	108.728	7,610,950	7,000,000	6,993,982		1,870			5.900	5.933	AO	87,189	413,000	10/30/2007	11/15/2017.
581557 AX 3	MCKESSON CORP 7.50 02/15/19			1	2FE	1,993,180	119.470	2,389,406	2,000,000	1,996,585		683			7.500	7.549	FA	56,667	150,000	02/09/2009	02/15/2019.
58155Q AD 5	MCKESSON CORP 4.75 03/01/2021			1	2FE	2,990,790	110.034	3,301,024	3,000,000	2,993,832		842			4.750	4.789	MS	47,500	142,500	02/23/2011	03/01/2021.
582839 AE 6	MEAD JOHNSON 4.90 11/01/2019			1	2FE	3,985,960	110.045	4,401,789	4,000,000	3,992,341		1,372			4.900	4.945	MN	32,667	196,000	10/29/2009	11/01/2019.
583491 AA 3	MECCANICA HOLDING 6.25 07/15/2019			1	3FE	3,968,960	108.369	4,334,753	4,000,000	3,983,502		3,047			6.250	6.356	JJ	115,278	250,000	07/08/2009	07/15/2019.
58405U AG 7	MEDCO HEALTH SOL 4.125 09/15/2020			1	2FE	3,991,200	106.195	4,247,814	4,000,000	3,994,564		829			4.125	4.152	MS	48,583	165,000	09/07/2010	09/15/2020.
58501W BU 4	STEER Z1 A (JCP) 7.54 03/01/2017				5	1,142,607	100.238	1,074,711	1,072,156	1,082,633		(8,334)			7.540	6.669	MS	26,947	80,841	06/04/1998	03/01/2017.
585055 AZ 9	MEDTRONIC INC 2.75 04/01/2023			1	1FE	4,988,250	98.229	4,911,461	5,000,000	4,990,104		1,054			2.750	2.777	AO	34,375	137,500	03/19/2013	04/01/2023.
585055 BM 7	MEDTRONIC INC 3.50 03/15/2025			1	1FE	8,913,780	102.297	9,206,730	9,000,000	8,914,112		332			3.500	3.613	MS	18,375		12/01/2014	03/15/2025.
585515 AE 9	MELLON FUNDING 5.50 11/15/2018			1	1FE	4,093,645	112.181	4,599,430	4,100,000	4,097,595		543			5.500	5.517	MN	28,814	225,500	01/11/2007	11/15/2018.
585907 AN 8	MELLON BANK NA 5.45 04/01/2016				1FE	9,929,150	105.909	10,590,930	10,000,000	9,988,883		8,367			5.450	5.543	AO	136,250	545,000	03/30/2006	04/01/2016.
58601V AA 0	MEMORIAL HEALTH 3.496 05/01/2022			1	1FE	5,000,000	104.078	5,203,881	5,000,000	5,000,020		(2)			3.496	3.496	MN	29,133	174,800	04/13/2012	05/01/2022.
58933Y AF 2	MERCK & CO INC 2.80 05/18/2023			1	1FE	8,992,170	99.379	8,944,083	9,000,000	8,993,284		702			2.800	2.810	MN	30,100	252,000	05/15/2013	05/18/2023.
590188 JF 6	MERRILL LYNCH 6.50 07/15/2018				1FE	1,149,126	114.143	1,141,435	1,000,000	1,047,313		(11,933)			6.500	5.024	JJ	29,972	65,000	04/01/2004	07/15/2018.
59151K AK 4	METHANEX CORP 4.25 12/01/2024		I.	1	2FE	4,974,850	99.963	4,998,156	5,000,000	4,975,111		261			4.250	4.312	JD	25,382		11/13/2014	12/01/2024.
59156C AB 7	METLIFE CAP TRUST X 9.25 04/08/2038			1	2FE	582,500	143.000	715,000	500,000	577,422		(1,881)			9.250	7.660	AO	10,663	46,250	01/24/2012	04/08/2038.
59156R BB 3	METLIFE INC D 4.368 09/15/2023			2	1FE	10,050,000	108.563	10,856,277	10,000,000	10,044,606		(4,139)			4.368	4.329	MJSD	19,413	436,800	09/03/2013	09/15/2023.
59156R BH 0	METLIFE INC 3.60 04/10/2024			1	1FE	10,001,690	102.826	10,282,582	10,000,000	10,001,589		(101)			3.600	3.598	AO	81,000	180,000	04/08/2014	04/10/2024.
591894 BX 7	METROPLTN EDISON 7.7 01/15/19			1	2FE	10,013,960	119.498	11,949,816	10,000,000	10,006,899		(1,411)			7.700	7.680	JJ	355,056	770,000	01/15/2009	01/15/2019.
59217G AX 7	MET LIFE GLOB FUNDING 3.00 01/10/2023				1FE	33,273,985	99.831	35,243,423	35,303,000	33,549,522		184,261			3.000	3.721	JJ	503,068	1,059,090	06/25/2013	01/10/2023.
594918 AW 4	MICROSOFT CORP 3.625 12/15/2023			1	1FE	19,901,600	106.780	21,355,992	20,000,000	19,910,624		8,432			3.625	3.684	JD	32,222	743,125	12/03/2013	12/15/2023.
59523U AL 1	MID-AMERICA APT LP 3.75 06/15/2024			1	2FE	9,887,300	100.681	10,068,070	10,000,000	9,892,455		5,155			3.750	3.887	JD	16,667	189,583	06/10/2014	06/15/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		..	1	2FE	6,321,501	106.857	6,754,951	6,321,501	6,321,765		(38)			6.000	5.999	MS	111,680	379,290	08/17/2011	03/15/2025.
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025		..	1	2FE	7,896,728	101.808	8,039,481	7,896,728	7,896,517		(76)			5.250	5.251	MS	122,070	392,698	10/01/2013	03/15/2025.
60688Q AD 7	MIZUHO CORP BANK 2.95 10/17/2022		R		1FE	12,962,040	98.397	12,791,576	13,000,000	12,969,477		3,431			2.950	2.984	AO	78,831	383,500	10/10/2012	10/17/2022.
60688Q AS 4	MIZUHO CORP BANK LTD 3.50 03/21/2023		R		1FE	10,012,150	101.685	10,168,507	10,000,000	10,010,281		(1,065)			3.500	3.485	MS	97,222	350,000	03/15/2013	03/21/2023.
60688U AB 2	MIZUHO FIN GROUP 4.60 03/27/2024		R		2FE	6,982,780	104.752	7,332,637	7,000,000	6,983,834		1,054			4.600	4.631	MS	84,078	161,000	03/20/2014	03/27/2024.
610202 BL 6	MONONGAHELA PWR 144A 5.70 03/15/2017		..	1	2FE	3,985,400	108.487	4,339,470	4,000,000	3,996,157		1,592			5.700	5.747	MS	67,133	228,000	09/13/2006	03/15/2017.
61166W AU 5	MONSANTO CO 3.375 07/15/2024		..	1	1FE	3,997,600	101.724	4,068,964	4,000,000	3,997,743		143			3.375	3.382	JJ	67,500		06/26/2014	07/15/2024.
614810 AB 5	MONTPELIER RE HOLDINGS 4.70 10/15/2022		R	1	2FE	4,984,100	102.936	5,146,821	5,000,000	4,987,099		1,341			4.700	4.740	AO	49,611	235,000	10/02/2012	10/15/2022.
615369 AB 1	MOODY'S CORP 4.50 09/01/2022		..	1	2FE	3,968,720	107.536	4,301,437	4,000,000	3,974,918		2,674			4.500	4.598	MS	60,000	180,000	08/15/2012	09/01/2022.
617446 7X 1	MORGAN STANLEY 5.00 11/24/2025		..		2FE	4,977,250	106.711	5,335,575	5,000,000	4,978,844		1,439			5.000	5.051	MN	25,694	251,389	11/19/2013	11/24/2025.
617446 7Y 9	MORGAN STANLEY MTN F 4.35 09/08/2026		..		2FE	9,900,650	100.415	10,041,480	10,000,000	9,902,337		1,687			4.350	4.458	MS	136,542		09/29/2014	09/08/2026.
617446 V7 1	MORGAN STANLEY SER F 6.25 08/28/2017 MTN		..	1	1FE	4,439,015	111.018	5,550,892	5,000,000	4,800,613		62,617			6.250	7.913	FA	106,771	312,500	08/31/2012	08/28/2017.
61746B DB 9	MORGAN STANLEY MTN 5.75 10/18/2016		..	1	1FE	3,081,690	107.316	3,219,492	3,000,000	3,018,304		(9,461)			5.750	5.389	AO	34,979	172,500	12/08/2006	10/18/2016.
61746B DJ 2	MORGAN STANLEY 3.75 02/25/2023		..	1	1FE	17,552,900	102.654	18,477,684	18,000,000	17,613,032		38,984			3.750	4.061	FA	236,250	675,000	06/20/2013	02/25/2023.
61746B DQ 6	MORGAN STANLEY F 3.875 04/29/2024		..	1	1FE	7,929,920	102.604	8,208,286	8,000,000	7,933,844		3,924			3.875	3.982	AO	53,389	155,861	04/23/2014	04/29/2024.
61747Y CJ 2	MORGAN STANLEY 5.625 09/23/19		..	1	1FE	7,627,520	112.910	9,032,812	8,000,000	7,784,749		38,015			5.625	6.292	MS	122,500	450,000	05/27/2010	09/23/2019.
61747Y DU 6	MORGAN STANLEY 4.10 05/22/2023		..		2FE	9,923,400	101.315	10,131,515	10,000,000	9,933,607		6,453			4.100	4.194	MN	44,417	410,000	05/22/2013	05/22/2023.
61761J VL 0	MORGAN STANLEY 3.70 10/23/2024		..	1	1FE	4,991,300	101.279	5,063,958	5,000,000	4,991,437		137			3.700	3.721	AO	34,944		10/20/2014	10/23/2024.
61945C AC 7	MOSAIC CO 4.25 11/15/2023		..	1	2FE	4,989,500	104.937	5,246,833	5,000,000	4,990,491		874			4.250	4.276	MN	27,153	213,681	11/07/2013	11/15/2023.
61945C AD 5	MOSAIC CO 5.45 11/15/2033		..	1	2FE	3,985,520	113.305	4,532,192	4,000,000	3,986,009		430			5.450	5.480	MN	27,856	219,211	11/08/2013	11/15/2033.
61980A AC 7	MOTIVA ENTERPR 5.75 01/15/20		..	1	2FE	2,994,120	111.335	3,340,036	3,000,000	2,996,640		560			5.750	5.776	JJ	79,542	172,500	01/06/2010	01/15/2020.
620076 BC 2	MOTOROLA INC 3.50 03/01/2023		..	1	2FE	5,929,620	98.090	5,885,402	6,000,000	5,940,758		6,127			3.500	3.641	MS	70,000	210,000	02/25/2013	03/01/2023.
620076 BF 5	MOTOROLA SOLUTIONS 4.00 09/01/2024		..	1	2FE	8,824,860	100.442	9,039,803	9,000,000	8,830,152		5,292			4.000	4.240	MS	132,000		08/12/2014	09/01/2024.
62856R AA 3	MIH BV 6.375 07/28/2017		R	1	3FE	2,000,000	109.257	2,185,131	2,000,000	2,000,000					6.375	6.375	JJ	54,188	127,500	07/22/2010	07/28/2017.
62856R AB 1	MYRIAD INT HOLDINGS BV 6.00 07/18/2020		R		3FE	6,530,000	110.300	7,169,497	6,500,000	6,524,722		(3,679)			6.000	5.918	JJ	176,583	390,000	07/16/2013	07/18/2020.
628855 AN 8	NCNB CORP 10.20 07/15/2015		..		2FE	1,434,343	104.722	1,047,217	1,000,000	1,026,795		(47,880)			10.200	5.092	JJ	47,033	102,000	04/01/2004	07/15/2015.
62914Q AA 5	NII INTL TELECOM 11.375 08/15/2019		R	1	6Z	3,848,950	72.000	2,923,200	4,060,000	2,740,500		3,309	1,113,255		11.375		FA		230,913	12/05/2013	08/15/2019.
629568 AX 4	NABORS INDS INC 4.625 09/15/2021		..	1	2FE	3,986,160	93.954	3,758,166	4,000,000	3,990,187		1,221			4.625	4.668	MS	54,472	185,000	08/16/2011	09/15/2021.
629568 BB 1	NABORS INDS INC 5.10 09/15/2023		..	1	2FE	7,970,800	95.109	7,608,702	8,000,000	7,973,857		2,346			5.100	5.147	MS	120,133	411,400	09/04/2013	09/15/2023.
631103 AE 8	NASDAQ OMX GROUP 5 01/16/18		..	1	2FE	5,950,140	108.826	6,529,554	6,000,000	5,976,393		6,964			5.250	5.392	JJ	144,375	315,000	12/17/2010	01/16/2018.
63254A AE 8	NATL AUSTR BK LT 3.00 01/20/2023		R		1FE	11,977,440	99.689	11,962,634	12,000,000	11,981,299		2,023			3.000	3.022	JJ	161,000	360,000	01/14/2013	01/20/2023.
6325C0 BY 6	NATL AUSTRALIA BK 4.375 12/10/2020		R		1FE	14,397,020	109.034	16,082,527	14,750,000	14,515,606		33,366			4.375	4.684	JD	37,643	645,410	03/29/2011	12/10/2020.
63534P AG 2	NATL CITY BANK BKNT 5.80 06/07/2017		..		1FE	9,965,500	109.843	10,984,300	10,000,000	9,989,698		3,834			5.800	5.846	JD	38,667	580,000	05/31/2007	06/07/2017.
636180 BK 6	NATL FUEL GAS 4.90 12/01/2021		..	1	2FE	7,084,005	108.109	7,567,654	7,000,000	7,065,060		(8,529)			4.900	4.731	JD	28,583	343,000	08/31/2012	12/01/2021.
636180 BL 4	NATL FUEL GAS 3.75 03/01/2023		..	1	2FE	4,986,650	100.249	5,012,433	5,000,000	4,988,851		1,146			3.750	3.782	MS	62,500	187,500	02/12/2013	03/01/2023.
637138 AC 2	NATL PENN BANC 4.25 09/30/2024		..		2FE	18,000,000	101.650	18,296,982	18,000,000	18,000,171		171			4.250	4.250	MS	223,125		09/09/2014	09/30/2024.
637417 AD 8	NATL RETAIL PPTY 5.50 07/15/2021		..	1	2FE	11,829,240	113.612	13,633,396	12,000,000	11,878,281		14,987			5.500	5.688	JJ	304,333	660,000	06/28/2011	07/15/2021.
637432 HT 5	NATL RURAL UTIL 5.45 04/10/2017		..	1	1FE	14,863,350	109.137	16,370,498	15,000,000	14,961,690		15,369			5.450	5.571	AO	183,938	817,500	05/31/2007	04/10/2017.
637432 MQ 5	NATL RURAL UTIL COOP 3.05 02/15/2022		..	1	1FE	5,979,360	100.867	6,051,998	6,000,000	5,984,754		1,886			3.050	3.090	FA	69,133	183,000	01/26/2012	02/15/2022.
638612 AG 6	NATIONWIDE FIN 5.625 02/13/2015		..	1	2FE	16,502,341	100.505	16,523,050	16,440,000	16,445,064		(42,989)			5.625	5.357	FA	354,487	924,750	08/31/2012	02/13/2015.
638612 AH 4	NATIONWIDE FIN 5.10 10/01/2015		..	1	2FE	8,972,730	103.124	9,281,196	9,000,000	8,997,457		3,251			5.100	5.139	AO	114,750	405,450	09/21/2005	10/01/2015.
638612 AK 7	NATIONWIDE FIN 5.375 03/25/2021		..	1	2FE	6,959,400	112.811	7,896,790	7,000,000	6,972,206		3,655			5.375	5.451	MS	100,333	376,250	03/22/2011	03/25/2021.
63946B AD 2	NBC UNIVERSAL 5.15 04/30/2020		..	1	1FE	9,994,700	113.516	11,351,559	10,000,000	9,997,898		334			5.150	5.155	AO	87,264	515,000	04/28/2010	04/30/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
63946B AE 0	NBC UNIVERSAL 4.375 04/01/2021		..	1	1FE	1,999,500	110.010	2,200,198	2,000,000	1,999,670		45			4.375	4.378	AO	21,875	87,500	09/27/2010	04/01/2021.
64128X AA 8	NEUBERGER BERMAN GRP 5.625 03/15/2020		..	1	2FE	1,000,000	104.000	1,040,000	1,000,000	999,999		0			5.625	5.625	MS	16,563	56,250	03/12/2012	03/15/2020.
649840 CN 3	NY STATE ELEC & GAS 5.65 12/15/16		..	1	2FE	14,953,800	106.774	16,016,063	15,000,000	14,988,783		5,279			5.650	5.691	JD	37,667	847,500	12/14/2006	12/15/2016.
650119 AA 8	NEW YORK UNIV 5.236 07/01/32		..	1	1FE	7,648,325	115.752	8,745,040	7,555,000	7,628,758		(6,214)			5.236	5.102	JJ	197,790	395,580	09/28/2010	07/01/2032.
65120F AC 8	NEWCREST FINANCE 4.20 10/01/2022		R	1	2FE	4,970,950	89.979	4,498,963	5,000,000	4,976,463		2,514			4.200	4.272	AO	52,500	210,000	09/24/2012	10/01/2022.
651229 AM 8	NEWELL RUBBERMAID 4.00 06/15/2022		..	1	2FE	7,974,560	103.822	8,305,734	8,000,000	7,980,114		2,244			4.000	4.039	JD	14,222	320,000	06/11/2012	06/15/2022.
651290 AP 3	NEWFIELD EXPLORATION 5.75 01/30/2022		..	1	3FE	3,316,250	99.500	3,482,500	3,500,000	3,317,012		762			5.750	6.688	JJ	84,413		12/16/2014	01/30/2022.
651587 AF 4	NEWMARKET CORP 4.10 12/15/2022		..	1	2FE	1,996,600	102.287	2,045,744	2,000,000	1,997,175		295			4.100	4.121	JD	3,644	82,000	12/13/2012	12/15/2022.
651639 AL 0	NEWMONT MINING 5 10/01/19		..	1	2FE	6,965,140	107.191	7,503,341	7,000,000	6,981,368		3,379			5.125	5.189	AO	89,688	358,750	09/15/2009	10/01/2019.
652478 AY 4	NEWS AMER HLDGS 7.60 10/11/2015		..		2FE	1,215,432	104.987	1,049,869	1,000,000	1,018,759		(23,110)			7.600	5.104	AO	16,889	76,000	04/01/2004	10/11/2015.
652482 AS 9	NEWS AMER INC 6.75 01/09/2038		..		2FE	5,268,750	131.287	6,564,331	5,000,000	5,239,527		(4,511)			6.750	6.351	JJ	161,250	337,500	10/12/2006	01/09/2038.
65339K AA 8	NEXTERA ENERGY 4.50 06/01/2021		..	1	2FE	4,996,100	108.048	5,402,401	5,000,000	4,997,257		361			4.500	4.510	JD	18,750	225,000	06/07/2011	06/01/2021.
65364T AA 7	NIAGARA MOHAWK 5.469 01/01/18		..	1	1FE	1,867,000	107.343	2,004,100	1,867,000	1,845,216		(4,568)			5.469	5.190	JJ	51,053	102,106	12/04/2003	01/01/2018.
65364U AA 4	NIAGARA MOHAWK 4.881 08/15/2019		..	1	1FE	1,000,000	111.595	1,115,950	1,000,000	1,000,000					4.881	4.881	FA	18,439	48,810	08/03/2009	08/15/2019.
65444# AA 1	MARSH & MCLENNAN COS CTL 3.48 7/11/2024		..		2	4,858,840	101.730	4,942,897	4,858,840	4,858,839		(0)			3.480	3.505	MON	9,394	70,453	07/11/2014	07/01/2024.
654579 AA 9	NIPPON LIFE INS 5.00 10/18/2042		R	1	1FE	9,000,000	104.200	9,378,000	9,000,000	9,000,000					5.000	5.000	AO	91,250	450,000	10/11/2012	10/18/2042.
654579 AD 3	NIPPON LIFE INS 5.10 10/16/2044		R	1	1FE	5,000,000	104.438	5,221,900	5,000,000	5,000,000					5.100	5.100	AO	53,125		10/09/2014	10/16/2044.
65463P AD 9	NIPSCO CAP MRKTS MTN 7.82 04/03/2017		..		2FE	7,170,660	110.633	7,744,312	7,000,000	7,040,516		(15,921)			7.820	7.536	MS	161,179	547,400	01/13/2003	04/03/2017.
65473Q AQ 6	NISOURCE FINANCE 5.25 09/15/2017		..	1	2FE	3,487,260	109.367	3,827,838	3,500,000	3,496,394		1,210			5.250	5.291	MS	54,104	183,750	09/07/2005	09/15/2017.
65473Q AY 9	NISOURCE FINANCE 4.45 12/01/2021		..	1	2FE	4,981,150	108.046	5,402,284	5,000,000	4,986,164		1,671			4.450	4.497	JD	18,542	222,500	11/14/2011	12/01/2021.
65504L AB 3	NOBLE HLDG INTL 3.45 08/01/2015		R	1	2FE	2,000,000	101.268	2,025,360	2,000,000	2,000,000					3.450	3.450	FA	28,750	69,000	07/21/2010	08/01/2015.
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020		R	1	2FE	2,110,396	93.466	1,869,311	2,000,000	2,081,079		(13,052)			4.900	4.067	FA	40,833	98,000	08/31/2012	08/01/2020.
65504R AG 9	NOBLE GROUP LTD 4.875 08/05/2015		R	1	2FE	5,990,520	102.000	6,120,000	6,000,000	5,998,751		2,025			4.875	4.911	FA	118,625	292,500	07/30/2010	08/05/2015.
65535H AB 5	NOMURA HOLDINGS 6.70 03/04/2020		R		2FE	8,138,180	117.854	9,428,327	8,000,000	8,082,455		(13,095)			6.700	6.462	MS	174,200	536,000	03/30/2010	03/04/2020.
65548Q AA 2	NORBORD DELAWARE V/R 02/15/2017		..	1	3FE	2,975,550	109.380	3,281,400	3,000,000	2,993,113		2,875			7.700	7.820	FA	87,267	231,000	04/10/2007	02/15/2017.
65557C AD 5	NORDEA BANK AB 4.875 01/14/2021		R		1FE	16,139,260	112.464	17,994,262	16,000,000	16,093,754		(13,219)			4.875	4.762	JJ	361,833	780,000	03/29/2011	01/14/2021.
65557C AJ 2	NORDEA BANK AB 4.875 01/27/2020		R		1FE	2,158,100	111.095	2,221,899	2,000,000	2,093,073		(16,318)			4.875	3.856	JJ	41,698	97,500	09/27/2010	01/27/2020.
65557F AA 4	NORDEA BANK AB 4.875 05/13/2021		R		1FE	9,950,800	109.020	10,901,992	10,000,000	9,965,980		4,448			4.875	4.938	MN	65,000	487,500	05/09/2011	05/13/2021.
65557F AD 8	NORDEA BANK AB 4.25 09/21/2022		R		1FE	4,968,200	104.516	5,225,810	5,000,000	4,974,299		2,749			4.250	4.329	MS	59,028	212,500	09/17/2012	09/21/2022.
655664 AK 6	NORDSTROM INC. 6.25 01/15/2018		..	1	1FE	7,882,370	112.998	9,039,842	8,000,000	7,955,269		12,931			6.250	6.456	JJ	230,556	500,000	05/29/2008	01/15/2018.
655664 AP 5	NORDSTROM INC 4.00 10/15/2021		..	1	1FE	3,993,120	106.948	4,277,929	4,000,000	3,995,057		622			4.000	4.021	AO	33,778	160,000	10/05/2011	10/15/2021.
655844 BC 1	NORFOLK SOUTHERN 5.90 06/15/2019		..	1	2FE	3,990,000	114.777	4,591,082	4,000,000	3,994,908		972			5.900	5.933	JD	10,489	236,000	05/27/2009	06/15/2019.
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011		I.	2	6	1,296,250	104.500	1,567,500	1,500,000	937,500		562,500			9.003		JAJO			09/19/2008	07/15/2011.
664675 AM 7	NORTHEASTERN UNIV 5.285 03/01/2032		..	1	1FE	6,000,000	113.143	6,788,568	6,000,000	5,999,672		(328)			5.285	5.286	MS	105,700	192,022	01/10/2014	03/01/2032.
665859 AM 6	NORTHERN TRUST CO 3.375 08/23/2021		..		1FE	5,493,875	104.853	5,766,908	5,500,000	5,495,704		565			3.375	3.388	FA	66,000	185,625	08/17/2011	08/23/2021.
665859 AP 9	NORTHERN TRUST CO 3.95 10/30/2025		..		1FE	36,854,720	103.710	38,372,744	37,000,000	36,866,064		10,745			3.950	3.991	AO	247,643	1,461,500	03/17/2014	10/30/2025.
66586G CC 9	NORTHERN TRST CO MTN 5.85 11/09/2017		..		1FE	6,997,410	111.187	7,783,068	7,000,000	6,999,103		281			5.850	5.855	MN	59,150	409,500	11/06/2007	11/09/2017.
666807 BA 9	NORTHROP GRUMMAN 5.05 08/01/19		..	1	2FE	3,993,480	111.062	4,442,461	4,000,000	3,996,611		642			5.050	5.071	FA	84,167	202,000	07/27/2009	08/01/2019.
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22		..	1	2FE	4,771,510	116.375	5,408,952	4,647,864	4,742,857		(12,726)			7.041	6.623	AO	81,814	327,256	04/29/2010	04/01/2022.
667294 AY 8	NORTHWEST AIR 017.691 04/01/17		..	1	2FE	148,578	109.000	166,103	152,388	150,268		976			7.691	8.483	AO	2,930	11,720	08/12/2011	04/01/2017.
667294 BE 1	NORTHWEST AIRLINE 7.027 11/01/19		..	1	2FE	7,024,795	113.000	7,938,018	7,024,795	7,025,075		(57)			7.027	7.026	MN	82,272	493,632	10/02/2007	11/01/2019.
667469 AA 8	NORTHWEST FL TIMBER 4.75 03/04/2029		..		1FE	14,772,450	103.528	15,529,256	15,000,000	14,779,526		7,076			4.750	4.895	MS	217,708	298,854	04/03/2014	03/04/2029.
668074 AT 4	NORTHWESTERN CRP 6.34 04/01/2019		..	1	1FE	12,991,290	116.435	15,136,566	13,000,000	12,995,724		852			6.340	6.349	AO	206,050	824,200	03/23/2009	04/01/2019.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
66989G AA 8	NOVARTIS SEC INV 5 02/10/19		R	1	1FE	2,946,026	112.394	3,169,516	2,820,000	2,881,075		(13,241)			5.125	4.541	FA	56,606	144,525	08/03/2009	02/10/2019.
67019E AB 3	NSTAR 4 11/15/19			1	2FE	2,975,010	108.761	3,262,836	3,000,000	2,986,399		2,438			4.500	4.605	MN	17,250	135,000	11/12/2009	11/15/2019.
67059T AA 3	NUSTAR LOGISTICS 7.65 04/15/18			1	3FE	4,990,100	111.874	5,593,701	5,000,000	4,995,978		1,028			8.150	8.178	AO	86,028	407,500	04/01/2008	04/15/2018.
67059T AB 1	NUSTAR LOGISTICS 4.80 09/01/20			1	3FE	4,990,350	94.500	4,725,000	5,000,000	4,994,103		885			4.800	4.824	MS	80,000	240,000	08/09/2010	09/01/2020.
67103H AB 3	O'REILLY AUTOMOTIVE 4.625 09/15/2021			1	2FE	8,984,340	109.124	9,821,137	9,000,000	8,988,684		1,409			4.625	4.647	MS	122,563	416,250	09/14/2011	09/15/2021.
674003 AA 6	OAKTREE CAP MGMT 6.75 12/02/2019				1FE	7,899,840	118.238	9,459,039	8,000,000	7,942,492		9,517			6.750	6.925	JD	43,500	540,000	11/19/2009	12/02/2019.
674599 CC 7	OCCIDENTAL PETE 3.125 02/15/2022			1	1FE	3,923,720	99.500	3,980,009	4,000,000	3,945,391		6,687			3.125	3.342	FA	47,222	125,000	08/15/2011	02/15/2022.
674599 CE 3	OCCIDENTAL PETE 2.70 02/15/2023			1	1FE	23,142,400	94.979	23,744,768	25,000,000	23,393,711		167,344			2.700	3.620	FA	255,000	675,000	06/20/2013	02/15/2023.
67551Y AA 5	OCH-ZIFF FINANCE 4.50 11/20/2019			1	2FE	14,912,550	98.750	14,812,467	15,000,000	14,914,343		1,793			4.500	4.632	MN	76,875		11/13/2014	11/20/2019.
67576G AA 5	ODBERECHT OFFSHORE DRILL 6.75 10/01/2022		R	1	2FE	3,769,774	91.000	3,430,700	3,770,000	3,769,964		5			6.750	6.807	MJSD	21,206	254,475	07/26/2013	10/01/2022.
677050 AE 6	OPC SCHERER FNDG 6.10 03/15/2019			1	1FE	13,272,600	114.411	14,873,404	13,000,000	13,137,996		(28,958)			6.100	5.808	MS	233,494	793,000	10/27/2009	03/15/2019.
677071 AA 0	OHANA MILITARY 5.471 10/01/21			1	1FE	3,358,294	110.324	3,723,422	3,375,000	3,382,377		6,641			5.471	5.727	AO	46,162	184,646	06/01/2007	10/01/2021.
677071 AF 9	OHANA MILITARY 5.675 10/01/2026			1	1FE	2,615,219	110.632	2,858,766	2,584,031	2,606,615		(2,933)			5.675	5.510	AO	36,661	146,644	06/10/2010	10/01/2026.
677071 AM 4	OHANA MILITARY 5.462 10/01/2026			1	1FE	1,769,273	109.405	1,880,371	1,718,725	1,758,476		(5,250)			5.462	5.032	AO	23,469	93,877	07/07/2011	10/01/2026.
67740Q AG 1	OHIO NAT FINAN 6.625 05/01/2031			1	2FE	2,150,184	122.291	2,445,823	2,000,000	2,138,592		(5,236)			6.625	5.941	MN	22,083	132,500	08/31/2012	05/01/2031.
677412 AF 5	OHIO NATL LIFE 6.875 06/15/2042			1	1FE	7,000,000	126.608	8,862,549	7,000,000	7,000,087		(1)			6.875	6.875	JD	21,389	481,250	06/06/2012	06/15/2042.
677415 CL 3	OHIO POWER CO K 6.00 06/01/2016			1	2FE	2,989,410	106.682	3,200,462	3,000,000	2,998,074		1,266			6.000	6.048	JD	15,000	180,000	06/07/2006	06/01/2016.
677415 CP 4	OHIO POWER CO 5.375 10/01/2021			1	2FE	2,987,610	115.944	3,478,324	3,000,000	2,992,111		945			5.375	5.422	AO	40,313	161,250	09/21/2009	10/01/2021.
678858 BB 6	OKLA GAS & ELEC 6.50 07/15/2017			1	1FE	16,433,151	109.303	16,745,175	15,320,000	15,651,146		(118,280)			6.500	5.575	JJ	459,174	995,800	01/17/2007	07/15/2017.
678858 BJ 9	OKLAHOMA GAS & ELEC 6.35 09/01/2018			1	1FE	4,982,250	115.210	5,760,489	5,000,000	4,992,113		1,854			6.350	6.399	MS	105,833	317,500	09/04/2008	09/01/2018.
678858 BK 6	OKLAHOMA GAS & ELEC 8.25 01/15/19			1	1FE	1,999,640	123.183	2,463,666	2,000,000	2,000,000		(0)			8.250	8.250	JJ	76,083	165,000	12/09/2008	01/15/2019.
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028			1	1FE	9,113,728	114.293	9,667,320	8,458,333	9,007,600		(66,479)			6.210	5.086	JD	43,772	525,262	08/31/2012	12/01/2028.
679574 AH 6	OLD DOMIN ELEC 5.676 12/01/28			1	1FE	2,424,595	114.202	2,664,659	2,333,280	2,417,283		(10,404)			5.676	5.045	JD	11,036	132,437	08/31/2012	12/01/2028.
680033 AC 1	OLD NATL BANCORP 4.125 08/15/2024				1FE	19,000,000	103.212	19,610,318	19,000,000	19,000,000					4.125	4.125	FA	296,083		08/12/2014	08/15/2024.
680223 AJ 3	OLD REPUB INTL 4.875 10/01/2024			1	2FE	12,934,740	104.012	13,521,570	13,000,000	12,936,169		1,429			4.875	4.939	AO	169,000		09/22/2014	10/01/2024.
68063* AA 9	LAI/OLG FINANCE TL 14.00 12/31/2018			1	3Z	2,424,007	97.931	2,422,587	2,473,770	2,430,873		7,303			14.000	14.588	JD	949	339,970	12/31/2014	12/31/2018.
681919 AS 5	OMNICOM GROUP 5.90 04/15/2016			1	2FE	15,996,090	105.845	16,935,205	16,000,000	16,000,046		(73)			5.900	5.900	AO	199,289	944,000	12/27/2006	04/15/2016.
681919 BA 3	OMNICOM GROUP 3.65 11/01/2024			1	2FE	4,984,200	100.622	5,031,104	5,000,000	4,984,430		230			3.650	3.688	MN	31,431		10/22/2014	11/01/2024.
681936 BB 5	OMEGA HEALTHCARE 4.95 04/01/2024			1	2FE	4,929,000	103.000	5,150,000	5,000,000	4,933,638		4,638			4.950	5.132	AO	61,875	137,500	03/06/2014	04/01/2024.
681936 BC 3	OMEGA HEALTHCARE 4.50 01/15/2025			1	2FE	4,956,550	99.500	4,975,000	5,000,000	4,958,064		1,514			4.500	4.603	JJ	68,750		09/04/2014	01/15/2025.
68233D AL 1	ONCOR ELECTRIC 6.375 01/15/2015			1	2FE	8,665,275	100.125	8,510,625	8,500,000	8,501,558		(39,688)			6.375	5.896	JJ	249,865	541,875	01/24/2012	01/15/2015.
68233J AR 5	ONCOR ELECTRIC D 4.10 06/01/2022			1	2FE	4,990,950	107.431	5,371,559	5,000,000	4,993,030		789			4.100	4.122	JD	17,083	205,000	05/15/2012	06/01/2022.
68268N AL 7	ONEOK PARTNERS 5.00 09/15/2023			1	2FE	7,996,800	101.444	8,115,554	8,000,000	7,997,170		270			5.000	5.005	MS	117,778	403,333	09/09/2013	09/15/2023.
68389X AS 4	ORACLE CORP 3.625 07/15/2023			1	1FE	12,205,060	104.641	12,556,866	12,000,000	12,179,496		(17,899)			3.625	3.421	JJ	200,583	433,792	07/17/2013	07/15/2023.
68389X AU 9	ORACLE CORP 3.40 07/08/2024			1	1FE	19,925,750	102.339	20,467,742	20,000,000	19,928,761		3,011			3.400	3.444	JJ	326,778		07/03/2014	07/08/2024.
684065 BA 2	ORNG & RKLND UTL 05-A 5.30 04/01/2015			1	1FE	4,990,000	100.897	5,044,867	5,000,000	4,999,660		1,325			5.300	5.328	AO	66,250	265,000	03/28/2005	04/01/2015.
690732 AE 2	OWENS & MINOR 4.375 12/15/2024			1	2FE	8,965,980	103.766	9,338,915	9,000,000	8,966,233		253			4.375	4.422	JD	17,500	97,344	09/11/2014	12/15/2024.
69318F AB 4	PBF HOLDING CO LLC 8.25 02/15/2020			1	3FE	2,958,800	100.000	3,000,000	3,000,000	2,970,701		4,405			8.250	8.489	FA	93,500	247,500	01/27/2012	02/15/2020.
693475 AL 9	PNC FINANCIAL 8.729 11/09/22			2	1FE	7,083,069	98.753	6,912,722	7,000,000	7,067,432		(7,603)			2.854	2.717	JD	11,654	199,780	11/01/2012	11/09/2022.
693476 AT 0	PNC FUNDING CORP 5.25 11/15/2015				2FE	1,494,270	103.594	1,553,909	1,500,000	1,499,457		593			5.250	5.293	MN	10,063	78,750	10/27/2003	11/15/2015.
693476 BN 2	PNC FUNDING CORP 3.30 03/08/2022			1	1FE	3,977,760	102.220	4,088,796	4,000,000	3,983,289		2,024			3.300	3.366	MS	41,433	132,000	03/05/2012	03/08/2022.
69349L AA 6	PNC BANK NA BKNT 5.25 01/15/2017				1FE	11,989,440	107.548	12,905,806	12,000,000	11,997,926		940			5.250	5.259	JJ	290,500	630,000	12/01/2004	01/15/2017.
69349L AC 2	PNC BANK NA 4.875 09/21/2017				1FE	4,853,000	107.777	5,388,868	5,000,000	4,958,257		13,934			4.875	5.208	MS	67,708	243,750	09/30/2005	09/21/2017.

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	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69349L AD 0	PNC BANK NA BKNT 6.00 12/07/2017				1FE	2,493,125	111.578	2,789,445	2,500,000	2,497,546		744			6.000	6.037	JD	10,000	150,000	12/04/2007	12/07/2017.
69349L AK 4	PNC BANK NA 2.95 01/30/2023			1	1FE	6,974,730	97.372	6,816,064	7,000,000	6,979,035		2,262			2.950	2.992	JJ	86,615	206,500	01/23/2013	01/30/2023.
69349L AM 0	PNC FINANCIAL 3.80 07/25/2023			1	1FE	8,962,740	103.142	9,282,759	9,000,000	8,967,243		3,173			3.800	3.850	JJ	148,200	342,000	07/24/2013	07/25/2023.
69351U AP 8	PPL ELECTRIC UTIL 3.00 09/15/2021			1	1FE	2,975,730	101.615	3,048,455	3,000,000	2,983,042		2,243			3.000	3.094	MS	26,500	90,000	08/18/2011	09/15/2021.
69352J AG 2	PPL ENERGY SUPPL A 5.70 10/15/2035			1	3FE	6,998,600	102.182	7,152,750	7,000,000	6,998,682		32			5.700	5.702	AO	84,233	399,000	10/20/2005	10/15/2035.
69352J AH 0	PPL ENERGY SUPPL 6.20 05/15/2016			1	3FE	4,993,050	104.343	5,217,149	5,000,000	4,998,771		834			6.200	6.219	MN	39,611	310,000	05/15/2006	05/15/2016.
69352J AL 1	PPL ENERGY SUPPLY 6.50 05/01/18			1	3FE	2,747,503	105.089	2,627,235	2,500,000	2,648,185		(41,478)			6.500	4.532	MN	27,083	162,500	08/31/2012	05/01/2018.
69352J AN 7	PPL ENERGY SUPPLY 4.60 12/15/2021			1	3FE	2,999,040	91.219	2,736,567	3,000,000	2,999,284		86			4.600	4.604	JD	6,133	138,000	12/13/2011	12/15/2021.
69353R EF 1	PNC BANK NA 3.30 10/30/2024			1	1FE	2,998,740	101.816	3,054,478	3,000,000	2,998,758		18			3.300	3.305	AO	16,775		10/27/2014	10/30/2024.
693627 AZ 4	PSI ENERGY 6.05 06/15/16			1	1FE	3,552,865	107.267	4,596,375	4,285,000	4,104,568		111,022			6.050	9.209	JD	11,522	259,243	10/17/2008	06/15/2016.
69362B AW 2	PSEG POWER LLC 5.125 04/15/2020			1	2FE	5,974,320	110.037	6,602,249	6,000,000	5,984,902		2,424			5.125	5.180	AO	64,917	307,500	03/29/2010	04/15/2020.
69362B AY 8	PSEG POWER LLC 4.15 09/15/2021			1	2FE	3,986,440	105.223	4,208,921	4,000,000	3,990,279		1,231			4.150	4.192	MS	48,878	166,000	09/15/2011	09/15/2021.
69362B BA 9	PSEG POWER LLC 4.30 11/15/2023			1	2FE	4,997,150	104.849	5,242,426	5,000,000	4,997,460		263			4.300	4.307	MN	27,472	219,181	11/05/2013	11/15/2023.
69385@ AA 6	PFM INVESTMENT LLC 8.00/LIBOR+5.756 6/22			1	3	5,000,000	102.626	5,131,282	5,000,000	4,980,582		932			8.000	8.151	MJSD	1,111	201,111	06/30/2014	06/30/2022.
69403W AA 5	PACIFIC BEACON MIL HSG 5.379 07/15/2026			1	1FE	8,607,192	106.218	8,288,205	7,803,014	8,473,920		(96,696)			5.379	3.785	JJ	193,539	419,724	08/14/2012	07/15/2026.
694308 GT 8	PACIFIC GAS&ELEC 3.50 10/01/2020			1	1FE	7,960,320	103.900	8,312,022	8,000,000	7,975,660		3,752			3.500	3.559	AO	70,000	280,000	09/08/2010	10/01/2020.
694308 GV 3	PACIFIC GAS & ELEC 4.25 05/15/2021			1	1FE	9,991,900	108.184	10,818,393	10,000,000	9,994,473		741			4.250	4.260	MN	54,306	425,000	05/10/2011	05/15/2021.
694308 HE 0	PACIFIC GAS & ELEC 3.85 11/15/2023			1	1FE	6,987,330	104.475	7,313,219	7,000,000	6,988,556		1,078			3.850	3.872	MN	34,436	271,746	11/06/2013	11/15/2023.
694308 HG 5	PACIFIC GAS & ELEC 3.75 02/15/2024			1	1FE	9,990,100	104.122	10,412,181	10,000,000	9,990,766		666			3.750	3.762	FA	141,667	181,250	02/18/2014	02/15/2024.
69478X AC 9	PACIFIC PREMIER 5.75 09/03/2024				2FE	5,000,000	102.000	5,100,000	5,000,000	5,000,029		29			5.750	5.750	MS	97,431		08/27/2014	09/03/2024.
695114 CK 2	PACIFICORP 5 01/15/19			1	1FE	4,967,250	112.976	5,648,777	5,000,000	4,984,635		3,305			5.500	5.586	JJ	126,806	275,000	01/05/2009	01/15/2019.
696429 AC 3	PALL CORP 5.00 06/15/2020			1	2FE	4,973,250	109.632	5,481,585	5,000,000	4,983,743		2,528			5.000	5.069	JD	11,111	250,000	06/15/2010	06/15/2020.
698455 AB 8	PANHANDLE EASTERN 7.00 06/15/2018			1	2FE	8,180,724	113.653	9,092,244	8,000,000	8,115,091		(31,140)			7.000	6.508	JD	24,889	560,000	08/31/2012	06/15/2018.
70109H AK 1	PARKER-HANNIFIN CORP 3.50 09/15/2022 MTN			1	1FE	3,953,920	104.925	4,197,003	4,000,000	3,968,232		3,516			3.500	3.619	MS	41,222	140,000	09/07/2010	09/15/2022.
70213H AB 4	PARTNERS HEALTH 3.44307/01/2021			1	1FE	5,648,251	105.467	5,958,907	5,650,000	5,648,789		164			3.443	3.447	JJ	97,265	194,530	12/09/2011	07/01/2021.
70337U 10 0	PATRONS' IV 5.775 12/23/2063				1FE	13,417,487	95.000	13,051,139	13,738,042	13,459,464					5.775	5.967	MON	17,630	789,907	09/17/2010	04/23/2018.
70337Y 10 2	PATRONS' LEGACY 5.8594 05/10/2018				1FE	3,315,323	95.000	3,255,356	3,426,691	3,426,710		14			5.859	5.931	MON	11,712	217,513	09/17/2010	01/10/2020.
70338A 10 3	PATRONS' 03-IIIA 5.646 11/17/2018				1FE	3,541,154	95.000	3,364,096	3,541,154	3,541,154					5.646	5.713	MON	7,775	199,934	12/12/2003	11/17/2018.
70338C 10 9	PATRONS' 04-IA 6.673 11/4/2019				2FE	3,745,200	92.500	3,464,310	3,745,200	3,745,200					6.673	6.766	MON	18,744	249,917	04/30/2004	11/04/2019.
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020				3FE	5,297,507	90.000	5,311,023	5,901,136	5,297,354		804			4.250	6.512	MJSD	413	3,448	12/19/2014	09/24/2020.
705011 AA 2	PEARSON FUNDING 3.75 05/08/2022		R	1	2FE	5,961,900	101.365	6,081,896	6,000,000	5,970,629		3,399			3.750	3.827	MN	33,125	225,000	05/01/2012	05/08/2022.
708062 AA 2	PENNANTPARK INV 4.50 10/01/2019			1	2FE	7,992,400	100.291	8,023,260	8,000,000	7,992,815		415			4.500	4.521	AO	98,000		09/16/2014	10/01/2019.
708130 AB 5	JC PENNEY CORP 5.75 02/15/2018				5FE	448,410	87.000	435,000	500,000	479,372		5,698			5.750	7.251	FA	10,861	19,167	06/10/2008	02/15/2018.
709599 AE 4	PENSKE TRUCK LEASING 3.75 05/11/2017			1	2FE	4,996,400	104.565	5,228,255	5,000,000	4,998,217		709			3.750	3.766	MN	26,042	187,500	05/08/2012	05/11/2017.
709599 AH 7	PENSKE TRUCK LEASING 4.875 07/11/2022			1	2FE	7,950,080	107.960	8,636,818	8,000,000	7,960,213		4,266			4.875	4.955	JJ	184,167	390,000	07/10/2012	07/11/2022.
709599 AN 4	PENSKE TRUCK LEASING 4.25 01/17/2023			1	2FE	4,957,000	103.904	5,195,190	5,000,000	4,964,020		3,663			4.250	4.357	JJ	96,806	212,500	01/14/2013	01/17/2023.
709629 AJ 8	PENTAIR FINANCE 5.00 05/15/2021		R	1	2FE	9,057,520	111.163	8,893,052	8,000,000	8,817,900		(119,338)			5.000	3.151	MN	51,111	400,000	12/18/2012	05/15/2021.
712704 AA 3	PEOPLE'S UNITED FIN 3.65 12/06/2022			1	2FE	6,976,760	101.001	7,070,046	7,000,000	6,980,899		2,039			3.650	3.690	JD	17,743	255,500	12/03/2012	12/06/2022.
71270Q EB 8	PEOPLES UNITED 4.00 07/15/2024			1	2FE	11,929,080	101.394	12,167,298	12,000,000	11,932,299		3,219			4.000	4.072	JJ	246,667		06/23/2014	07/15/2024.
713448 BJ 6	PEPSICO INC 7.90 11/01/2018			1	1FE	9,176,625	121.569	9,117,674	7,500,000	8,284,345		(181,958)			7.900	4.875	MN	98,750	592,500	07/15/2009	11/01/2018.
713448 BN 7	PEPSICO INC 4.50 01/15/20			1	1FE	5,979,900	110.211	6,612,673	6,000,000	5,988,757		1,945			4.500	4.542	JJ	124,500	270,000	01/11/2010	01/15/2020.
713448 BW 7	PEPSICO INC 3.00 08/25/2021			1	1FE	6,957,510	102.891	7,202,355	7,000,000	6,970,291		3,970			3.000	3.071	FA	73,500	210,000	08/22/2011	08/25/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
714046 AE 9	PERKINELMER INC 5.00 11/15/2021			1	2FE	3,974,880	110.136	4,405,424	4,000,000	3,981,624		2,185			5.000	5.080	MN	25,556	200,000	10/20/2011	11/15/2021.
714239 AA 8	PERMIAN HOLDINGS INC 10.50 01/15/2018			1	4FE	511,875	78.500	392,500	500,000	507,909		(2,626)			10.500	9.781	JJ	24,208	52,500	05/29/2013	01/15/2018.
714264 AD 0	PERNOD-RICARD SA 4.45 01/15/2022		R	1	2FE	3,989,840	106.987	4,279,476	4,000,000	3,992,349		906			4.450	4.482	JJ	82,078	178,000	10/20/2011	01/15/2022.
71647N AF 6	PETROBRAS GLOBAL FIN 4.375 05/20/2023		R	1	2FE	14,922,880	85.909	12,886,350	15,000,000	14,933,142		6,419			4.375	4.439	MN	74,740	656,250	05/23/2013	05/20/2023.
71654Q BH 4	PETROLEOS MEXICANOS 4.875 01/18/2024		R	1	2FE	4,972,650	103.535	5,176,739	5,000,000	4,967,714		2,564			4.875	4.964	JJ	110,365	121,875	01/15/2014	01/18/2024.
717081 DB 6	PFIZER INC 6.20 03/15/2019			1	1FE	9,989,900	116.433	11,643,325	10,000,000	9,994,877		1,037			6.200	6.214	MS	182,556	620,000	03/17/2009	03/15/2019.
718546 AC 8	PHILLIPS 66 4.30 04/01/2022			1	2FE	5,985,780	105.569	6,334,149	6,000,000	5,989,273		1,235			4.300	4.329	AO	64,500	258,000	03/07/2012	04/01/2022.
718546 AK 0	PHILLIPS 66 4.65 11/15/2034			1	2FE	4,937,200	102.565	5,128,272	5,000,000	4,937,431		231			4.650	4.748	MN	28,417		11/12/2014	11/15/2034.
720198 AC 4	PIEDMONT OPERATING 3.40 06/01/2023			1	2FE	3,984,040	96.976	3,879,038	4,000,000	3,986,357		1,376			3.400	3.447	JD	11,333	136,000	05/06/2013	06/01/2023.
720198 AD 2	PIEDMONT OPERATING 4.45 03/15/2024			1	2FE	6,985,370	103.009	7,210,663	7,000,000	6,986,422		1,052			4.450	4.476	MS	91,719	163,538	02/25/2014	03/15/2024.
72447X AC 1	PITNEY BOWES INC MTN 5.75 09/15/2017			1	2FE	149,193	109.292	165,032	151,000	150,404		198			5.750	5.910	MS	2,557	8,683	09/06/2007	09/15/2017.
72650R AJ 1	PLAINS ALL AMER 5.25 06/15/2015			1	2FE	3,980,720	102.062	4,082,483	4,000,000	3,998,899		2,330			5.250	5.312	JD	9,333	210,000	05/24/2005	06/15/2015.
72650R AT 9	PLAINS ALL AMER PIPELINE 6.50 05/01/2018				2FE	10,941,404	113.467	13,616,011	12,000,000	11,570,163		89,877			6.500	7.623	MN	130,000	780,000	08/31/2012	05/01/2018.
72650R BF 8	PLAINS ALL AMER PIPELINE 3.60 11/01/2024			1	2FE	8,985,780	98.333	8,849,926	9,000,000	8,986,388		608			3.600	3.618	MN	100,800		09/02/2014	11/01/2024.
72925P AB 1	PLUM CREEK TIMBR 5.875 11/15/2015			1	2FE	3,958,790	103.948	4,157,910	4,000,000	3,995,192		5,212			5.875	6.019	MN	30,028	235,000	04/25/2006	11/15/2015.
72925P AC 9	PLUM CREEK TIMBER 4.70 03/15/2021			1	2FE	3,997,320	107.988	4,319,524	4,000,000	3,998,082		261			4.700	4.709	MS	55,356	188,000	11/08/2010	03/15/2021.
736508 BQ 4	PORTLAND GEN ELE 6.1 04/15/19			1	1FE	2,997,780	115.916	3,477,480	3,000,000	2,998,880		222			6.100	6.110	AO	38,633	183,000	04/13/2009	04/15/2019.
73755L AG 2	POTASH CORP 3.75 09/30/2015		I.	1	1FE	6,961,640	102.265	7,158,533	7,000,000	6,994,745		6,813			3.750	3.853	MS	66,354	262,500	09/23/2009	09/30/2015.
73755L AH 0	POTASH CORP 4.875 03/30/2020		I.	1	1FE	6,937,630	110.428	7,729,945	7,000,000	6,964,859		5,729			4.875	4.985	MS	86,260	341,250	09/23/2009	03/30/2020.
74005P AU 8	PRAXAIR INC 4 08/15/19			1	1FE	2,985,180	109.775	3,293,236	3,000,000	2,992,327		1,460			4.500	4.562	FA	51,000	135,000	08/10/2009	08/15/2019.
74005P AV 6	PRAXAIR INC 3 09/15/15			1	1FE	5,984,580	101.942	6,116,505	6,000,000	5,998,048		2,694			3.250	3.297	MS	57,417	195,000	08/27/2009	09/15/2015.
74005P AZ 7	PRAXAIR INC 3.00 09/01/2021			1	1FE	4,958,650	102.219	5,110,952	5,000,000	4,971,006		3,860			3.000	3.097	MS	50,000	150,000	08/31/2011	09/01/2021.
740816 AD 5	HARVARD PRES & FELLOWS 5.625 10/01/2038			1	1FE	1,507,737	128.483	1,509,681	1,175,000	1,492,362		(8,031)			5.625	3.875	AO	16,523	66,094	01/11/2013	10/01/2038.
740816 AG 8	HARVARD PRES & FELLOWS 6.50 01/15/2039			1	1FE	22,210,800	144.644	21,696,651	15,000,000	21,812,135		(174,711)			6.500	3.647	JJ	449,583	975,000	08/23/2012	01/15/2039.
740816 AK 9	HARVARD PRES & FELLOWS 3.529 10/01/2031			1	1FE	4,000,000	102.486	4,099,459	4,000,000	3,999,911		4			3.529	3.529	AO	35,290	141,160	04/29/2013	10/01/2031.
74251V AE 2	PRINCIPAL FINL 3.30 09/15/2022			1	2FE	3,985,440	100.173	4,006,937	4,000,000	3,988,395		1,300			3.300	3.343	MS	38,867	132,000	09/05/2012	09/15/2022.
7425A0 AW 0	PRINCIPAL LIFE 5.05 03/15/2015				1FE	7,947,560	100.826	8,066,113	8,000,000	7,998,741		5,985			5.050	5.129	MS	118,956	404,000	11/30/2004	03/15/2015.
742651 DM 1	PRIVATE EXPT FDG 2.80 05/15/2022				1FE	3,489,045	101.438	3,550,338	3,500,000	3,492,140		946			2.800	2.834	MN	12,522	98,000	09/26/2011	05/15/2022.
74267C AC 0	PROASSURANCE CORP 5.30 11/15/2023			1	2FE	12,129,700	109.738	13,168,540	12,000,000	12,118,954		(10,371)			5.300	5.159	MN	81,267	625,400	12/13/2013	11/15/2023.
742718 BG 3	PROCTER & GAMBLE 8.00 09/01/2024				1FE	6,474,750	141.693	7,084,636	5,000,000	5,876,953		(66,713)			8.000	5.623	MS	133,333	400,000	01/27/2003	09/01/2024.
743263 AL 9	PROGRESS ENERGY 5.625 01/15/2016			1	2FE	4,990,500	104.808	5,240,389	5,000,000	4,998,753		1,134			5.625	5.650	JJ	129,688	281,250	01/10/2006	01/15/2016.
743263 AN 5	PROGRESS ENERGY 7.05 03/15/19			1	2FE	4,979,550	118.523	5,926,133	5,000,000	4,989,608		2,054			7.050	7.108	MS	103,792	352,500	03/16/2009	03/15/2019.
743315 AN 3	PROGRESSIVE CORP 3.75 08/23/2021			1	1FE	6,019,710	107.188	6,431,292	6,000,000	6,013,871		(1,815)			3.750	3.710	FA	80,000	225,000	08/17/2011	08/23/2021.
74348T AC 6	PROSPECT CAPITAL 6.25 12/15/2015			7	2FE	830,754	102.090	832,034	815,000	830,357		(397)			6.250	4.216	JD	2,264		12/17/2014	12/15/2015.
74348T AJ 1	PROSPECT CAPITAL 5.875 03/15/2023			1	2FE	18,436,000	102.943	19,312,097	18,760,000	18,474,082		25,592			5.875	6.111	MS	324,522	1,102,150	08/08/2013	03/15/2023.
74348T AN 2	PROSPECT CAPITAL 5.00 07/15/2019			1	2FE	4,120,000	101.863	4,074,522	4,000,000	4,104,657		(15,343)			5.000	4.358	JJ	92,222	54,444	04/07/2014	07/15/2019.
74348T AP 7	PROSPECT CAPITAL 4.75 04/15/2020			7	2FE	8,023,000	93.072	7,631,896	8,200,000	8,030,685		7,685			4.750	5.202	AO	82,228	199,078	09/22/2014	04/15/2020.
743674 AU 7	PROTECTIVE LIFE 6.40 01/15/2018				2FE	9,994,500	110.281	11,028,064	10,000,000	9,998,370		472			6.400	6.406	JJ	295,111	640,000	12/04/2007	01/15/2018.
74432Q AJ 4	PRUDENTIAL FIN GMTN 5.50 03/15/2016				2FE	20,303,770	105.387	22,131,318	21,000,000	20,891,241		84,621			5.500	5.952	MS	340,083	1,155,000	06/23/2006	03/15/2016.
744448 CC 3	PUBLIC SERV COLO 5.125 06/01/2019			1	1FE	994,600	112.972	1,129,725	1,000,000	997,268		537			5.125	5.195	JD	4,271	51,250	05/28/2009	06/01/2019.
744482 BH 2	PUB SVC NEW HAMP N 6.15 09/01/2017			1	1FE	2,985,000	110.899	3,326,961	3,000,000	2,995,000		1,675			6.150	6.219	MS	61,500	184,500	09/28/2007	09/01/2017.
744482 BL 3	PUB SVC NEW HAMP 3.50 11/01/2023			1	1FE	6,974,380	103.345	7,234,178	7,000,000	6,976,795		2,151			3.500	3.544	MN	40,833	236,153	11/06/2013	11/01/2023.
744538 AC 3	PUB SVC NEW HAMP 3.20 09/01/2021			1	1FE	3,983,120	102.448	4,097,917	4,000,000	3,988,100		1,575			3.200	3.250	MS	42,667	128,000	09/06/2011	09/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
744542 AB 7	PUBLIC SERVICE C0 NM 5.35 10/01/2021			1	2FE	2,995,710	109.226	3,276,785	3,000,000	2,996,813		383			5.350	5.369	AO	40,125	160,500	10/06/2011	10/01/2021.
74456Q BH 8	PUBLIC SERVICE E 3.15 08/15/2024			1	1FE	5,989,260	101.712	6,102,743	6,000,000	5,989,624		364			3.150	3.171	FA	72,975		08/06/2014	08/15/2024.
745332 BZ 8	PUGET SOUND ENERGY 6.75 01/15/2016			1	1FE	6,000,000	106.187	6,371,240	6,000,000	6,000,000					6.750	6.750	JJ	186,750	405,000	01/20/2009	01/15/2016.
747262 AH 6	QVC INC 5.125 07/02/2022			1	2FE	3,000,000	105.274	3,158,232	3,000,000	3,000,000					5.125	5.125	JJ	76,448	153,750	06/27/2012	07/02/2022.
747262 AK 9	QVC INC 4.375 03/15/2023			1	2FE	3,998,720	100.344	4,013,768	4,000,000	3,998,897		110			4.375	4.379	MS	51,528	175,000	03/04/2013	03/15/2023.
747262 AS 2	QVC INC 4.85 04/01/2024			1	2FE	5,995,620	101.828	6,109,692	6,000,000	5,996,017		397			4.850	4.859	AO	72,750	156,008	03/11/2014	04/01/2024.
747262 AU 7	QVC INC 4.45 02/15/2025			1	2FE	5,991,600	97.736	5,864,187	6,000,000	5,991,796		196			4.450	4.467	FA	96,417		08/07/2014	02/15/2025.
74834L AM 2	QUEST DIAGNOSTIC 6.40 07/01/2017			1	2FE	5,186,296	111.379	5,568,967	5,000,000	5,100,668		(38,867)			6.400	5.500	JJ	160,000	320,000	08/31/2012	07/01/2017.
749607 AC 1	RLI CORP 4.875 09/15/2023			1	2FE	8,974,260	105.285	9,475,659	9,000,000	8,976,649		2,004			4.875	4.912	MS	129,188	418,031	09/25/2013	09/15/2023.
751028 AF 8	RALCORP HOLDINGS 4.95 08/15/20			1	2FE	1,066,615	106.408	1,064,081	1,000,000	1,049,191		(7,669)			4.950	3.965	FA	18,700	49,500	08/31/2012	08/15/2020.
75281A AL 3	RANGE RESOURCES 6.75 08/01/2020			1	3FE	2,115,750	104.500	2,194,500	2,100,000	2,115,677		(73)			6.750	6.511	FA	59,063		12/16/2014	08/01/2020.
754427 AA 0	KEYSPAN CORP 5.996 01/15/2019			1	1	1,994,316	106.912	2,132,161	1,994,316	1,994,273		21			5.996	5.997	JJ	55,139	119,579	05/11/2004	01/15/2019.
754730 AD 1	RAYMOND JAMES 5 04/01/24			1	2FE	8,471,625	113.898	9,681,350	8,500,000	8,476,664		1,874			5.625	5.664	AO	119,531	478,125	03/23/2012	04/01/2024.
755111 BR 1	RAYTHEON CO 4.40 02/15/2020			1	1FE	5,003,850	109.185	5,459,230	5,000,000	5,002,721		(464)			4.400	4.388	FA	83,111	220,000	12/21/2009	02/15/2020.
75524R AA 7	RBS CIT FIN GRP 4.15 09/28/2022				2FE	7,969,520	102.160	8,172,766	8,000,000	7,975,345		2,645			4.150	4.197	MS	85,767	332,000	09/25/2012	09/28/2022.
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017			1	2FE	459,161	106.084	490,993	462,835	462,270		384			6.375	6.468	MN	3,770	29,506	03/24/2003	05/15/2017.
756109 AP 9	REALTY INCOME 4.65 08/01/2023			1	2FE	4,988,750	107.728	5,386,404	5,000,000	4,990,184		929			4.650	4.678	FA	96,875	242,188	07/09/2013	08/01/2023.
756109 AQ 7	REALTY INCOME 3.875 07/15/2024			1	2FE	6,996,920	101.684	7,117,874	7,000,000	6,997,191		271			3.875	3.880	JJ	140,146		06/18/2014	07/15/2024.
756109 AR 5	REALTY INCOME 4.125 10/15/2026			1	2FE	4,974,950	102.159	5,107,955	5,000,000	4,975,458		508			4.125	4.178	AO	56,146		09/16/2014	10/15/2026.
75884R AS 2	REGENCY CENTERS 4.80 04/15/2021			1	2FE	998,600	109.480	1,094,797	1,000,000	999,089		121			4.800	4.817	AO	10,133	48,000	09/30/2010	04/15/2021.
759351 AF 6	REINSURANCE GRP 5.625 03/15/2017			1	2FE	4,141,955	108.128	4,325,119	4,000,000	4,105,889		(48,854)			5.625	4.298	MS	66,250	225,000	08/31/2012	03/15/2017.
759351 AF 6	REINSURANCE GRP 5.625 03/15/2017			1	2FE	990,870	108.128	1,081,280	1,000,000	997,529		1,023			5.625	5.746	MS	16,563	56,250	03/06/2007	03/15/2017.
759351 AJ 8	REINSURANCE GRP 5.00 06/01/2021			1	2FE	6,961,290	110.077	7,705,382	7,000,000	6,973,056		3,473			5.000	5.071	JD	29,167	350,000	05/24/2011	06/01/2021.
759509 AE 2	RELIANCE STEEL & ALUM 4.50 04/15/2023			1	2FE	4,979,250	98.206	4,910,320	5,000,000	4,982,205		1,732			4.500	4.552	AO	47,500	225,000	04/09/2013	04/15/2023.
760759 AM 2	REPUBLIC SVCS INC 4.75 05/15/2023			1	2FE	7,978,880	110.791	8,863,299	8,000,000	7,984,132		1,510			4.750	4.779	MN	48,556	380,000	05/02/2011	05/15/2023.
76126C DE 9	CBBC-CCE 98-1 7.00 5/15/2018			1	1	2,566,199	108.500	2,734,870	2,520,618	2,525,508		(3,462)			6.625	6.741	MN	21,338	166,991	12/28/1998	05/15/2018.
767201 AC 0	RIO TINTO FINANCE 6.50 07/15/2018		R	1	1FE	10,391,295	114.429	11,442,892	10,000,000	10,260,643		(71,644)			6.500	5.630	JJ	299,722	650,000	08/31/2012	07/15/2018.
767201 AN 6	RIO TINTO FINANCE 4.125 05/20/2021		R	1	1FE	19,987,000	105.084	21,016,734	20,000,000	19,991,099		1,195			4.125	4.133	MN	93,958	825,000	05/17/2011	05/20/2021.
76972K AC 3	LOGAN'S ROADHOUS 144A 10.75 10/15/2017			1	5FE	2,000,000	72.500	1,450,000	2,000,000	1,500,000		(23)	500,072		10.750	14.333	AO	45,389	215,000	09/27/2010	10/15/2017.
771196 AS 1	ROCHE HLDGS INC 6.00 03/01/2019			1	1FE	2,273,687	115.453	2,666,963	2,310,000	2,291,929		3,381			6.000	6.216	MS	46,200	126,801	02/18/2009	03/01/2019.
771196 BE 1	ROCHE HLDGS INC 3.35 09/30/2024			1	1FE	2,992,410	102.985	3,089,544	3,000,000	2,992,576		166			3.350	3.380	MS	25,683		09/22/2014	09/30/2024.
774341 AB 7	ROCKWELL COLLINS 5 07/15/19			1	1FE	994,710	112.040	1,120,396	1,000,000	997,252		522			5.250	5.319	JJ	24,208	52,500	05/01/2009	07/15/2019.
778296 AA 1	ROSS STORES INC 3.375 09/15/2024			1	1FE	8,939,610	100.006	9,000,570	9,000,000	8,941,061		1,451			3.375	3.455	MS	86,906		09/15/2014	09/15/2024.
78355H JP 5	RYDER SYSTEM INC 3.6 03/1/16 MTN			1	2FE	3,995,440	102.957	4,118,288	4,000,000	3,998,956		862			3.600	3.623	MS	48,000	144,000	08/26/2010	03/01/2016.
78390X AA 9	SAIC INC 144A 4.45 12/01/2020			1	3FE	3,985,480	96.351	3,854,033	4,000,000	3,990,545		1,367			4.450	4.496	JD	14,833	178,000	12/13/2010	12/01/2020.
78403D AB 6	SBA TOWER TRUST 5.101 04/15/2017			1	1FE	7,000,000	105.697	7,398,774	7,000,000	7,000,000					5.101	5.156	MON	15,870	356,078	04/08/2010	04/17/2017.
78403D AE 0	SBA TOWER TRUST 144A 3.598 04/15/2018			1	2FE	3,250,000	100.042	3,251,361	3,250,000	3,249,999		0			3.598	3.625	MON	5,197	116,610	04/04/2013	04/15/2018.
78403D AF 7	SBA TOWER TRUST 144A 3.722 04/15/2023			1	1FE	8,584,730	100.110	8,619,463	8,610,000	8,585,539		811			3.722	3.791	MON	14,243	252,392	07/07/2014	04/15/2023.
78403D AH 3	SBA TOWER TRUST 14-2 C 3.869 10/15/2024			1	1FE	13,000,000	101.731	13,224,991	13,000,000	13,000,000					3.869	3.900	MON	22,354	83,828	10/07/2014	10/15/2024.
78408L AB 3	JOHNSON (SC) & SON 3.35 09/30/2024			1	1FE	3,996,320	102.644	4,105,774	4,000,000	3,996,402		82			3.350	3.361	MS	32,756		09/30/2014	09/30/2024.
78442F EK 0	SLM CORP 6.25 01/25/2016 MTN			1	3FE	9,978,200	104.310	10,431,000	10,000,000	9,994,825		4,519			6.250	6.301	JJ	270,833	625,000	01/12/2011	01/25/2016.
78442F EM 6	SLM CORP 6 01/25/17 MTN			1	3FE	7,894,110	104.750	8,380,000	8,000,000	7,949,919		22,020			6.000	6.328	JJ	208,000	480,000	06/12/2012	01/25/2017.

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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78442F EN 4	SLM CORP 4.625 09/25/2017		..	1	3FE	6,922,510	101.500	7,105,000	7,000,000	6,955,728		14,804			4.625	4.875	MS	86,333	323,750	09/06/2012	09/25/2017.
78454L AB 6	SM ENERGY CO 6.625 02/15/2019		..	1	3FE	679,000	98.750	691,250	700,000	679,110		110			6.625	7.477	FA	17,519		12/18/2014	02/15/2019.
784635 AP 9	SPX CORP 6.875 09/01/2017		..	1	3FE	1,000,000	109.375	1,093,750	1,000,000	995,277		277			6.875	7.069	MS	22,917	68,750	08/10/2010	09/01/2017.
786514 BU 2	SAFEWAY INC 4.75 12/01/2021		..	1	2FE	8,995,910	101.029	9,092,566	9,000,000	8,996,934		365			4.750	4.756	JD	35,625	427,500	12/01/2011	12/01/2021.
790849 AJ 2	ST JUDE MEDICAL 3.25 04/15/2023		..	1	2FE	12,938,120	99.969	12,995,978	13,000,000	12,947,601		5,413			3.250	3.306	AO	89,194	422,500	03/21/2013	04/15/2023.
797440 BN 3	SAN DIEGO G & E 3 08/15/21		..	1	1FE	1,989,740	102.450	2,049,008	2,000,000	1,992,856		959			3.000	3.060	FA	22,667	60,000	08/15/2011	08/15/2021.
80105N AG 0	SANOFI-AVENTIS 4.00 03/29/2021		R	1	1FE	7,918,080	108.759	8,700,732	8,000,000	7,945,011		7,577			4.000	4.126	MS	81,778	320,000	03/22/2011	03/29/2021.
803111 AS 2	SARA LEE CORP 4.10 09/15/2020		..	1	2FE	2,656,033	103.097	2,740,315	2,658,000	2,656,799		183			4.100	4.109	MS	32,088	108,978	08/30/2010	09/15/2020.
80589M AE 2	SCANA CORP 4.125 02/01/2022		..	1	2FE	3,969,520	103.667	4,146,696	4,000,000	3,977,192		2,711			4.125	4.219	FA	68,750	165,000	01/18/2012	02/01/2022.
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022		R	1	2FE	9,892,667	80.000	7,914,133	9,892,667	9,887,880		767			5.875	5.886	MS	158,214	589,266	04/04/2012	09/25/2022.
806854 AB 1	SCHLUMBERGER INV 3.30 09/14/2021		R	1	1FE	15,907,165	101.898	16,000,046	15,702,000	15,852,177		(20,779)			3.300	3.135	MS	154,010	518,166	04/03/2012	09/14/2021.
806854 AH 8	SCHLUMBERGER INV 3.65 12/01/2023		R	1	1FE	5,979,600	103.744	6,224,650	6,000,000	5,981,450		1,719			3.650	3.691	JD	18,250	217,783	11/25/2013	12/01/2023.
808513 AD 7	SCHWAB CHARLES 4.45 07/22/20		..	1	1FE	6,700,927	109.876	7,114,441	6,475,000	6,629,352		(24,719)			4.450	3.964	JJ	127,261	288,138	12/20/2011	07/22/2020.
808513 AG 0	SCHWAB CHARLES 3.225 09/01/2022		..	1	1FE	8,004,720	102.395	8,191,562	8,000,000	8,003,769		(427)			3.225	3.218	MS	86,000	258,000	08/22/2012	09/01/2022.
80851Q DA 9	SCHWAB CHARLES MTN 6.375 09/01/2017		..		1FE	10,179,544	112.592	11,259,175	10,000,000	10,083,415		(30,933)			6.375	6.014	MS	212,500	637,500	08/31/2012	09/01/2017.
81013T AB 7	IBERDROLA INTL 5.375 03/15/2015		R	1	2FE	6,037,399	100.517	6,031,006	6,000,000	6,003,166		(15,140)			5.375	5.113	MS	94,958	322,500	08/31/2012	03/15/2015.
811065 AC 5	SCRIPPS NETWORKS 3.90 11/15/2024		..	1	2FE	6,948,620	101.028	7,071,971	7,000,000	6,949,043		423			3.900	3.990	MN	28,058		11/17/2014	11/15/2024.
81180W AK 7	SEAGATE HDD CAYMAN 4.75 01/01/2025		R	1	2FE	10,000,000	103.000	10,300,000	10,000,000	10,000,565		565			4.750	4.749	JJ	281,042		05/20/2014	01/01/2025.
813084 A* 1	SEBRING 11.50 4/25/2018		..		6	7,357,477	50.000	3,856,875	7,713,750	3,828,750		26,768	3,527,359		11.500		MJSD		392,986	12/27/2013	04/25/2018.
81683R AJ 3	SEMINOLE TRIBE 7.804 10/01/2020		..	1	2FE	1,395,000	108.000	1,506,600	1,395,000	1,395,010		(2)			7.804	7.804	AO	27,216	108,866	09/27/2007	10/01/2020.
81721M AK 5	SENIOR HOUSING 4.75 05/01/2024		..	1	2FE	7,974,720	102.694	8,215,498	8,000,000	7,976,112		1,392			4.750	4.790	MN	63,333	193,167	04/23/2014	05/01/2024.
822582 AJ 1	SHELL INTL FIN 4.30 09/22/2019		R	1	1FE	6,975,780	109.665	7,676,547	7,000,000	6,987,262		2,381			4.300	4.343	MS	82,775	301,000	09/15/2009	09/22/2019.
826200 AC 1	SIEMENS FINANCIAL 5.75 10/17/2016		R	1	1FE	24,122,670	108.133	25,952,004	24,000,000	24,028,499		(14,697)			5.750	5.679	AO	283,667	1,380,000	09/28/2007	10/17/2016.
826552 AA 9	SIGMA-ALDRICH 3.375 11/01/2020		..	1	1FE	3,996,600	103.531	4,141,245	4,000,000	3,997,887		323			3.375	3.385	MN	22,500	135,000	10/25/2010	11/01/2020.
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024		R	1	2FE	7,967,920	96.383	7,710,640	8,000,000	7,969,819		1,899			4.700	4.750	JD	16,711	215,156	05/14/2014	06/15/2024.
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029		..		1	6,473,252	104.630	6,772,963	6,473,252	6,473,244		1			3.810	3.840	MON	17,812	246,631	11/18/2013	01/05/2029.
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029		..		1	2,904,193	105.190	3,054,921	2,904,193	2,904,190		0			3.890	3.922	MON	8,159	112,973	11/18/2013	01/05/2029.
828807 BW 6	SIMON PROP GP LP 5.25 12/01/2016		..	1	1FE	9,905,670	106.924	10,692,437	10,000,000	9,977,756		10,743			5.250	5.374	JD	43,750	525,000	12/08/2006	12/01/2016.
828807 CD 7	SIMON PROP GP LP 5.65 02/01/20		..	1	1FE	2,988,630	114.886	3,446,583	3,000,000	2,993,460		1,081			5.650	5.700	FA	70,625	169,500	01/19/2010	02/01/2020.
828807 CF 2	SIMON PROP GP LP 4.375 03/01/2021		..	1	1FE	12,202,785	109.530	13,143,575	12,000,000	12,156,144		(23,138)			4.375	4.125	MS	175,000	525,000	08/31/2012	03/01/2021.
828807 CN 5	SIMON PROP GP INC 2.75 02/01/2023		..	1	1FE	1,988,920	98.262	1,965,244	2,000,000	1,990,955		984			2.750	2.813	FA	22,917	55,000	12/10/2012	02/01/2023.
828807 CR 6	SIMON PROP GP LP 3.75 02/01/2024		..	1	1FE	7,950,320	104.991	8,399,294	8,000,000	7,954,314		3,994			3.750	3.825	FA	125,000	158,333	01/13/2014	02/01/2024.
828807 CS 4	SIMON PROP GP LP 3.375 10/01/2024		..	1	1FE	9,980,400	102.090	10,208,977	10,000,000	9,981,006		606			3.375	3.398	AO	104,063		09/03/2014	10/01/2024.
82922T AA 7	SINAI HEALTH SYS 3.034 01/20/2036		..	1	1FE	4,800,000	101.663	4,879,838	4,800,000	4,799,886		4			3.034	3.034	JJ	65,130	145,632	11/06/2012	01/20/2036.
83238P AB 0	SMITHS GROUP PLC 7.20 05/15/2019		R	1	2FE	1,498,200	115.742	1,736,131	1,500,000	1,499,059		177			7.200	7.217	MN	13,800	108,000	05/07/2009	05/15/2019.
83238P AD 6	SMITHS GROUP PLC 3.625 10/12/2022		R	1	2FE	4,989,200	99.248	4,962,417	5,000,000	4,991,273		954			3.625	3.651	AO	39,774	181,250	10/04/2012	10/12/2022.
833034 AE 1	SNAP-ON INC 5.50 01/15/2017		..	1	1FE	6,994,150	106.427	7,449,924	7,000,000	6,998,557		651			5.500	5.511	JJ	177,528	385,000	01/11/2007	01/15/2017.
833034 AJ 0	SNAP-ON INC 4.25 01/15/2018		..	1	1FE	4,986,150	106.832	5,341,609	5,000,000	4,993,652		1,916			4.250	4.295	JJ	97,986	212,500	12/09/2010	01/15/2018.
83367T AD 1	SOCIETE GENERALE 3.10 09/14/2015		R		1FE	6,997,760	101.602	7,112,124	7,000,000	6,999,664		466			3.100	3.107	MS	64,497	217,000	09/07/2010	09/14/2015.
83368R AA 0	SOCIETE GENERALE 5.20 04/15/2021		R		1FE	7,988,960	114.438	9,155,032	8,000,000	7,992,379		1,000			5.200	5.218	AO	87,822	416,000	04/11/2011	04/15/2021.
83416W AA 1	SOLAR STAR FUND 5.375 06/30/2035		..	1	2FE	7,000,000	106.651	7,465,579	7,000,000	7,000,038		(2)			5.375	5.375	JD	1,045	376,250	06/20/2013	06/30/2035.
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044		..	2	2AM	2,024,508	104.142	2,108,594	2,024,724	2,024,528		27			4.590	4.636	MON	2,840	64,538	04/02/2014	04/20/2044.
835495 AK 8	SONOCO PRODUCTS 4.375 11/01/2021		..	1	2FE	3,981,720	106.993	4,279,716	4,000,000	3,986,697		1,634			4.375	4.432	MN	29,167	175,000	10/20/2011	11/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83614K AA 7	SOURCE GAS 5.90 04/01/2017			1	2FE	2,851,200	106.500	3,195,000	3,000,000	2,950,501		19,271			5.900	6.743	JAJO	44,250	177,000	09/26/2008	04/01/2017.
841215 AA 4	SOUTHAVEN CMBD CYL TVA 3.846 08/15/2033				1FE	6,671,510	106.256	7,088,881	6,671,510	6,671,548		6			3.846	3.846	FA	96,933	260,863	08/06/2013	08/15/2033.
841504 AB 9	SOUTHEAST SUPPLY 4.25 06/15/2024			1	2FE	4,993,950	102.313	5,115,632	5,000,000	4,994,232		282			4.250	4.265	JD	9,444	107,431	06/04/2014	06/15/2024.
842638 AC 2	SOUTHERN CONN 7.50 12/15/2018			1	1FE	7,000,000	115.323	8,072,639	7,000,000	7,000,000					7.500	7.500	JD	23,333	525,000	12/19/2008	12/15/2018.
84345P AB 8	SOUTHERN NAT GAS 4.40 06/15/2021			1	2FE	4,995,550	104.013	5,200,666	5,000,000	4,996,954		400			4.400	4.411	JD	9,778	220,000	06/02/2011	06/15/2021.
843646 AF 7	SOUTHERN POWER D 4.875 07/15/2015			1	2FE	3,795,920	102.191	4,087,651	4,000,000	3,987,623		22,055			4.875	5.466	JJ	89,917	195,000	09/19/2003	07/15/2015.
84383Q AA 1	SOUTHN STAR CENT 6.00 06/01/2016			1	2FE	994,160	105.002	1,050,023	1,000,000	998,957		685			6.000	6.078	JD	5,000	60,000	04/12/2006	06/01/2016.
844741 AY 4	SOUTHWEST AIR 5.75 12/15/2016			1	2FE	2,986,020	108.157	3,244,723	3,000,000	2,996,606		1,595			5.750	5.812	JD	7,667	172,500	12/11/2006	12/15/2016.
84474Y AA 4	SOUTHWEST AIR 6.15 08/01/22			1	1FE	5,887,679	114.750	6,738,451	5,872,289	5,880,835		(1,533)			6.150	6.114	FA	150,477	361,146	09/20/2007	08/01/2022.
845335 BQ 0	SOUTHWN BELL TEL 7.00 07/01/2015				1FE	2,336,970	102.655	2,053,104	2,000,000	2,019,312		(37,217)			7.000	5.020	JJ	70,000	140,000	04/01/2004	07/01/2015.
845437 BG 6	SOUTHWESTN EL PR D 4.90 07/01/2015			1	2FE	7,993,040	101.593	8,127,431	8,000,000	7,999,569		832			4.900	4.911	JJ	196,000	392,000	06/23/2005	07/01/2015.
845437 BH 4	SOUTHWESTN EL PR E 5.55 01/15/2017			1	2FE	7,976,880	108.036	8,642,906	8,000,000	7,994,223		2,605			5.550	5.588	JJ	204,733	444,000	01/08/2007	01/15/2017.
845437 BJ 0	SOUTHWESTN EL PR F 5.875 03/01/2018			1	2FE	3,988,160	111.716	4,468,642	4,000,000	3,996,008		1,116			5.875	5.910	MS	78,333	235,000	11/29/2007	03/01/2018.
845743 BM 4	SOUTHWN PUB SERV SER G 8.75 12/01/2018			1	1FE	6,942,180	124.920	8,744,395	7,000,000	6,971,571		5,839			8.750	8.875	JD	51,042	612,500	11/14/2008	12/01/2018.
84755T AD 9	SPECTRA ENERGY 5.65 03/01/20			1	2FE	1,995,760	111.099	2,221,986	2,000,000	1,997,613		388			5.650	5.677	MS	37,667	113,000	08/25/2009	03/01/2020.
84756N AB 5	SPECTRA ENERGY 4.60 06/15/2021			1	2FE	3,998,680	108.795	4,351,788	4,000,000	3,999,107		116			4.600	4.604	JD	8,178	184,000	06/06/2011	06/15/2021.
853254 AJ 9	STANDARD CHARTERED PLC 3.95 01/11/2023		R		1FE	8,938,850	96.178	8,656,000	9,000,000	8,948,863		5,279			3.950	4.033	JJ	167,875	355,500	01/30/2013	01/11/2023.
853254 AL 4	STANDARD CHART 5.20 01/26/2024		R		1FE	23,481,510	103.846	23,884,525	23,000,000	23,438,081		(37,924)			5.200	4.936	JJ	514,944	996,667	11/07/2013	01/26/2024.
854502 AC 5	STANLEY BLACK 3.40 12/01/2021			1	1FE	6,992,860	103.843	7,269,042	7,000,000	6,994,859		649			3.400	3.412	JD	19,833	238,000	11/17/2011	12/01/2021.
854502 AD 3	STANLEY BLACK 2.90 11/01/2022			1	1FE	4,995,700	98.729	4,936,436	5,000,000	4,996,514		391			2.900	2.910	MN	24,167	145,000	11/01/2012	11/01/2022.
855030 AM 4	STAPLES INC 4.375 01/12/2023			1	2FE	9,047,120	100.275	9,024,792	9,000,000	9,038,886		(4,169)			4.375	4.309	JJ	184,844	393,750	01/08/2013	01/12/2023.
855244 AD 1	STARBUCKS CORP 3.85 10/01/2023			1	1FE	12,995,320	106.773	13,880,500	13,000,000	12,996,166		525			3.850	3.854	AO	125,125	535,257	09/03/2013	10/01/2023.
85744N AA 9	STATE ST BK & TR 5.30 01/15/2016				1FE	18,266,215	104.309	19,240,799	18,446,000	18,417,657		25,738			5.300	5.454	JJ	450,800	977,638	05/05/2008	01/15/2016.
857477 AG 8	STATE STREET CORP 4.375 03/07/2021				1FE	9,965,500	109.613	10,961,298	10,000,000	9,976,930		3,180			4.375	4.418	MS	138,542	437,500	03/02/2011	03/07/2021.
857477 AL 7	STATE STREET CORP 3.10 05/15/2023				1FE	26,464,940	98.735	26,164,831	26,500,000	26,469,805		3,080			3.100	3.115	MN	104,969	821,500	05/23/2013	05/15/2023.
857477 AM 5	STATE STREET CORP 3.70 11/20/2023				1FE	6,983,200	104.827	7,337,917	7,000,000	6,984,790		1,425			3.700	3.729	MN	29,497	259,719	11/14/2013	11/20/2023.
85771P AK 8	STATOIL ASA 2.65 01/15/2024		R	1	1FE	21,411,160	95.506	21,011,384	22,000,000	21,486,675		48,386			2.650	2.944	JJ	268,828	680,167	06/19/2013	01/15/2024.
85771P AN 2	STATOIL ASA 3.70 03/01/2024		R	1	1FE	9,992,700	103.477	10,347,731	10,000,000	9,993,027		420			3.700	3.709	MS	123,333	301,139	11/05/2013	03/01/2024.
85771S AA 4	STATOILHYDRO ASA 5.25 04/15/2019		R	1	1FE	1,497,135	112.351	1,685,258	1,500,000	1,498,575		289			5.250	5.275	AO	16,625	78,750	04/16/2009	04/15/2019.
860630 AD 4	STIFEL FINANCIAL 4.25 07/18/2024			1	2FE	6,943,720	100.671	7,046,961	7,000,000	6,945,781		2,061			4.250	4.350	JJ	134,701		07/15/2014	07/18/2024.
863667 AB 7	STRYKER CORP 4.375 01/15/20			1	1FE	3,073,250	107.022	3,210,665	3,000,000	3,047,389		(8,591)			4.375	4.019	JJ	60,521	131,250	08/25/2011	01/15/2020.
865622 AW 4	SUMITOMO MITSUI 3.20 07/18/2022		R		1FE	9,000,000	101.583	9,142,492	9,000,000	9,000,000					3.200	3.200	JJ	130,400	288,000	07/10/2012	07/18/2022.
865622 AZ 7	SUMITOMO MITSUI BK 3.00 01/18/2023		R		1FE	6,924,520	99.336	6,953,540	7,000,000	6,937,315		6,745			3.000	3.127	JJ	95,083	210,000	01/30/2013	01/18/2023.
865622 BE 3	SUMITOMO MITSUI BK 3.95 07/19/2023		R		1FE	14,980,350	105.610	15,841,446	15,000,000	14,982,745		1,665			3.950	3.966	JJ	266,625	592,500	07/11/2013	07/19/2023.
865622 BN 3	SUMITOMO MITSUI 3.40 07/11/2024		R		1FE	6,994,680	102.257	7,158,019	7,000,000	6,994,893		213			3.400	3.409	JJ	112,389		07/08/2014	07/11/2024.
86562M AA 8	SUMITOMO MITSUI 4.436 04/02/2024		R		2FE	4,000,000	104.801	4,192,047	4,000,000	4,000,000					4.436	4.436	AO	43,867	88,720	03/26/2014	04/02/2024.
86611# AA 4	SUMMIT INC 18.00 1/31/2018			6Z		3,381,232	50.000	1,690,616	3,381,232	1,690,616		(1,439)	1,689,177		18.000	18.623	MON		202,433	05/31/2014	01/31/2018.
86614R AB 3	SUMMIT MATERIALS 10.50 01/31/2020			1	5FE	2,710,125	110.750	2,990,250	2,700,000	2,705,952		(1,569)			10.500	10.414	JJ	118,913	283,500	01/24/2012	01/31/2020.
86722T AA 0	SUNCOR ENERGY INC 6.10 06/01/2018		I	1	1FE	15,405,452	112.107	16,816,038	15,000,000	15,255,028		(71,985)			6.100	5.520	JD	76,250	915,000	08/31/2012	06/01/2018.
86764P AE 9	SUNOCO INC 9.625 04/15/2015			1	2FE	497,145	102.295	511,475	500,000	499,820		593			9.625	9.756	AO	10,160	48,125	03/26/2009	04/15/2015.
86765B AG 4	SUNOCO LOGISTICS 5.50 02/15/2020			1	2FE	2,990,160	109.451	3,283,544	3,000,000	2,994,309		937			5.500	5.543	FA	62,333	165,000	02/09/2010	02/15/2020.
86765B AJ 8	SUNOCO LOGISTICS 4.65 02/15/2022			1	2FE	2,998,440	105.096	3,152,883	3,000,000	2,998,910		126			4.650	4.656	FA	52,700	139,500	07/28/2011	02/15/2022.
86787E AM 9	SUNTRUST BANKS 7.25 03/15/2018				2FE	7,241,381	115.681	8,097,658	7,000,000	7,152,588		(44,528)			7.250	6.458	MS	149,431	507,500	08/31/2012	03/15/2018.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
86787E AM 9	SUNTRUST BANKS 7.25 03/15/2018		..		2FE	1,986,860	115.681	2,313,617	2,000,000	1,994,717		1,414			7.250	7.344	MS	42,694	145,000	03/12/2008	03/15/2018.
86787G AD 4	SUNTRUST BANK 5.2 01/17/17		..		2FE	2,486,468	106.928	2,666,784	2,494,000	2,492,423		713			5.200	5.233	JJ	59,080	129,688	12/01/2004	01/17/2017.
867914 AZ 6	SUNTRUST BANKS 6.00 09/11/2017		..		2FE	4,999,600	110.875	5,543,731	5,000,000	4,999,872		43			6.000	6.001	MS	91,667	300,000	09/05/2007	09/11/2017.
867914 AZ 6	SUNTRUST BANKS 6.00 09/11/2017		..		2FE	499,960	110.875	554,373	500,000	499,987		4			6.000	6.001	MS	9,167	30,000	09/05/2007	09/11/2017.
86909# AA 5	SUSQUEHANNA CTL 5.73 12/23/2036		..		2	6,630,147	102.250	6,779,325	6,630,147	6,630,147		215			5.730	5.799	MON	8,442	379,907	12/23/2013	12/23/2036.
869099 AH 4	SUSQUEHANNA BANCSHARES 5.375 08/15/2022		..		2FE	2,000,000	110.291	2,205,822	2,000,000	2,000,006		(1)			5.375	5.375	FA	40,611	107,500	08/08/2012	08/15/2022.
870836 AB 9	UBS AG STAMFORD 7.375 07/15/2015		R		2FE	3,846,477	103.237	3,200,337	3,100,000	3,145,021		(80,730)			7.375	4.613	JJ	105,422	228,625	04/01/2004	07/15/2015.
87124V AD 1	SYDNEY AIRPORT F 3.90 03/22/2023		R	1	2FE	8,025,080	102.781	8,222,518	8,000,000	8,020,483		(2,089)			3.900	3.863	MS	85,800	312,000	10/25/2012	03/22/2023.
87151Q AA 4	SYMETRA FINL 6.125 04/01/2016		..	1	2FE	35,389,053	104.905	36,837,331	35,115,000	35,180,067		(49,652)			6.125	5.968	AO	537,698	2,150,794	08/31/2012	04/01/2016.
87151Q AB 2	SYMETRA FINL 8.3/VR 10/15/2037		..	1	3FE	2,496,600	103.750	2,593,750	2,500,000	2,497,230		40			8.300	8.311	AO	43,806	207,500	10/04/2007	10/15/2037.
871577 ZA 3	SYNERGY PLANE 9 6.75 9/30/2015		R		3	25,000,000	100.139	25,034,751	25,000,000	24,997,073		(2,927)			6.750	6.862	MON	4,688	1,292,344	07/31/2014	09/30/2015.
871577 ZZ 8	SYNERGY 6.50 9/3/2015		..		3	6,292,488	100.004	6,305,082	6,304,849	6,296,858		10,688			6.500	6.785	MON	33,153	412,463	08/27/2013	09/03/2015.
87165B AD 5	SYNCHRONY FINANCIAL 4.25 08/15/2024		..	1	2FE	13,986,290	102.667	14,373,367	14,000,000	13,986,960		670			4.250	4.262	FA	231,389		09/29/2014	08/15/2024.
871829 AM 9	SYSCO CORP 5 03/17/19		..	1	1FE	3,972,840	113.242	4,529,661	4,000,000	3,986,768		2,726			5.375	5.464	MS	62,111	215,000	03/12/2009	03/17/2019.
871829 AU 1	SYSCO CORP 3.50 10/02/2024		..	1	1FE	7,969,280	102.965	8,237,165	8,000,000	7,969,919		639			3.500	3.546	AO	69,222		09/23/2014	10/02/2024.
871928 AJ 6	IBM-TIERS 97 7.35 6/01/2017		..		1FE	2,818,990	109.247	3,037,056	2,779,980	2,788,290		(5,591)			7.350	7.128	JD	17,027	204,329	03/07/2002	06/01/2017.
87233Q AA 6	TC PIPELINES 4.65 06/15/2021		..	1	2FE	2,995,020	105.905	3,177,156	3,000,000	2,996,522		452			4.650	4.671	JD	6,200	139,500	06/14/2011	06/15/2021.
87236Y AD 0	TD AMERITRADE 3.625 04/01/2025		..	1	1FE	17,969,041	101.291	18,181,656	17,950,000	17,968,538		(502)			3.625	3.613	AO	124,715		10/23/2014	04/01/2025.
87246Y AC 0	TIAA ASSET MGMT 4.125 11/01/2024		..	1	2FE	27,968,080	102.524	28,706,726	28,000,000	27,968,533		453			4.125	4.139	MN	195,708		10/27/2014	11/01/2024.
872540 AM 1	TJX COS INC 6.95 04/15/2019		..	1	1FE	998,120	118.940	1,189,398	1,000,000	999,050		184			6.950	6.976	AO	14,672	69,500	04/02/2009	04/15/2019.
87261N AG 5	TMX FIN/TITLEMAX 8.50 09/15/2018		..	1	4FE	3,000,000	83.500	2,505,000	3,000,000	3,000,653		95			8.500	8.491	MS	75,083	291,833	07/17/2013	09/15/2018.
87305N AV 0	TTX CO 5.453 01/02/22		..	1	1	3,727,665	105.942	3,949,159	3,727,665	3,727,665		396,617			5.453	5.453	JJ	101,070	203,270	07/08/2004	01/02/2022.
87305N AW 8	TTX CO A2 5.503 01/02/2022		..	1	1	763,405	105.864	808,172	763,405	763,405		150,388			5.503	5.503	JJ	20,888	42,010	07/28/2004	01/02/2022.
87305Q BH 3	TTX CO MTN 7.07 07/01/2029		..		2FE	15,826,875	124.409	18,039,277	14,500,000	15,477,826		(41,117)			7.070	6.345	JD	85,429	1,025,150	06/30/2004	07/01/2029.
87305Q CH 2	TTX CO 3.60 01/15/2025		..	1	1FE	9,998,500	102.329	10,232,946	10,000,000	9,998,618		118			3.600	3.601	JJ	41,000		11/13/2014	01/15/2025.
87425E AG 8	TALISMAN ENERGY 5.125 05/15/2015		I.	1	2FE	6,993,980	101.270	7,088,896	7,000,000	6,999,720		729			5.125	5.136	MN	45,840	358,750	05/09/2005	05/15/2015.
87425E AL 7	TALISMAN ENERGY 7.75 06/01/2019		I.	1	2FE	1,991,920	115.238	2,304,754	2,000,000	1,995,667		794			7.750	7.809	JD	12,917	155,000	05/27/2009	06/01/2019.
875127 AX 0	TAMPA ELECTRIC 6.10 05/15/2018		..	1	2FE	3,089,640	113.951	3,418,528	3,000,000	3,039,541		(10,368)			6.100	5.665	MN	23,383	183,000	07/01/2009	05/15/2018.
87612E AS 5	TARGET CORP 6.00 01/15/2018		..	1	1FE	8,960,360	112.675	10,140,749	9,000,000	8,985,340		4,269			6.000	6.059	JJ	249,000	540,000	01/15/2008	01/15/2018.
87612E BD 7	TARGET CORP 3.50 07/01/2024		..	1	1FE	12,942,280	103.901	13,507,134	13,000,000	12,944,827		2,547			3.500	3.553	JJ	233,819		06/17/2014	07/01/2024.
878055 AC 6	TCF NATIONAL BK 5.50 02/01/2016		..		2FE	9,996,300	101.278	10,127,759	10,000,000	9,999,482		452			5.500	5.505	FA	229,167	550,000	02/01/2006	02/01/2016.
878055 AD 4	TCF NATIONAL BK 6.25 06/08/2022		..		2FE	5,945,160	108.675	6,520,486	6,000,000	5,956,130		4,488			6.250	6.375	JD	23,958	375,000	06/05/2012	06/08/2022.
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038		..		1	5,163,396	100.780	5,203,670	5,163,396	5,162,884		28			3.790	3.821	MON	8,697	195,693	01/31/2013	01/15/2038.
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023		I.	1	2FE	9,067,940	89.842	8,984,229	10,000,000	9,186,479		79,954			3.750	4.985	FA	156,250	375,000	06/26/2013	02/01/2023.
878888 ZZ 2	TECH FUNDING LLC 2013 TL 3.483 2/25/2018		..		3FE	7,923,213	97.395	8,014,600	8,228,987	7,969,605		83,288			3.483	5.529	FMAN	28,662	139,327	03/27/2014	02/15/2018.
87969N AC 9	TELSTRA CORP LTD 4.80 10/12/2021		R	1	1FE	11,856,475	112.724	12,286,937	10,900,000	11,615,171		(91,252)			4.800	3.697	AO	114,813	523,200	04/03/2012	10/12/2021.
880451 AS 8	TENNESSEE GAS PL 7.00 03/15/2027		..	1	2FE	1,963,800	119.361	2,387,224	2,000,000	1,975,516		1,224			7.000	7.152	MS	41,222	140,000	11/14/2000	03/15/2027.
881575 AA 2	TESCO PLC 5.50 11/15/2017		R	1	2FE	27,908,050	104.821	29,611,927	28,250,000	28,131,429		36,993			5.500	5.660	MN	198,535	1,553,750	12/10/2007	11/15/2017.
88165F AF 9	TEVA PHARM FIN BV 3.65 11/10/2021		R	1	1FE	2,490,875	102.472	2,561,798	2,500,000	2,493,392		832			3.650	3.694	MN	12,927	91,250	11/07/2011	11/10/2021.
88165F AG 7	TEVA PHARM FIN BV 2.95 12/18/2022		R	1	1FE	15,230,720	97.406	15,584,941	16,000,000	15,330,895		70,366			2.950	3.551	JD	17,044	472,000	06/24/2013	12/18/2022.
88166J AA 1	TEVA PHARM FIN IV BV 3.65 11/10/2021		R	1	1FE	4,981,750	102.287	5,114,334	5,000,000	4,986,783		1,665			3.650	3.694	MN	25,854	182,500	11/07/2011	11/10/2021.
88224P JS 9	TEXAS CAPITAL BK BKNT 5.25 01/31/2026		..		2FE	18,000,000	105.982	19,076,827	18,000,000	18,000,000					5.250	5.250	JJ	396,375	472,500	01/28/2014	01/31/2026.
882508 AW 4	TEXAS INSTRUMENT 2.25 05/01/2023		..	1	1FE	12,749,490	95.054	12,356,981	13,000,000	12,786,713		22,788			2.250	2.469	MN	48,750	292,500	05/01/2013	05/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
882587 AY 4	TEXAS-NEW MEX PR 9.50 04/01/2019			1	2FE	8,787,870	126.103	11,349,254	9,000,000	8,885,204		20,853			9.500	9.875	AO	213,750	855,000	03/16/2009	04/01/2019.
883556 AT 9	THERMO FISHER 4.70 05/01/2020			1	2FE	2,998,800	109.251	3,277,542	3,000,000	2,999,303		113			4.700	4.705	MN	23,500	141,000	04/20/2010	05/01/2020.
883556 AX 0	THERMO FISHER 4.50 03/01/2021			1	2FE	4,967,650	108.286	5,414,298	5,000,000	4,978,447		2,963			4.500	4.581	MS	75,000	225,000	02/14/2011	03/01/2021.
883556 AZ 5	THERMO FISHER 3.60 08/15/2021			1	2FE	2,994,270	103.123	3,093,680	3,000,000	2,995,978		529			3.600	3.623	FA	40,800	108,000	08/09/2011	08/15/2021.
884903 BB 0	THOMSON REUTERS 6.50 07/15/2018		I.	1	2FE	4,954,200	113.980	5,699,002	5,000,000	4,980,573		4,726			6.500	6.625	JJ	149,861	325,000	06/17/2008	07/15/2018.
884903 BK 0	THOMSON REUTERS 3.95 09/30/2021		I.	1	2FE	11,949,120	105.289	12,634,644	12,000,000	11,963,435		4,636			3.950	4.002	MS	119,817	474,000	09/28/2011	09/30/2021.
884903 BQ 7	THOMSON REUTERS 4.30 11/23/2023		I.	1	2FE	4,969,050	106.263	5,313,164	5,000,000	4,971,877		2,547			4.300	4.377	MN	22,694	216,194	11/14/2013	11/23/2023.
886546 AA 8	TIFFANY & CO 3.80 10/01/2024			1	2FE	3,988,080	100.612	4,024,490	4,000,000	3,988,355		275			3.800	3.836	AO	40,533		09/22/2014	10/01/2024.
887317 AG 0	TIME WARNER INC 4.70 01/15/21			1	2FE	2,992,860	109.457	3,283,702	3,000,000	2,995,477		633			4.700	4.729	JJ	65,017	141,000	07/07/2010	01/15/2021.
887317 AJ 4	TIME WARNER INC 3.15 07/15/15			1	2FE	2,996,430	101.422	3,042,646	3,000,000	2,999,588		746			3.150	3.176	JJ	43,575	94,500	07/07/2010	07/15/2015.
887317 AK 1	TIME WARNER INC 4.75 03/29/2021			1	2FE	3,957,720	109.375	4,374,990	4,000,000	3,971,249		3,853			4.750	4.885	MS	48,556	190,000	03/29/2011	03/29/2021.
887317 AN 5	TIME WARNER INC 4.00 01/15/2022			1	2FE	982,970	105.036	1,050,364	1,000,000	987,504		1,497			4.000	4.207	JJ	18,444	40,000	10/12/2011	01/15/2022.
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019			1	2FE	20,764,512	123.822	21,469,452	17,339,000	19,958,203		(564,321)			8.750	4.675	FA	577,365	1,517,163	07/19/2013	02/14/2019.
88732J AS 7	TIME WARNER CABLE 8.25 04/01/2019			1	2FE	7,594,960	122.408	7,956,528	6,500,000	7,344,215		(175,063)			8.250	4.831	AO	134,063	536,250	07/19/2013	04/01/2019.
88732J BA 5	TIME WARNER CABLE 4.00 09/01/2021			1	2FE	4,955,450	105.778	5,288,891	5,000,000	4,968,223		4,067			4.000	4.110	MS	66,667	200,000	09/07/2011	09/01/2021.
88948A AQ 0	TOLL ROAD INV 0.00 02/15/2015			1	1FE	1,640,204	99.628	1,942,742	1,950,000	1,935,555		115,532				6.250	FA			04/18/2012	02/15/2015.
88948A AR 8	TOLL ROAD INV II 0.00 02/15/16			1	1FE	2,845,705	96.068	4,323,076	4,500,000	4,151,746		287,960				7.319	FA			09/25/2009	02/15/2016.
89054X AB 1	TOPAZ SOLAR FARM 4.875 09/30/2039			1	2FE	5,000,000	105.258	5,262,922	5,000,000	5,030,347		(2,598)			4.875	4.792	MS	61,615	243,750	04/10/2013	09/30/2039.
891027 AN 4	TORCHMARK CORP 6.375 06/15/2016			1	2FE	15,126,851	107.356	16,103,363	15,000,000	15,048,833		(32,285)			6.375	6.135	JD	42,500	956,250	08/31/2012	06/15/2016.
89148* AA 4	ORCHARD TOSCA TL B 14.00 11/3/2017			1	3Z	7,196,300	97.874	7,187,785	7,343,936	7,304,390		10,964			14.000	14.253	JD	5,634	1,020,455	12/30/2014	11/03/2017.
89152U AB 8	TOTAL CAPITAL 4.25 12/15/2021		R	1	1FE	2,931,690	108.264	3,247,923	3,000,000	2,955,984		5,282			4.250	4.498	JD	5,667	127,500	12/22/2009	12/15/2021.
89153V AB 5	TOTAL CAP INTL SA 2.875 02/17/2022		R	1	1FE	2,900,670	99.034	2,971,009	3,000,000	2,925,212		9,178			2.875	3.270	FA	32,104	86,250	03/30/2012	02/17/2022.
89153V AG 4	TOTAL CAP INTL 3.7 01/15/2024		R	1	1FE	25,400,747	103.277	26,421,375	25,583,000	25,419,047		14,946			3.700	3.784	JJ	436,474	875,578	12/19/2013	01/15/2024.
89153V AL 3	TOTAL CAP INTL SA 3.75 04/10/2024		R	1	1FE	21,834,780	103.988	22,877,250	22,000,000	21,850,179		15,399			3.750	3.838	AO	185,625	607,292	01/08/2014	04/10/2024.
891906 AB 5	TOTAL SYSTEM SVC 3.75 06/01/2023			1	2FE	8,931,600	97.977	8,817,919	9,000,000	8,940,970		5,839			3.750	3.842	JD	28,125	337,500	05/15/2013	06/01/2023.
89233P 4C 7	TOYOTA MTR CRED 4.50 06/17/2020 MTN			1	1FE	4,980,500	110.234	5,511,718	5,000,000	4,988,277		1,852			4.500	4.549	JD	8,750	225,000	06/14/2010	06/17/2020.
89233P 5F 9	TOYOTA MTR CRED 3.40 09/15/2021 MTN			1	1FE	9,974,800	104.607	10,460,718	10,000,000	9,982,178		2,327			3.400	3.430	MS	100,111	340,000	09/08/2011	09/15/2021.
89233P 5T 9	TOYOTA MTR CRED 3.30 01/12/2022			1	1FE	14,133,860	103.916	14,548,309	14,000,000	14,100,740		(12,657)			3.300	3.185	JJ	216,883	462,000	04/03/2012	01/12/2022.
893045 AE 4	TRANS-ALLEGHENY 3.85 06/01/2025			1	2FE	7,993,920	100.735	8,058,782	8,000,000	7,993,938		18			3.850	3.859	JD	17,111		12/08/2014	06/01/2025.
89346D AD 9	TRANSALTA CORP 4.75 01/15/2015		I.	1	2FE	2,993,490	100.109	3,003,271	3,000,000	2,999,949		1,303			4.750	4.795	JJ	65,708	142,500	11/09/2009	01/15/2015.
89346D AF 4	TRANSALTA CORP 4.50 11/15/2022		I.	1	2FE	5,895,960	100.482	6,028,895	6,000,000	5,914,444		8,790			4.500	4.719	MN	34,500	270,000	11/02/2012	11/15/2022.
893526 8Y 2	TRANS-CANADA PL 7.125 01/15/2019		I.	1	1FE	10,047,050	116.667	11,666,731	10,000,000	10,023,049		(4,787)			7.125	7.058	JJ	328,542	712,500	01/07/2009	01/15/2019.
89352H AM 1	TRANS-CANADA PIPELINES 4.625 03/01/2034		I.	1	1FE	6,968,360	101.218	7,085,271	7,000,000	6,969,218		858			4.625	4.660	MS	107,917	162,774	02/25/2014	03/01/2034.
893830 BA 6	TRANSOCEAN INC 5.05 12/15/2016		R	1	2FE	2,997,180	100.000	3,000,000	3,000,000	2,998,841		550			5.050	5.071	JD	6,733	151,500	11/30/2011	12/15/2016.
89566E AE 8	TRISTATE GENERATION 3.70 11/01/2024			1	1FE	3,998,320	102.199	4,087,956	4,000,000	3,998,345		25			3.700	3.705	MN	25,078		10/27/2014	11/01/2024.
89641U AA 9	TRINITY ACQ PLC 4.625 08/15/2023		R	1	2FE	2,983,170	103.503	3,105,083	3,000,000	2,985,053		1,378			4.625	4.696	FA	52,417	138,750	08/08/2013	08/15/2023.
89678F A* 1	TRI-STATE CAPITAL 5.75 7/1/2019				2FE	11,000,000	100.466	11,051,233	11,000,000	11,000,650		650			5.750	5.748	JJ	361,931		06/05/2014	07/01/2019.
898813 AK 6	TUCSON ELEC PWR 5.15 11/15/2021			1	2FE	6,522,505	111.763	7,264,599	6,500,000	6,516,839		(2,099)			5.150	5.104	MN	42,774	334,750	01/24/2012	11/15/2021.
898813 AL 4	TUCSON ELEC PWR 3.85 03/15/2023			1	2FE	6,977,250	101.942	7,135,952	7,000,000	6,981,479		1,883			3.850	3.888	MS	79,353	269,500	09/11/2012	03/15/2023.
899896 AC 8	TUPPERWARE BRAND 4.75 06/01/2021			1	2FE	11,032,550	107.148	11,786,278	11,000,000	11,034,693		(5,374)			4.750	4.685	JD	43,542	522,500	03/06/2013	06/01/2021.
902118 BL 1	TYCO INTL FINANCE 8.50 01/15/2019		R	1	1FE	17,725,970	121.775	20,701,708	17,000,000	16,999,998		(87,684)			8.500	8.500	JJ	666,306	1,445,000	10/27/2009	01/15/2019.
902133 AK 3	TYCO ELECTRONICS 4.875 01/15/2021		R	1	1FE	1,988,440	109.779	2,195,583	2,000,000	1,992,460		1,048			4.875	4.948	JJ	44,958	97,500	12/15/2010	01/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
902133 AR 8	TYCO ELECTRONICS 3.45 08/01/2024		R	1	1FE	5,976,840	102.013	6,120,798	6,000,000	5,977,204		364			3.450	3.497	FA	86,825		07/28/2014	08/01/2024.
902494 AT 0	TYSON FOODS INC 4.50 06/15/2022			1	2FE	3,978,320	108.107	4,324,278	4,000,000	3,982,962		1,879			4.500	4.568	JD	8,000	180,000	06/06/2012	06/15/2022.
90261A AB 8	UBS AG STAMFORD 7.625 08/17/2022 (COCO)		R		2FE	12,794,000	117.179	14,061,488	12,000,000	12,715,218		(73,232)			7.625	6.593	FA	340,583	915,000	12/19/2013	08/17/2022.
90261X EM 0	UBS AG STAMFORD 5.875 12/20/2017				1FE	5,804,027	111.758	6,494,267	5,811,000	5,808,493		752			5.875	5.891	JD	10,432	341,396	12/17/2007	12/20/2017.
90261X GD 8	UBS AG STAMFORD 4.875 08/04/20		R		1FE	12,164,234	111.412	13,048,563	11,712,000	11,991,306		(43,458)			4.875	4.388	FA	233,142	570,960	10/05/2010	08/04/2020.
902691 AD 6	UGI UTILITIES B 5.753 09/30/2016			1	1FE	5,000,000	106.905	5,345,263	5,000,000	5,000,039		(21)			5.753	5.753	MS	72,712	287,650	09/12/2006	09/30/2016.
90269Q AE 9	UGI UTILITIES MTNB 7.25 11/01/2017				1FE	3,299,285	112.283	3,087,771	2,750,000	2,897,995		(47,331)			7.250	5.183	MN	25,476	199,375	04/01/2004	11/01/2017.
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033			1		4,821,657	98.900	4,768,618	4,821,657	4,821,654		0			3.500	3.526	MON	7,500	168,758	05/21/2013	05/15/2033.
902753 AA 0	UIRC-GSA IV LLC 5.00 12/05/2034			1	1	8,056,098	103.266	8,319,210	8,056,098	8,056,082		(16)			5.000	5.052	MON	29,091	80,561	09/23/2014	12/05/2034.
902756 AA 3	UIRC-GSA III LLC 5.36 12/05/33			1	1	28,945,638	103.770	30,036,889	28,945,638	28,945,985		(4,646)			5.360	5.420	MON	112,052	1,646,299	11/07/2013	12/05/2033.
90320W AA 1	UPMC HEALTH SYSTEM 3.853 12/15/2021			1	1FE	3,000,000	104.645	3,139,337	3,000,000	3,000,036		(4)			3.853	3.853	JD	5,137	115,590	11/23/2011	12/15/2021.
90332U AE 3	US AIRWAYS PASS-THR 991A 8.36 01/20/19				2FE	5,093,611	109.750	5,467,225	4,981,526	4,981,526					8.360	8.360	JJ	186,248	416,456	04/09/2010	01/20/2019.
90333W AC 2	US BANK NA BKNT 4.80 04/15/2015				1FE	7,698,640	101.185	8,094,764	8,000,000	7,989,731		34,573			4.800	5.256	AO	81,067	384,000	04/21/2004	04/15/2015.
903436 AA 1	US AIR 2011-1 A 7.125 10/22/23			1	2FE	1,630,205	116.250	1,895,113	1,630,205	1,630,023		27			7.125	7.127	AO	22,262	116,152	06/21/2011	10/22/2023.
90345W AA 2	US AIR 2012-1A 5.9 10/01/24			1	1FE	4,471,570	111.750	4,996,979	4,471,570	4,471,290		37			5.900	5.901	AO	65,956	263,823	04/30/2012	10/01/2024.
90346W AA 1	US AIRWAYS 2013-1A 3.95 11/15/2025			1	1FE	3,873,812	102.625	3,985,464	3,883,521	3,874,741		1,144			3.950	3.989	MN	19,601	153,399	01/21/2014	11/15/2025.
90520G AA 4	UNION BANK CALIF 5.95 05/11/2016				1FE	7,910,410	106.074	8,220,763	7,750,000	7,779,483		(20,302)			5.950	5.655	MN	64,045	461,125	05/18/2007	05/11/2016.
906548 CF 7	UNION ELEC CO 6.00 04/01/2018			1	1FE	5,981,880	111.738	6,704,279	6,000,000	5,992,850		1,937			6.000	6.041	AO	90,000	360,000	04/01/2008	04/01/2018.
906548 CG 5	UNION ELECTRIC C 6.7 02/01/19			1	1FE	5,276,089	117.638	5,881,910	5,000,000	5,181,985		(42,597)			6.700	5.632	FA	139,583	335,000	08/31/2012	02/01/2019.
907818 DA 3	UNION PACIFIC CORP 5.70 08/15/2018			1	1FE	4,983,050	113.961	5,698,054	5,000,000	4,993,050		1,681			5.700	5.743	FA	107,667	285,000	01/31/2008	08/15/2018.
907818 DY 1	UNION PACIFIC CORP 3.25 01/15/2025			1	1FE	4,983,450	102.816	5,140,802	5,000,000	4,983,895		445			3.250	3.288	JJ	62,743		08/07/2014	01/15/2025.
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19			1	1FE	668,093	108.841	755,362	694,007	687,267		3,665			6.700	7.319	FA	16,533	46,498	07/28/1999	02/23/2019.
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025				1FE	8,158,744	108.255	8,832,259	8,158,744	8,158,744					5.404	5.404	JJ	219,225	440,899	07/22/2004	07/02/2025.
90783X AA 9	UNION PACIFIC RR 6.176 01/02/31			1	1FE	4,111,443	119.740	4,923,041	4,111,443	4,110,849		75			6.176	6.179	JJ	126,256	253,923	07/19/2007	01/02/2031.
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020			1		4,909,091	110.418	5,420,496	4,909,091	4,909,027		21			4.710	4.710	MN	29,545	231,218	06/07/2005	05/15/2020.
908906 AC 4	UNIONBANCAL 3.50 06/18/2022			1	1FE	3,968,000	102.952	4,118,066	4,000,000	3,975,071		2,864			3.500	3.596	JD	5,056	140,000	06/11/2012	06/18/2022.
90919U AA 2	UNISON LEASE FND 5.349 04/15/17			1	1FE	8,970,000	105.011	9,450,957	9,000,000	8,987,641		4,936			5.349	5.474	MON	21,396	481,410	02/18/2011	04/15/2017.
90919W AA 8	UNISON LEASE FND 2.981 03/16/2020			1	1FE	5,500,000	99.560	5,475,800	5,500,000	5,499,998		0			2.981	3.000	MON	7,287	163,955	03/12/2013	03/15/2020.
90919W AC 4	UNISON LEASE FND 3.721 03/16/2020			1	1FE	2,600,000	101.533	2,639,855	2,600,000	2,599,998		0			3.721	3.750	MON	4,300	96,746	03/12/2013	03/15/2020.
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22			1	3FE	2,038,308	107.250	2,283,604	2,129,235	2,061,881		10,893			6.636	7.404	JJ	70,256	141,296	04/30/2010	07/02/2022.
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025			1	1FE	7,000,000	103.375	7,236,250	7,000,000	7,000,000					4.300	4.300	FA	113,711	301,000	08/01/2013	08/15/2025.
90932P AA 6	UNITED AIR 2014-1 A 4.00 04/11/2026			1	1FE	6,000,000	102.500	6,150,000	6,000,000	6,000,025		25			4.000	4.000	AO	53,333	122,667	03/24/2014	04/11/2026.
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026			1	1FE	4,000,000	101.000	4,040,000	4,000,000	4,000,061		61			3.750	3.750	MS	58,333		07/28/2014	09/03/2026.
910304 AA 2	UNITED FINANCIAL 5.75 10/01/2024				2FE	4,000,000	102.000	4,080,000	4,000,000	4,000,037		37			5.750	5.750	AO	62,611		09/18/2014	10/01/2024.
911312 AH 9	UNITED PARCEL SERV 5.50 01/15/2018			1	1FE	7,984,160	111.835	8,946,799	8,000,000	7,994,246		1,695			5.500	5.526	JJ	202,889	440,000	01/10/2008	01/15/2018.
91159H HA 1	US BANCORP 4.125 05/24/2021			1	1FE	6,973,330	108.829	7,618,038	7,000,000	6,981,700		2,449			4.125	4.172	MN	29,677	288,750	05/19/2011	05/24/2021.
91159H HK 9	US BANCORP 3.60 09/11/2024			1	1FE	44,906,400	101.438	45,646,911	45,000,000	44,908,798		2,398			3.600	3.625	MS	495,000		09/08/2014	09/11/2024.
912920 AG 0	US WEST COMM 7.125 11/15/2043			1	2FE	738,750	102.625	1,026,250	1,000,000	746,675		1,568			7.125	9.768	MN	9,104	71,250	09/26/2008	11/15/2043.
913017 BQ 1	UNITED TECH CORP 6.125 02/01/2019			1	1FE	2,240,100	116.151	2,323,029	2,000,000	2,116,013		(25,312)			6.125	4.552	FA	51,042	122,500	08/04/2009	02/01/2019.
913017 BR 9	UNITED TECH CORP 4.50 04/15/2020			1	1FE	4,975,050	110.843	5,542,174	5,000,000	4,985,821		2,322			4.500	4.561	AO	47,500	225,000	02/23/2010	04/15/2020.
913017 BV 0	UNITED TECH CORP 3.10 06/01/2022			1	1FE	2,997,690	102.100	3,063,006	3,000,000	2,998,220		210			3.100	3.109	JD	7,750	93,000	05/24/2012	06/01/2022.
91324P BJ 0	UNITEDHEALTH GRP 6.00 02/15/2018			1	1FE	9,903,060	112.802	11,280,228	10,000,000	9,960,673		10,869			6.000	6.139	FA	226,667	600,000	09/26/2008	02/15/2018.
91324P BM 3	UNITEDHEALTH GRP 3.875 10/15/2020			1	1FE	2,989,950	106.574	3,197,225	3,000,000	2,993,682		955			3.875	3.916	AO	24,542	116,250	10/20/2010	10/15/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91324P CC 4	UNITEDHEALTH GROUP 2.875 03/15/2023			1	1FE	3,983,720	99.284	3,971,342	4,000,000	3,986,397		1,447			2.875	2.922	MS	33,861	115,000	02/25/2013	03/15/2023.
913275 AC 7	UNITRIN INC 6.00 05/15/2017			1	2FE	12,381,360	108.410	14,093,334	13,000,000	12,795,025		76,107			6.000	6.725	MN	99,667	780,000	06/12/2008	05/15/2017.
91412N AA 8	UNIV OF CHICAGO 4.66 10/01/2022			1	1FE	3,497,900	111.865	3,915,280	3,500,000	3,498,423		165			4.660	4.667	AO	40,775	163,100	05/12/2010	10/01/2022.
91412N AG 5	UNIV OF CHICAGO 3.065 10/01/24			1	1FE	3,996,800	100.841	4,030,627	3,997,000	3,997,000		0			3.065	3.065	AO	30,627	122,508	01/24/2012	10/01/2024.
91529Y AH 9	UNUM GROUP 5.625 09/15/2020			1	2FE	8,041,200	113.247	9,059,763	8,000,000	8,026,167		(3,816)			5.625	5.557	MS	132,500	450,000	09/09/2010	09/15/2020.
918204 AV 0	VF CORP 3.50 09/01/2021			1	1FE	3,987,600	105.753	4,230,115	4,000,000	3,991,293		1,139			3.500	3.537	MS	46,667	140,000	08/17/2011	09/01/2021.
91911T AJ 2	VALE OVERSEAS LTD 5.625 09/15/2019		R	1	2FE	992,320	106.554	1,065,545	1,000,000	995,848		749			5.625	5.727	MS	16,563	56,250	09/08/2009	09/15/2019.
91911T AL 7	VALE OVERSEAS 4.625 09/15/2020		R	1	2FE	5,941,800	101.446	6,086,752	6,000,000	5,963,507		5,451			4.625	4.748	MS	81,708	277,500	09/08/2010	09/15/2020.
91911T AM 5	VALE OVERSEAS 4.375 01/11/2022		R	1	2FE	17,301,790	96.432	17,357,830	18,000,000	17,415,525		66,998			4.375	4.922	JJ	371,875	787,500	06/24/2013	01/11/2022.
91913Y AR 1	VALERO ENERGY 6.125 02/01/2020			1	2FE	2,981,070	113.413	3,402,381	3,000,000	2,988,900		1,806			6.125	6.211	FA	76,563	183,750	02/03/2010	02/01/2020.
919794 AB 3	VALLEY NATL BANC 5.125 09/27/2023				2FE	15,154,995	108.258	16,238,736	15,000,000	15,140,664		(12,432)			5.125	4.991	MS	200,729	768,750	10/23/2013	09/27/2023.
91979N AA 3	VAL NAT BK WAYNE 5.00 07/15/2015				2FE	8,000,000	101.478	8,118,264	8,000,000	8,000,002		(3)			5.000	5.000	JJ	184,444	400,000	07/07/2005	07/15/2015.
920355 AF 1	VALSPAR CORP 7.25 06/15/2019			1	2FE	3,982,960	117.346	4,693,838	4,000,000	3,990,858		1,680			7.250	7.311	JD	12,889	290,000	06/16/2009	06/15/2019.
920355 AG 9	VALSPAR CORP 4.20 01/15/2022			1	2FE	2,995,620	107.328	3,219,828	3,000,000	2,996,739		390			4.200	4.218	JJ	58,100	126,000	01/10/2012	01/15/2022.
92239M AE 1	VECTREN UTILITY 5.75 08/01/2018			1	1FE	2,975,310	111.068	3,332,037	3,000,000	2,992,053		1,941			5.750	5.833	FA	71,875	172,500	07/24/2003	08/01/2018.
92276M AW 5	VENTAS REALTY LP 4.75 06/01/2021			1	2FE	7,930,560	108.763	8,701,014	8,000,000	7,951,993		6,238			4.750	4.860	JD	31,667	380,000	05/10/2011	06/01/2021.
92276M AX 3	VENTAS REALTY LP 4.25 03/01/2022			1	2FE	5,036,677	104.939	5,246,962	5,000,000	5,029,691		(3,712)			4.250	4.150	MS	70,833	212,500	08/31/2012	03/01/2022.
92276M AY 1	VENTAS REALTY LP 4.00 04/30/2019			1	2FE	2,984,670	105.912	3,177,358	3,000,000	2,990,087		2,053			4.000	4.084	AO	20,333	120,000	04/12/2012	04/30/2019.
92343V BC 7	VERIZON COMM INC 3.50 11/01/2021			1	2FE	4,112,880	102.291	4,091,648	4,000,000	4,083,979		(10,852)			3.500	3.156	MN	23,333	140,000	03/30/2012	11/01/2021.
92343V BR 4	VERIZON COMM INC 5.15 09/15/2023			1	2FE	15,449,780	110.736	17,164,127	15,500,000	15,454,829		3,980			5.150	5.192	MS	235,040	791,598	09/11/2013	09/15/2023.
92343V BS 2	VERIZON COMM INC 6.40 09/15/2033			1	2FE	12,071,959	124.073	14,099,659	11,364,000	12,049,170		(20,366)			6.400	5.858	MS	214,148	647,189	11/08/2013	09/15/2033.
92343V CR 3	VERIZON COMM INC 3.50 11/01/2024			1	2FE	4,967,000	98.412	4,920,587	5,000,000	4,967,480		480			3.500	3.579	MN	30,139		10/22/2014	11/01/2024.
92553P AB 8	VIACOM INC 6.125 10/05/2017			1	2FE	3,977,740	111.409	4,456,359	4,000,000	3,992,450		2,437			6.125	6.200	AO	58,528	245,000	10/03/2007	10/05/2017.
92553P AJ 1	VIACOM INC 3.875 12/15/2021			1	2FE	2,950,830	103.578	3,107,353	3,000,000	2,963,793		4,420			3.875	4.076	JD	5,167	116,250	12/07/2011	12/15/2021.
92553P AT 9	VIACOM INC 4.25 09/01/2023			1	2FE	4,948,400	103.036	5,151,788	5,000,000	4,954,258		4,282			4.250	4.378	MS	70,833	219,583	08/12/2013	09/01/2023.
92554* AA 5	VIANIX DELAWARE LLC 10.00 10/25/2010			6Z		4,980,022	0.000	0	4,980,022						10.000		JAJO		37,248	01/26/2011	12/31/2099.
92658T AK 4	VIDEOTRON LTEE 6.375 12/15/2015		I	1	3FE	497,500	100.250	501,250	500,000	499,685		310			6.375	6.444	JD	1,417	31,875	09/09/2005	12/15/2015.
926999 ZZ 9	VILLAGE ROADSHOW TL A-2 L+375 11/21/2017		R	2	1FE	3,768,260	99.500	3,748,086	3,766,920	3,796,376		20,079			5.750	5.490	JAJO	49,643	181,809	02/19/2013	11/21/2017.
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023		R	1	2FE	13,425,209	102.250	13,727,276	13,425,209	13,425,218		0			5.000	5.031	JAJO	126,794	673,125	10/07/2013	10/23/2023.
92769X AF 2	VIRGIN MEDIA SEC 5.25 01/15/2021		R	1	3FE	5,998,420	104.500	6,270,000	6,000,000	5,998,635		175			5.250	5.254	JJ	145,250	315,000	02/24/2011	01/15/2021.
927804 EZ 3	VIRGINIA EL&PWR A 5.40 01/15/2016			1	1FE	4,987,000	104.811	5,240,540	5,000,000	4,998,307		1,544			5.400	5.434	JJ	124,500	270,000	01/10/2006	01/15/2016.
927804 FK 5	VIRGINIA ELEC & PWR 2.95 01/15/2022			1	1FE	1,496,385	100.989	1,514,840	1,500,000	1,497,350		334			2.950	2.978	JJ	20,404	44,250	01/09/2012	01/15/2022.
92849T AJ 7	VITERRA INC 5.95 08/01/20		I	1	2FE	7,461,075	110.170	8,262,750	7,500,000	7,446,408		7,841			5.950	6.103	FA	185,938	446,250	07/30/2010	08/01/2020.
92857W AP 5	VODAFONE GROUP 5.625 02/27/2017		R	1	2FE	4,981,500	108.360	5,418,022	5,000,000	4,995,098		2,082			5.625	5.674	FA	96,875	281,250	02/21/2007	02/27/2017.
92857W BC 3	VODAFONE GROUP 2.95 02/19/23		R	1	2FE	19,406,870	95.976	19,195,230	20,000,000	19,487,964		52,779			2.950	3.306	FA	216,333	590,000	06/20/2013	02/19/2023.
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.00 08/12/2020		R	1	1FE	3,577,990	106.688	3,627,408	3,400,000	3,524,929		(19,961)			4.000	3.278	FA	52,511	136,000	04/02/2012	08/12/2020.
92886A AA 1	VOLVO TREAS AB 5.95 04/01/2015		R	1	2FE	10,080,240	101.082	10,108,200	10,000,000	10,004,232		(16,472)			5.950	5.776	AO	148,750	595,000	10/23/2009	04/01/2015.
929043 AG 2	VORNADO RLTY LP 5.00 01/15/2022			1	2FE	10,051,177	109.505	10,950,531	10,000,000	10,042,136		(5,327)			5.000	4.925	JJ	230,556	500,000	08/31/2012	01/15/2022.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015			1	1FE	8,540,529	101.457	8,686,609	8,561,896	8,519,087		(6,308)			4.141	6.778	MON	15,758	354,548	03/01/2012	11/15/2015.
92935H AB 5	WCP 2010-1 B 6.829 11/15/2015			1	2FE	2,000,000	102.664	2,053,280	2,000,000	2,000,002		(2)			6.829	6.927	MON	6,070	136,580	11/01/2010	11/15/2015.
92936M AB 3	WPP FINANCE 2010 4.75 11/21/2021		R	1	2FE	4,974,306	109.260	5,462,996	5,000,000	4,981,013		2,275			4.750	4.815	MN	26,389	237,500	01/24/2012	11/21/2021.
92936M AC 1	WPP FINANCE 2010 3.625 09/07/2022		R	1	2FE	3,966,520	101.595	4,063,783	4,000,000	3,973,218		2,960			3.625	3.726	MS	45,917	145,000	09/04/2012	09/07/2022.
92937W AA 2	WCP ISSUER LLC 3.819 08/15/2020			1	1FE	8,000,000	102.503	8,200,246	8,000,000	8,000,010		(1)			3.819	3.849	MON	13,579	305,520	08/01/2013	08/15/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
931009 AE 4	WAKE FOREST UNIV 3.451 01/15/2032			1	1FE	5,000,000	102.214	5,110,701	5,000,000	4,999,943		2			3.451	3.451	JJ	79,565	172,550	07/26/2012	01/15/2032.
93884P CQ 1	WASH GAS LIGHT MTND 6.49 09/27/2027				1FE	9,145,857	124.935	9,994,777	8,000,000	8,855,037		(46,890)			6.490	5.314	MS	152,876	519,200	08/31/2012	09/27/2027.
93933W AA 4	WASH MUT BANK FA 6.875 06/15/2011				6	1,166,477	0.010	100	1,000,000	50					6.875		JD			04/01/2004	06/15/2011.
939653 AL 5	WASHINGTON REIT 4.95 10/01/2020			1	2FE	1,983,980	108.149	2,162,987	2,000,000	1,989,835		1,489			4.950	5.053	AO	24,750	99,000	09/23/2010	10/01/2020.
947075 AF 4	WEATHERFORD INTL 9.625 03/01/2019			1	2FE	2,984,850	118.543	3,556,279	3,000,000	2,986,509		2,518			9.625	9.759	MS	96,250	288,750	01/05/2009	03/01/2019.
94707V AA 8	WEATHERFORD INTL 5.125 09/15/2020			1	2FE	8,016,280	97.067	7,765,374	8,000,000	7,995,522		656			5.125	5.136	MS	120,722	410,000	09/16/2010	09/15/2020.
94707V AC 4	WEATHERFORD INTL 4.50 04/15/2022			1	2FE	1,997,100	89.056	1,781,123	2,000,000	1,993,924		689			4.500	4.549	AO	19,000	90,000	03/30/2012	04/15/2022.
94973V AW 7	WELLPOINT INC 3.70 08/15/2021			1	2FE	7,990,720	104.692	8,375,392	8,000,000	7,993,482		854			3.700	3.714	FA	111,822	296,000	08/10/2011	08/15/2021.
94974B FJ 4	WELLS FARGO CO 3.45 02/13/2023				1FE	2,998,230	100.887	3,026,621	3,000,000	2,998,519		156			3.450	3.457	FA	39,675	103,500	02/06/2013	02/13/2023.
94974B FN 5	WELLS FARGO CO 4.125 08/15/2023				1FE	4,982,950	104.958	5,247,906	5,000,000	4,984,904		1,428			4.125	4.167	FA	77,917	206,250	08/08/2013	08/15/2023.
94974B FY 1	WELLS FARGO CO 4.10 06/03/2026				1FE	25,003,460	101.882	25,470,378	25,000,000	25,003,326		(134)			4.100	4.099	JD	79,722	512,500	05/28/2014	06/03/2026.
949893 AC 5	WELLS OP PART II 5.875 04/01/2018			1	2FE	1,985,900	105.773	2,115,467	2,000,000	1,992,717		1,975			5.875	6.000	AO	29,375	117,500	03/28/2011	04/01/2018.
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18				2	2,242,438	105.337	2,191,071	2,080,059	2,154,936		(21,344)			6.690	5.508	MON	6,185	139,156	08/12/2004	12/15/2018.
955278 BH 8	WEST PENN POWER 5.95 12/15/2017			1	2FE	4,986,150	111.181	5,559,075	5,000,000	4,995,050		1,489			5.950	5.987	JD	13,222	297,500	12/06/2007	12/15/2017.
95709T AD 2	WESTAR ENERGY 5.10 07/15/2020			1	1FE	4,802,104	112.736	4,725,885	4,192,000	4,617,252		(69,368)			5.100	3.093	JJ	98,582	213,792	04/02/2012	07/15/2020.
95709T AG 5	WESTAR ENERGY 8.625 12/01/2018			1	1FE	3,966,960	124.241	4,969,636	4,000,000	3,983,718		3,355			8.625	8.750	JD	28,750	345,000	11/18/2008	12/01/2018.
961548 AS 3	WESTVACO CORP 7.50 06/15/2027				2FE	2,149,559	110.386	2,343,497	2,123,000	2,143,378		(972)			7.500	7.381	JD	7,077	159,225	04/05/2006	06/15/2027.
962166 AV 6	WEYERHAEUSER CO 6.95 08/01/2017				2FE	909,975	112.401	896,961	798,000	826,394		(9,978)			6.950	5.454	FA	23,109	55,461	04/01/2004	08/01/2017.
96647K AE 2	WHITMAN CORP 7.625 06/15/2015				1FE	3,426,732	103.035	3,091,055	3,000,000	3,023,263		(49,028)			7.625	5.873	JD	10,167	228,750	04/01/2004	06/15/2015.
96647K AG 7	WHITMAN CORP 7.44 09/15/2026				1FE	4,640,000	137.836	5,513,448	4,000,000	4,426,964		(24,325)			7.440	6.148	MS	87,627	297,600	01/07/2003	09/15/2026.
966629 AA 5	WHITNEY NATL BK BKNT 5.875 04/01/2017				2FE	9,933,000	104.569	10,456,863	10,000,000	9,979,282		8,299			5.875	5.974	AO	146,875	587,500	09/26/2008	04/01/2017.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031				2	2,992,506	115.346	3,451,735	2,992,506	2,992,506					6.660	6.753	MON	8,858	199,301	12/17/2009	09/15/2031.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033				2	3,372,806	115.346	3,890,397	3,372,806	3,372,806					6.660	6.753	MON	9,984	224,629	12/16/2009	06/15/2033.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034				2	4,495,979	115.346	5,185,932	4,495,979	4,495,979					6.660	6.753	MON	13,308	299,432	12/23/2009	05/15/2034.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033				2	2	115.346	3	2	2					6.660	6.753	MON	0	0	12/18/2009	10/15/2033.
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029				1	10,839,642	112.399	12,069,915	10,738,454	10,817,240		(8,152)			5.900	5.850	MON	28,159	633,569	12/22/2009	02/15/2029.
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035				1	11,523,658	117.209	13,372,027	11,408,703	11,507,000		(5,297)			6.190	6.168	MON	31,387	706,199	03/18/2010	01/15/2035.
96928* CZ 8	CVS CAREMARK SER 2010E 7.25 1/15/2036				2	3,417,682	117.256	3,967,167	3,383,338	3,413,372		(1,574)			7.250	7.246	MON	10,902	245,292	05/26/2010	01/15/2036.
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031				1	14,071,438	110.401	15,369,415	13,921,446	14,040,744		(10,275)			5.370	5.308	MON	33,226	891,422	06/01/2010	08/15/2031.
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029				2	15,793,990	110.318	17,263,096	15,648,485	15,764,010		(12,068)			5.800	5.747	MON	15,127	907,612	06/22/2010	01/25/2029.
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031				1	9,487,766	109.352	10,375,061	9,487,766	9,487,766					5.250	5.308	MON	22,138	498,585	09/28/2010	09/15/2031.
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029				1	11,158,796	103.472	11,441,080	11,057,175	11,140,242		(7,448)			5.600	5.553	MON	27,520	619,202	04/28/2011	10/15/2029.
96928* EN 3	VET AFFAIRS MANSFIELD OH 4.16 2/15/2034				1	9,679,366	101.266	9,697,484	9,576,249	9,662,409		(6,720)			4.160	4.087	MON	17,705	398,372	01/06/2012	02/15/2034.
96928* EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033				2	12,820,422	97.705	12,526,193	12,820,422	12,820,416		0			5.040	5.093	MON	82,622	592,304	08/17/2012	09/15/2033.
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025				3	11,130,472	95.581	10,638,617	11,130,472	11,130,543		(10)			6.170	6.250	MON	30,522	686,750	04/03/2013	04/15/2025.
96928* FK 8	CA HIGHWAY PATROL CTL F 5.93 11/15/2032				1	10,000,000	101.392	10,139,200	10,000,000	10,000,000					5.930	6.004	MON	26,356	591,353	05/15/2013	11/15/2032.
96928* FQ 5	GSA PORTLAND OR CTL 4.01 9/15/2033				1	10,663,788	104.887	11,184,927	10,663,788	10,663,780		(4)			4.010	4.044	MON	19,005	421,679	12/20/2013	09/15/2033.
96928* FV 4	BCBS OF NC CTL 4.09% 09/15/2044				1FE	9,957,319	102.962	10,252,255	9,957,319	9,957,305		(14)			4.090	4.125	MON	18,100	84,845	09/30/2014	09/15/2044.
96928* FX 0	SUMMIT COUNTY 4.01% 02/15/2036		R		1Z	21,539,000	100.000	21,539,000	21,539,000	21,538,992		(8)			4.010	4.044	MON	19,194		12/23/2014	02/15/2036.
96928@ AA 3	SOUTH CAROLINA CTL 4.00 6/15/2023				1	6,561,864	100.245	6,577,941	6,561,864	6,561,210		126			4.000	4.036	MON	11,666	262,475	10/31/2013	06/15/2023.
969457 BU 3	WILLIAMS COS INC 3.70 01/15/2023			1	2FE	4,986,100	89.809	4,490,431	5,000,000	4,988,628		1,193			3.700	3.733	JJ	85,306	185,000	12/13/2012	01/15/2023.
969457 BW 9	WILLIAMS COS INC 4.55 06/24/2024			1	2FE	5,984,280	93.033	5,581,982	6,000,000	5,984,933		653			4.550	4.583	JD	5,308	136,500	06/19/2014	06/24/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
96950F AL 8	WILLIAMS PARTNER 4.50 11/15/2023			1	2FE	12,921,480	101.354	13,175,977	13,000,000	12,928,671		6,389			4.500	4.576	MN	74,750	585,000	11/12/2013	11/15/2023.
96950F AM 6	WILLIAMS PARTNERS 4.30 03/04/2024			1	2FE	4,989,550	99.219	4,960,948	5,000,000	4,990,254		704			4.300	4.326	MS	69,875	107,500	02/27/2014	03/04/2024.
97063P AB 0	WILLIS GRP HLDGS 5.75 03/15/2021		R	1	2FE	6,936,650	111.621	7,813,447	7,000,000	6,956,470		5,667			5.750	5.871	MS	118,514	402,500	03/14/2011	03/15/2021.
971807 AD 4	WILMINGTON TRUST 8.50 04/02/2018				2FE	10,203,121	117.764	11,776,401	10,000,000	10,124,176		(34,817)			8.500	8.038	AO	212,500	850,000	08/31/2012	04/02/2018.
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017			2	3FE	3,517,945	100.000	3,567,109	3,567,109	3,544,361		6,814			6.250	6.540	MJSD	765	224,056	01/01/2013	12/05/2017.
97650W AF 5	WINTRUST FINL 5.00 06/13/2024				2FE	5,000,000	105.349	5,267,464	5,000,000	5,000,000					5.000	5.000	JD	12,500	125,000	06/10/2014	06/13/2024.
976656 CD 8	WISC ELEC POWER 2.95 09/15/2021			1	1FE	2,969,190	101.987	3,059,624	3,000,000	2,978,339		2,868			2.950	3.070	MS	26,058	88,500	09/07/2011	09/15/2021.
976826 BG 1	WISCONSIN P&L 5.00 07/15/2019			1	1FE	2,981,550	111.496	3,344,882	3,000,000	2,990,501		1,818			5.000	5.079	JJ	69,167	150,000	07/07/2009	07/15/2019.
976826 BH 9	WISCONSIN P&L 4.60 06/15/2020			1	1FE	4,991,650	108.659	5,432,953	5,000,000	4,994,977		793			4.600	4.621	JD	10,222	230,000	06/10/2010	06/15/2020.
980236 AL 7	WOODSIDE FINANCE 4.60 05/10/2021		R	1	2FE	3,996,840	106.461	4,258,448	4,000,000	3,997,828		288			4.600	4.610	MN	26,067	184,000	05/03/2011	05/10/2021.
980888 AD 3	WOOLWORTHS LTD 4.00 09/22/2020		R		1FE	13,021,900	106.816	13,886,106	13,000,000	13,013,553		(2,077)			4.000	3.979	MS	143,000	520,000	09/14/2010	09/22/2020.
980888 AF 8	WOOLWORTHS LTD 4.55 04/12/2021		R	1	1FE	15,407,300	110.986	16,647,923	15,000,000	15,297,610		(41,911)			4.550	4.181	AO	149,771	682,500	03/29/2012	04/12/2021.
981811 AD 4	WORTHINGTON INDS 6.50 04/15/20			1	2FE	3,995,600	113.584	4,543,377	4,000,000	3,997,342		409			6.500	6.515	AO	54,889	260,000	04/08/2010	04/15/2020.
981811 AE 2	WORTHINGTON INDS 4.55 04/15/2026			1	2FE	5,987,340	105.656	6,339,340	6,000,000	5,987,915		575			4.550	4.573	AO	57,633	136,500	04/10/2014	04/15/2026.
98310W AB 4	WYNDHAM WORLDWIDE 6.00 12/01/2016			1	2FE	60,334	107.620	65,648	61,000	60,839		77			6.000	6.148	JD	305	3,660	12/27/2006	12/01/2016.
98417E AK 6	XSTRATA CAN FIN 4.95 11/15/2021		I	1	2FE	10,040,516	104.873	10,487,345	10,000,000	10,030,079		(3,650)			4.950	4.898	MN	63,250	495,000	01/24/2012	11/15/2021.
98417E AT 7	XSTRATA FIN CANADA 4.00 10/25/2022		I	1	2FE	4,987,350	99.314	4,965,688	5,000,000	4,989,681		1,091			4.250	4.281	AO	38,958	212,500	10/18/2012	10/25/2022.
98419M AA 8	XYLEM INC 3.55 09/20/2016			1	2FE	1,996,180	103.898	2,077,967	2,000,000	1,998,610		771			3.550	3.592	MS	19,919	71,000	09/15/2011	09/20/2016.
98419M AB 6	XYLEM INC 4.875 10/01/2021			1	2FE	999,350	108.034	1,080,341	1,000,000	999,543		56			4.875	4.883	AO	12,188	48,750	09/15/2011	10/01/2021.
984851 AC 9	YARA INTL SA 7.875 06/11/2019		R	1	2FE	2,984,670	118.712	3,561,370	3,000,000	2,991,710		1,502			7.875	7.950	JD	13,125	236,250	06/04/2009	06/11/2019.
988498 AC 5	YUM! BRANDS INC 6.25 03/15/2018			1	2FE	1,292,704	111.939	1,452,964	1,298,000	1,295,957		559			6.250	6.305	MS	23,887	81,125	10/16/2007	03/15/2018.
988498 AG 6	YUM! BRANDS INC 3.875 11/01/20			1	2FE	3,994,680	104.233	4,169,310	4,000,000	3,996,638		504			3.875	3.891	MN	25,833	155,000	08/24/2010	11/01/2020.
988498 AH 4	YUM! BRANDS INC 3.75 11/01/2021			1	2FE	4,977,990	102.701	5,135,037	5,000,000	4,984,595		1,940			3.750	3.802	MN	31,250	187,500	08/22/2011	11/01/2021.
989701 AM 9	ZIONS BANCORP 5.50 11/16/2015				3FE	1,039,501	102.250	1,071,580	1,048,000	1,005,836		43,932			5.500	10.443	MN	7,205	57,640	11/09/2005	11/16/2015.
G2956L AA 4	VISTAJET/DEVOCATOR LTD TL 3.50 3/31/2015				1Z	4,500,000	100.024	4,501,067	4,500,000	4,461,704		6,717			3.500	7.085	MON	438	183,729	12/31/2013	03/31/2015.
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019		F		2FE	4,326,894	90.600	4,340,564	4,790,909	4,327,997		1,982			3.750	6.274	JAJO	4,182	750	12/18/2014	06/30/2019.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						9,638,388,708	XXX	10,108,470,939	9,622,918,496	9,563,332,367	(671)	206,434	7,951,293	0	XXX	XXX	XXX	112,134,684	394,911,033	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
000292 AA 0	AAA 2007-2 A1 SEQ FLT 01/27/46			2	1FM	3,670,259	87.850	4,493,830	5,115,344	4,184,730		287,912			0.205	7.508	MON	204	15,818	11/04/2010	01/27/2046.
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032			2	1FM	31,957	102.661	32,533	31,690	30,487		300			5.750	6.295	MON	152	1,822	02/03/2003	12/25/2032.
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33			2	1FM	78,184	103.350	79,720	77,136	75,273		299			5.500	5.831	MON	354	4,242	01/21/2004	12/25/2033.
001990 AH 3	ASG 2010-2 G65 SEQ CSTR 01/28/2037 RE			2	1FM	2,595,158	95.042	3,187,695	3,354,000	2,887,826		107,926			1.822	6.700	MON	5,093	61,964	02/23/2012	01/28/2037.
004375 FG 1	ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036			2	1FM	14,618,500	84.629	14,640,781	17,300,000	14,812,039		193,539			0.435	3.489	MON	1,464	38,375	07/18/2014	04/25/2036.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036			2	1FM	1,432,812	98.455	1,609,895	1,635,163	1,603,378		83,620			0.280	7.891	MON	89	4,367	05/13/2011	08/25/2036.
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034			2	1FM	2,869,444	96.500	3,428,616	3,552,970	2,924,979		200,362			1.175	16.265	MON	811	41,766	03/07/2012	11/25/2034.
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035			2	1FM	5,018,120	95.438	5,118,683	5,363,388	5,010,106		21,032			2.706	3.795	MON	12,093	148,488	07/24/2013	06/25/2035.
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035			2	1FM	2,241,533	91.000	2,934,957	3,225,227	2,271,112		167,777			0.440	10.858	MON	276	13,895	09/19/2011	11/25/2035.
02146P AF 2	CWALT 2006-HY12 A5 NAS CSTR 08/25/2036			2	1FM	4,939,219	97.750	7,526,750	7,700,000	4,976,769		60,747			3.557	8.016	MON	22,826	285,175	01/19/2012	08/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036			2	1FM	1,326,869	86.500	1,703,513	1,969,379	1,263,903		57,304			5.750	9.128	MON	9,437	113,235	07/23/2008	06/25/2036.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046			2	1FM	896,468	70.529	843,022	1,195,290	804,570		12,385			0.360	2.367	MON	84	4,156	05/20/2008	10/25/2046.
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045			2	1FM	4,679,846	100.250	5,483,180	5,469,506	4,708,259		93,806			2.332	5.276	MON	10,629	127,555	05/10/2012	02/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045			2	1FM	2,781,825	97.250	3,105,107	3,192,913	2,827,365		38,993			2.326	4.669	MON	6,190	74,396	02/28/2011	06/25/2045.
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045			2	1FM	1,805,824	97.000	2,097,783	2,162,663	1,810,606		35,678			1.832	5.000	MON	3,301	39,571	07/25/2012	09/25/2045.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035			2	1FM	289,158	87.316	309,553	354,523	290,743		7,610			0.710	5.222	MON	49	2,258	10/30/2013	11/25/2035.
03072S JC 0	AMSI 2003-8 AF4 SEQ 5.32 10/25/33			2	1FM	3,127,249	101.073	3,161,111	3,127,543	3,121,715		(700)			5.672	5.711	MON	14,783	178,600	07/25/2003	10/25/2033.
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034			2	1FM	2,138,688	100.460	2,214,981	2,204,833	2,157,289		5,675			4.797	0.370	MON	1,120	91,868	11/16/2010	05/25/2034.
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27			2	1FM	249,768	101.526	253,856	250,041	250,041					7.610	7.596	MON	1,586	19,510	04/01/2004	03/25/2027.
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27			2	1FM	2,743,594	111.659	3,061,545	2,741,880	2,741,880					7.570	7.146	MON	17,297	204,147	02/25/1999	10/25/2027.
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036			2	1FM	8,659,595	89.200	11,887,019	13,326,329	9,549,611		492,790			0.295	11.221	MON	765	39,847	07/12/2011	07/25/2036.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37			2	1FM	1,200,283	100.120	1,300,172	1,298,613	1,279,184		35,198			1.941	5.412	MON	2,100	25,757	06/08/2012	04/26/2037.
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36			2	1FM	1,507,251	97.940	1,968,268	2,009,668	1,713,375		116,360			5.500	18.584	MON	9,211	110,532	03/08/2010	08/26/2036.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35			2	1FM	2,484,933	100.860	2,563,994	2,542,131	2,479,282		(2,453)			5.500	5.307	MON	11,651	151,573	12/10/2009	06/26/2035.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36			2	1FM	4,732,939	100.710	5,070,791	5,035,042	4,790,500		88,822			2.877	5.306	MON	12,072	149,382	08/26/2009	11/26/2036.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37			2	1FM	2,993,092	103.440	3,151,663	3,046,851	2,940,320		(6,744)			6.000	7.365	MON	15,234	182,811	08/31/2012	06/27/2037.
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37			2	1FM	729,464	103.910	780,424	751,057	751,057		(62,701)			6.000	6.076	MON	3,755	45,064	09/09/2009	06/26/2037.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36			2	1FM	3,266,171	100.960	3,347,742	3,315,909	3,283,069		10,534			5.500	5.822	MON	15,198	182,375	05/11/2010	03/26/2036.
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37			2	1FM	1,152,389	84.870	3,690,688	4,348,637	1,864,066		307,696			6.000	14.412	MON	21,743	260,841	09/09/2009	06/26/2037.
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37			2	1FM	1,063,317	104.310	1,144,186	1,096,909	1,096,909		(190,939)			6.000	6.076	MON	5,485	65,815	09/24/2009	03/26/2037.
05532F AB 8	BCAP 2009-RR11 1A2 SUB SSUP CSTR 3/26/37			2	1FM	1,869,908	99.620	2,019,297	2,027,000	1,827,802		21,560			2.618	3.980	MON	4,422	53,788	03/08/2011	03/26/2037.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36			2	1FM	1,863,804	102.840	1,931,220	1,877,888	1,871,110		2,924			6.000	6.258	MON	1,878	112,673	12/18/2009	12/26/2036.
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036			2	1FM	6,616,886	62.700	7,791,097	12,425,992	7,342,216		(132,046)			6.000	10.372	MON	62,130	722,495	10/01/2010	05/26/2036.
05532T AF 9	BCAP 2010-RR1 2A2 SUB CSTR 06/26/2045 RE			2	1FM	3,508,148	81.030	6,534,834	8,064,709	3,786,815		108,874			2.332	8.968	MON	15,672	187,864	03/16/2012	06/26/2045.
05532T AN 2	BCAP 2010-RR1 3A2 SUB SSUP CSTR 12/20/35			2	1FM	2,966,494	100.688	3,156,553	3,135,000	3,071,833		28,439			5.214	6.077	MON	27,238	150,256	09/07/2011	12/20/2035.
05532T FD 9	BCAP 2010-RR1 3A13 SUB SSUP CSTR 12/35			2	1FM	4,345,110	103.610	4,547,443	4,389,000	4,296,673		(15,683)			5.214	5.026	MON	38,133	209,776	09/22/2011	12/20/2035.
05533C BN 7	BCAP 2010-RR6 3A3 SUB SSNR 5.50 10/26/35			2	1FM	1,633,050	102.070	1,754,583	1,719,000	1,665,532		9,979			5.500	6.354	MON	7,879	94,545	06/21/2011	10/26/2035.
05533C BP 2	BCAP 2010-RR6 3A4 SEQ SSNR 5.50 10/26/35			2	1FM	1,564,290	102.710	1,765,585	1,719,000	1,613,778		15,296			5.500	6.912	MON	7,879	94,545	06/21/2011	10/26/2035.
05533C FJ 2	BCAP 2010-RR6 10A8 SEQ SSNR CSTR 1/26/37			2	1FM	460,478	103.000	492,133	477,799	436,823					1.900	8.046	MON	756	9,235	03/21/2011	01/26/2037.
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035			2	1FM	2,508,961	98.250	2,738,949	2,787,735	2,679,066		31,018			5.038	4.872	MON	11,704	138,998	11/09/2011	11/26/2035.
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE			2	1FM	15,760,122	93.800	17,770,692	18,945,301	15,812,570		36,526			4.621	6.145	MON	72,951	930,356	03/16/2012	04/26/2035.
05533D DU 7	BCAP 2010-RR7 8A7 MEZ SEQ 5.50 05/35 RE			2	1FM	10,119,559	98.500	10,119,559	10,273,664	10,152,543		30,956			5.500	5.930	MON	47,088	563,455	12/03/2013	05/26/2035.
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE			2	1FM	1,435,534	87.500	1,516,094	1,732,678	1,611,360		50,737			5.000	8.261	MON	6,322	72,856	05/02/2012	10/26/2035.
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035			2	1FM	5,928,062	100.160	5,982,415	5,972,858	5,919,693		1,423			5.500	5.592	MON	27,376	328,514	11/04/2011	12/26/2035.
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36			2	1FM	10,689,347	98.870	11,008,914	11,134,736	10,778,801		94,039			2.748	2.856	MON	25,501	303,527	11/28/2011	02/26/2036.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35			2	1FM	6,068,249	97.200	6,225,159	6,404,485	6,078,939		78,139			6.000	7.675	MON	32,022	384,205	04/20/2011	10/26/2035.
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE			2	1FM	6,048,654	96.060	6,005,516	6,251,839	6,091,594		30,572			2.506	3.360	MON	12,619	163,594	02/13/2013	09/27/2036.
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE			2	1FM	6,501,027	94.811	8,004,807	8,442,892	6,817,081		220,462			2.559	6.714	MON	18,006	234,581	02/14/2012	11/26/2035.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE			2	1FM	9,671,548	95.714	10,519,391	10,990,395	9,799,812		159,868			2.407	5.060	MON	22,047	266,307	01/06/2012	01/26/2036.
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35			2	1FM	1,163,936	85.380	1,030,602	1,207,076	1,183,117	35,081	2,198			7.000	7.409	MON	7,041	77,454	06/19/1997	12/25/2035.
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37			2	1FM	6,441,015	100.830	6,474,243	6,420,949	6,397,875		4,107			5.041	6.023	MON	26,974	337,822	07/22/2011	03/26/2037.
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR 01/47			2	1FM	7,185,817	97.020	7,486,367	7,716,314	7,476,255		135,552			2.776	6.353	MON	17,851	209,267	10/14/2011	01/26/2047.
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE			2	1FM	12,858,290	96.820	13,624,510	14,072,000	13,171,485		119,397			4.500	5.794	MON	52,770	619,128	03/13/2012	12/26/2037.
05540F AL 6	BCAP 2012-RR2 2A3 SUB CSTR 12/26/2036 RE			2	1FM	2,494,750	98.430	2,888,921	2,935,000	2,604,604		44,357			2.195	4.895	MON	5,369	66,178	06/12/2012	12/26/2036.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE			2	1FM	11,671,477	97.770	12,270,111	12,549,976	12,188,684		362,346			2.362	4.655	MON	24,705	301,784	04/11/2012	05/26/2036.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE			2	1FM	14,157,688	93.030	14,966,929	16,088,282	14,334,652		218,999			2.559	6.687	MON	34,311	412,963	04/16/2012	11/26/2035.
05541C AZ 1	BCAP 2012-RR7 5A1 SEQ 5.527 03/2047 RE			2	1FM	5,755,050	91.050	6,022,957	6,615,000	5,791,158		18,129			2.543	3.434	MON	14,018	192,590	07/26/2012	03/26/2047.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE			2	1FM	13,004,661	94.345	14,849,379	15,739,377	13,439,063		432,262			0.334	4.791	MON	1,898	53,576	08/23/2012	11/20/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05570W AE 8	BNPP 2009-1 A5 SUB 6.0 08/27/2037 RE			2	1FM	7,320,000	98.960	7,916,800	8,000,000	7,540,954		79,360			6.000	7.542	MON	40,000	520,000	12/28/2011	08/27/2037.
05570W AJ 7	BNPP 2009-1 A6 MEZ 6.00 08/27/2037 RE			2	1FM	7,443,384	98.990	8,361,084	8,446,393	7,647,942		90,778			6.000	7.956	MON	42,232	549,016	08/10/2012	08/27/2037.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036			2	1FM	7,860,722	86.216	9,619,653	11,157,645	8,064,443		(40,617)			6.000	7.839	MON	55,788	673,431	03/29/2012	03/25/2036.
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36			2	1FM	560,337	94.750	552,681	583,305	550,489		(10,266)			5.500	3.421	MON	2,673	32,078	08/16/2013	03/25/2036.
05946X R7 0	BAFC 2005-7 2A2 IO INV 11/25/35			234	5FE	1,583,192	13.500	1,934,431		0					4.791		MON	11,441	728,035	03/05/2008	11/25/2035.
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036			2	1FM	8,153,804	100.250	8,303,938	8,283,230	8,149,537		13,831			5.750	6.009	MON	39,690	476,245	08/07/2013	01/25/2036.
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035			2	1FM	1,820,158	78.006	1,948,300	2,497,644	1,387,618		261,265			0.670	15.077	MON	279	16,356	01/11/2012	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035			2	1FM	3,613,379	75.000	3,838,166	5,117,555	3,407,190		116,452			0.570	7.130	MON	486	28,396	05/30/2012	05/25/2035.
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34			2	1FM	1,048,472	100.781	1,188,929	1,179,716	1,046,625		30,530			2.691	3.052	MON	2,645	32,363	11/02/2011	04/25/2034.
05948X GY 1	BOAMS 2003-4 1A57 SEQ SSUP 5.50 06/33			2	2FM	205,168	100.094	202,325	202,136	203,967		58			5.500	5.423	MON	926	11,117	06/10/2003	06/25/2033.
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33			2	1FM	196,189	100.094	192,287	192,107	188,153		542			5.500	5.789	MON	880	10,566	06/03/2003	06/25/2033.
05948X NE 7	BOAMS 2003-5 2A4 IO INV 07/25/2018			234	2FE	803,125	9.125	18,013		5,674		(4,882)			7.381	263.542	MON	243	18,762	07/02/2003	07/25/2018.
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33			2	1FM	2,970,607	108.219	3,193,299	2,950,781	2,961,145		969			5.500	5.471	MON	13,524	162,293	01/12/2005	11/25/2033.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35			2	1FM	5,190,649	96.221	5,145,870	5,347,981	4,840,442		(52,631)			5.500	5.088	MON	24,512	294,139	08/31/2012	09/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35			2	1FM	3,550,055	92.938	3,754,806	4,040,141	3,562,130		14,858			2.497	4.488	MON	8,409	105,372	07/22/2013	10/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35			2	1FM	137,925	91.816	143,298	156,071	149,635		(106,876)			2.699	13.644	MON	351	4,295	09/10/2008	11/25/2035.
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035			2	3FM	6,741,425	98.528	6,973,422	7,077,612	6,973,423		101	157,635		6.000	4.188	MON	35,388	424,657	08/07/2013	12/25/2035.
05950F AD 7	BAFC 2006-4 A4 IO INV 7/25/36			234	5FE	928,814	17.227	136,578		0					5.331		MON	704	45,742	03/12/2008	07/25/2036.
05950R BG 3	BAFC 2006-6 3A2 IO INV 08/25/36			234	6FE	552,513	12.125	89,526		0					5.231	9,999.000	MON	644	43,328	10/24/2008	08/25/2036.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46			2	1FM	2,778,256	82.000	2,744,783	3,347,296	2,657,796		95,643			2.888	3.665	MON	8,055	97,808	11/17/2010	11/20/2046.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			2	1FM	219,347	79.986	184,681	230,892	154,932		(17,945)			5.846	8.871	MON	1,125	13,510	05/13/2008	01/25/2037.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036			2	1FM	63,717	83.500	56,004	67,071	48,423		(2,317)			5.791	8.156	MON	324	3,889	04/30/2008	10/25/2036.
059523 AN 0	BAFC 2007-5 4A3 IO INV 07/25/2037			234	5*	11,928,150	17.532	10,610,356		8,897,485		(2,837,265)			6.381	10.545	MON	64,357	4,119,921	12/06/2013	07/25/2037.
05952X AJ 3	BAFC 2010-R4 2A2 SUB SSNR 5.50 3/26/2037			2	1FM	1,396,978	100.669	1,480,344	1,470,503	1,450,322		14,918			5.500	6.636	MON	6,740	80,878	09/30/2010	03/26/2037.
05952X AK 0	BAFC 2010-R4 2A3 SUB SSNR 5.50 3/26/2037			2	1FM	1,445,000	102.228	1,737,878	1,700,000	1,616,630		46,387			5.500	8.917	MON	7,792	93,500	09/30/2010	03/26/2037.
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037			2	3FM	6,439,827	87.306	7,795,227	8,928,678	7,783,645		367,127			5.500	6.393	MON	40,923	530,193	09/30/2010	03/26/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37			2	1FM	899,609	82.000	843,568	1,028,741	764,774		3,240			5.774	7.894	MON	4,950	59,394	04/25/2008	05/25/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37			2	1FM	511,574	85.250	501,283	588,016	468,071		133,941			5.383	6.858	MON	2,638	31,040	04/24/2008	09/20/2037.
05954U AB 4	BAFC 2009-R9 1A2 SEQ SSNR 10/26/36			2	1FM	553,738	104.610	689,602	659,212	593,722		9,649			6.000	8.468	MON	3,296	39,553	02/26/2010	10/26/2036.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37			2	1FM	371,963	100.441	373,602	371,963	371,963		1,784			6.000	6.076	MON	1,860	22,318	01/06/2010	09/26/2037.
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37			2	1FM	169,835	99.894	186,433	186,631	181,759		4,811			2.006	5.286	MON	312	3,856	10/21/2009	01/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37			2	1FM	10,263,710	104.900	11,333,296	10,803,905	10,492,468		178,638			6.000	7.976	MON	54,020	648,368	11/24/2009	08/26/2037.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE			2	1FM	10,461,425	104.360	11,126,159	10,661,325	10,571,782		46,687			6.000	6.415	MON	53,307	639,192	12/08/2009	10/26/2036.
05955V AB 1	BAFC 2010-R1 1A2 SUB SSNR 5.5001/26/2036			2	1FM	1,444,915	104.320	1,578,362	1,513,000	1,471,864		7,012			5.500	6.201	MON	6,935	83,164	10/04/2010	01/26/2036.
05955V AG 0	BAFC 2010-R1 1A3 SUB SSNR 5.50 1/26/2036			2	1FM	1,308,745	103.690	1,568,830	1,513,000	1,380,180		18,952			5.500	7.543	MON	6,935	83,164	10/04/2010	01/26/2036.
05955V AH 8	BAFC 2010-R1 1A4 SEQ SSNR 5.50 1/26/2036			2	1FM	1,202,835	98.400	1,488,792	1,513,000	1,338,134		36,780			5.500	9.238	MON	6,935	83,164	10/04/2010	01/26/2036.
05956D AC 8	BAFC 2010-R5 1A2 SUB SSNR 6.0 10/26/2037			2	1FM	6,321,715	103.290	6,766,528	6,551,000	6,425,813		30,228			6.000	6.667	MON	32,755	393,060	03/22/2011	10/26/2037.
05956E AB 8	BAFC 2010-R6 1A2 MEZ 5.50 02/26/2035 RE			2	1FM	1,306,110	101.750	1,349,205	1,326,000	1,307,807		1,332			5.500	5.727	MON	6,078	70,954	09/12/2013	02/26/2035.
05956G AK 3	BAFC 2010-R8 2A3 SUB SSNR 5.0 9/26/37			2	1FM	1,095,377	100.806	1,156,233	1,146,992	1,124,226		9,624			5.000	6.000	MON	4,779	57,350	08/19/2011	09/26/2037.
05956J AK 7	BAFC 2010-R9 3A2 SEQ SSNR 5.5 12/26/2035			2	1FM	1,069,593	102.690	1,098,365	1,069,593	1,069,593		4,294			5.500	5.563	MON	4,902	58,824	02/16/2011	12/26/2035.
05956R BE 2	BAFC 2010-R11A 5A4 SUB FLT 05/26/2037 RE			2	1FM	2,814,416	68.800	3,872,636	5,628,832	3,317,385		193,736			0.520	7.174	MON	406	28,413	03/23/2012	05/26/2037.
05956T AC 3	BAFC 2011-R1 A2 SEQ SSNR CSTR 08/26/2036			2	1FM	113,804	99.874	118,705	118,856	117,008		5,862			5.811	7.517	MON	576	7,593	09/27/2011	08/26/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR			2	1FM	6,163,406	105.930	6,504,505	6,140,380	6,094,748		6,342			6.000	5.920	MON	30,702	368,479	02/10/2010	08/26/2037.
05990H AB 9	BAFC 2010-R2 1A2 SEQ 6.00 8/26/2037			2	1FM	1,775,480	106.380	2,025,475	1,904,000	1,824,508		12,847			6.000	7.064	MON	9,520	114,256	09/23/2010	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037			2	1FM	7,327,294	87.032	11,097,654	12,751,303	8,097,811		218,275			6.000	9.670	MON	127,671	701,472	09/23/2010	08/26/2037.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036			2	1FM	3,787,493	82.330	4,301,025	5,224,128	4,235,604		(3,646)			6.250	7.834	MON	27,209	326,515	11/12/2010	08/26/2036.
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036			2	2FM	5,290,954	99.239	5,250,670	5,290,954	5,290,954		1,055			5.852	5.924	MON	25,802	186,140	04/14/2014	11/28/2036.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41			2	1FM	536,594	103.125	553,369	536,600	536,600		1,830			5.483	5.546	MON	2,452	23,554	01/27/2006	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41			2	1FM	357,729	103.125	368,913	357,734	357,734		1,220			5.483	5.546	MON	1,635	15,702	01/27/2006	02/28/2041.
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033			2	2FM	7,460,157	105.781	7,808,483	7,381,727	7,449,261		(16,811)			5.500	5.163	MON	33,833	405,947	07/10/2013	09/25/2033.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37			2	1FM	301,613	103.580	330,212	318,799	318,799		84,331			0.290	0.294	MON	18	886	05/28/2013	05/25/2037.
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37			2	1FM	182,832	75.364	231,578	307,280	128,985		4,685			2.481	5.985	MON	635	7,547	09/15/2008	04/25/2037.
073877 CS 9	BSABS 2005-SD3 1M1 MEZ FLT 07/25/2035			2	1FM	9,347,822	78.656	9,146,149	11,628,000	9,695,774	110,591	329,295			0.820	4.428	MON	1,853	94,895	12/05/2013	07/25/2035.
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034			2	1FM	1,647,117	90.554	1,995,362	2,203,501	1,700,448		96,625			0.570	7.347	MON	209	12,016	12/05/2011	10/25/2034.
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020			2	4FM	8,877,635	102.927	9,030,275	8,773,450	8,852,463		(32,602)			5.250	4.813	MON	38,384	460,606	12/27/2013	09/25/2020.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018			2	5AM	201,680	101.500	213,598	210,441	198,082					5.980		MON	1,049	12,584	08/31/2012	01/15/2018.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029			2	6FE	2,578,175	65.062	1,677,399	2,578,175	1,271,203	(0)				7.440	15.572	MON	15,985	191,816	08/26/1999	12/15/2029.
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30			2	1FM	461,489	101.043	529,889	524,420	498,273		20,160			3.245	9.439	MON	331	17,174	12/02/2011	08/25/2030.
12489W NN 0	CBASS 2005-CB6 A3 SEQ SNR 5.12 07/25/35			2	1FM	3,897,409	99.500	3,902,311	3,921,921	3,893,163		(4,246)			4.123	3.940	MON	13,474	54,060	07/29/2014	07/25/2035.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36			2	1FM	2,140,044	66.750	1,459,551	2,186,594	1,466,942		163,089			2.671	4.014	MON	4,866	59,614	08/29/2007	06/20/2036.
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37			2	1FM	6,687,361	94.750	7,221,148	7,621,265	6,740,535		77,009			6.000	6.881	MON	38,106	457,276	08/19/2011	01/25/2037.
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37			2	1FM	1,093,529	92.070	1,548,942	1,682,352	1,159,713		144,204			4.876	7.178	MON	6,835	82,731	08/13/2008	09/25/2037.
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020			2	1AM	2,312,327	98.750	2,281,997	2,310,883	1,410,820					9.050	15.289	MON	9,295	209,135	02/14/1995	08/15/2020.
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030			2	1FM	1,307,060	99.750	1,273,546	1,276,738	1,294,927		(4,446)			6.200	5.125	MON	6,596	79,158	02/07/2011	02/25/2030.
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037			2	1FM	1,242,342	99.766	1,254,727	1,257,670	1,251,894		11,980			1.420	2.434	MON	347	18,603	02/14/2013	10/25/2037.
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2			2	1FM	195,580	85.500	249,434	291,736	204,633		10,738			5.750	8.339	MON	1,398	16,775	01/03/2012	02/25/2037.
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37			2	1FM	1,878,228	85.860	2,075,812	2,417,671	1,899,326		11,451			5.750	7.432	MON	11,585	139,013	08/31/2012	04/25/2037.
12639M AE 5	CSMC 2010-15R 1A3 SUB SSNR 3.5 09/26 RE			2	1FM	584,082	101.000	632,625	626,361	626,361		16,297			3.500	3.526	MON	1,827	21,923	04/24/2012	09/26/2036.
12639M AN 5	CSMC 2010-15R 2A2 SUB SSNR 3.50 05/26/36			2	1FM	849,225	96.330	976,786	1,014,000	867,873		5,308			3.500	4.750	MON	2,958	35,490	03/29/2011	05/26/2036.
12639M AQ 8	CSMC 2010-15R 2A3 SUB SSNR 3.5 05/36 RE			2	1FM	795,205	87.250	883,843	1,013,000	824,686		12,793			3.500	5.955	MON	2,955	35,455	08/02/2012	05/26/2036.
12639M BM 6	CSMC 2010-15R 4A2 SUB SSNR 04/26/2035 RE			2	1FM	1,848,381	96.543	2,020,645	2,093,000	1,921,335		30,991			3.500	5.522	MON	6,105	73,250	07/17/2012	04/26/2035.
12639M ED 3	CSMC 2010-15R 6A2 SUB SSNR 3.5 10/26/46			2	1FM	1,019,030	100.000	1,126,000	1,126,000	1,108,513		25,977			3.500	6.035	MON	3,284	39,371	04/05/2011	10/26/2046.
12639M EF 8	CSMC 2010-15R 6A3 SUB SSNR 3.5 10/26/46			2	1FM	974,855	100.000	1,127,000	1,127,000	1,077,388		29,983			3.500	6.616	MON	3,287	39,406	04/05/2011	10/26/2046.
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36			2	1FM	7,022,607	105.250	7,391,294	7,022,607	6,960,046		(50,955)			5.750	1.517	MON	33,650	403,621	05/29/2009	01/26/2036.
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36			2	1FM	2,200,000	103.250	2,271,500	2,200,000	2,194,508		(1,566)			5.750	5.735	MON	10,542	126,444	05/29/2009	01/26/2036.
12641P AE 4	CSMC 2009-6R 1A3 SUB SSUP 5.75 1/26/36			2	1FM	1,200,000	98.000	1,176,000	1,200,000	1,197,475		(680)			5.750	5.748	MON	5,750	68,970	05/29/2009	01/26/2036.
12641P AF 1	CSMC 2009-6R 1A4 SUB SSUP 5.75 1/26/36			2	1FM	1,000,000	94.750	947,500	1,000,000	208,776		40,240			5.750	57.517	MON	4,792	57,475	05/29/2009	01/26/2036.
12641P AG 9	CSMC 2009-6R 1A5 SUB SSUP 5.75 1/26/36			2	1FM	800,000	87.250	698,000	800,000	39,712		825			5.750	139.232	MON	3,833	45,980	05/29/2009	01/26/2036.
12641P AH 7	CSMC 2009-6R 1A6 MEZ SSUP 5.75 1/26/36			2	1FM	445,141	78.000	624,000	800,000	21,867		0			5.750	269.796	MON	3,833	45,980	05/29/2009	01/26/2036.
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35			2	1FM	9,294,015	104.000	9,665,776	9,294,015	9,264,333		7,528			5.500	5.493	MON	42,598	511,102	05/29/2009	10/26/2035.
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35			2	1FM	3,128,160	96.250	3,010,854	3,128,160	3,120,205		(1,310)			5.500	5.512	MON	14,337	172,026	05/29/2009	10/26/2035.
12641P AN 4	CSMC 2009-6R 2A3 SUB SSUP 5.50 10/26/35			2	1FM	2,085,440	90.000	1,876,896	2,085,440	2,080,906		(669)			5.500	5.520	MON	9,558	114,684	05/29/2009	10/26/2035.
12641P AP 9	CSMC 2009-6R 2A4 SUB SSUP 5.50 10/26/35			2	1FM	1,191,680	86.000	1,024,845	1,191,680	1,151,272		4,424			5.500	6.143	MON	5,462	65,534	05/29/2009	10/26/2035.
12641P AQ 7	CSMC 2009-6R 2A5 SUB SSUP 5.50 10/26/35			2	1FM	1,787,520	74.000	1,322,765	1,787,520	513,071		18,729			5.500	24.105	MON	8,193	98,301	05/29/2009	10/26/2035.
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35			2	1FM	1,214,080	45.000	628,702	1,397,117	84,134		55,034			5.500	164.237	MON	6,403	76,739	05/29/2009	10/26/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35			2	1FM	1,569,190	102.000	1,598,505	1,567,162	1,567,162		92,553			5.500	9.178	MON	7,183	86,194	08/31/2012	11/26/2035.
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35			2	1FM	1,032,250	99.000	1,034,223	1,044,670	1,034,437		1,498			5.500	5.753	MON	4,788	57,457	08/31/2012	11/26/2035.
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35			2	1FM	932,300	95.000	902,215	949,700	937,106		3,009			5.500	5.968	MON	4,353	52,233	08/31/2012	11/26/2035.
12641P BA 1	CSMC 2009-6R 4A4 SUB SSUP 5.50 11/26/35			2	1FM	730,023	90.000	683,784	759,760	596,136		25,125			5.500	11.718	MON	3,482	41,787	08/31/2012	11/26/2035.
12641P BB 9	CSMC 2009-6R 4A5 SUB SSUP 5.50 11/26/35			2	1FM	782,975	78.000	666,689	854,730	63,011		(7,702)			5.500	44.218	MON	3,918	47,010	08/31/2012	11/26/2035.
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35			2	1FM	80,544	38.000	110,391	290,504	4,421		(898)			5.500	664.795	MON	120	15,764	08/31/2012	11/26/2035.
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35			2	1FM	5,311,869	102.000	5,398,571	5,292,716	5,283,811		(903)			5.500	5.370	MON	24,258	305,867	08/31/2012	09/26/2035.
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35			2	1FM	1,588,706	98.250	1,573,896	1,601,930	1,590,495		1,522			5.500	5.701	MON	7,342	93,595	08/31/2012	09/26/2035.
12641P BN 3	CSMC 2009-6R 6A3 SUB SSUP 5.50 9/26/35			2	1FM	1,000,667	86.125	877,967	1,019,410	1,004,985		2,419			5.500	5.907	MON	4,672	59,560	08/31/2012	09/26/2035.
12641P BP 8	CSMC 2009-6R 6A4 SUB SSUP 5.50 9/26/35			2	1FM	849,331	79.000	690,286	873,780	718,062		(3,070)			5.500	6.304	MON	4,005	51,052	08/31/2012	09/26/2035.
12641P BQ 6	CSMC 2009-6R 6A5 SUB SSUP 5.50 9/26/35			2	1FM	555,402	65.000	378,638	582,520	110,546					5.500	30.822	MON	2,670	34,034	08/31/2012	09/26/2035.
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35			2	1FM	378,268	42.000	172,531	410,788	28,808		(6,625)			5.500	73.710	MON	2,022	24,496	08/31/2012	09/26/2035.
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35			2	1FM	5,953,710	103.500	6,162,090	5,953,710	5,953,710		32,663			5.500	5.563	MON	27,288	327,374	05/29/2009	10/26/2035.
12641P CA 0	CSMC 2009-6R 8A2 SUB SSUP 5.50 10/26/35			2	1FM	1,700,000	102.000	1,734,000	1,700,000	1,695,212		(1,214)			5.500	5.484	MON	7,792	93,477	05/29/2009	10/26/2035.
12641P CB 8	CSMC 2009-6R 8A3 SUB SSUP 5.50 10/26/35			2	1FM	1,020,000	100.000	1,020,000	1,020,000	1,017,369		(668)			5.500	5.489	MON	4,675	56,086	05/29/2009	10/26/2035.
12641P CC 6	CSMC 2009-6R 8A4 SUB SSUP 5.50 10/26/35			2	1FM	850,000	94.000	799,000	850,000	847,960		(518)			5.500	5.493	MON	3,896	46,738	05/29/2009	10/26/2035.
12641P CD 4	CSMC 2009-6R 8A5 SUB SSUP 5.50 10/26/35			2	1FM	340,000	91.000	309,400	340,000	256,408		24,313			5.500	18.282	MON	1,558	18,695	05/29/2009	10/26/2035.
12641P CE 2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35			2	1FM	365,213	85.000	433,500	510,000	6,865		(238)			5.500	638.748	MON	2,338	27,869	05/29/2009	10/26/2035.
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36			2	1FM	214,648	99.000	212,501	214,648	214,648					2.609	2.420	MON	467	5,651	05/29/2009	04/26/2036.
12641P CH 5	CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36			2	1FM	118,580	93.000	110,279	118,580	118,580		326			2.609	2.508	MON	258	3,122	05/29/2009	04/26/2036.
12641P CJ 1	CSMC 2009-6R 9A4 SUB SSUP CSTR 4/26/36			2	1FM	118,580	82.750	98,125	118,580	56,937		4,006			2.609	13.060	MON	258	3,122	05/29/2009	04/26/2036.
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36			2	1FM	92,341	67.750	62,730	92,590	1,531					2.609	219.623	MON	201	2,437	05/29/2009	04/26/2036.
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36			2	1FM	2,724,067	103.000	2,805,789	2,724,067	2,715,238		5,219			5.500	5.476	MON	12,485	149,747	05/29/2009	01/26/2036.
12641P CV 4	CSMC 2009-6R 11A2 SUB SSUP 5.50 1/26/36			2	1FM	1,747,710	101.500	1,773,926	1,747,710	1,743,122		(923)			5.500	5.501	MON	8,010	96,095	05/29/2009	01/26/2036.
12641P CW 2	CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36			2	1FM	1,359,330	99.875	1,357,631	1,359,330	1,356,445		(583)			5.500	5.509	MON	6,230	74,741	05/29/2009	01/26/2036.
12641P CX 0	CSMC 2009-6R 11A4 SUB SSUP 5.50 1/26/36			2	1FM	776,760	95.938	745,204	776,760	587,070		28,013			5.500	12.631	MON	3,560	42,709	05/29/2009	01/26/2036.
12641P CY 8	CSMC 2009-6R 11A5 MEZ SSUP 5.50 1/26/36			2	1FM	242,242	90.000	524,313	582,570	150,663		19,588			5.500	39.316	MON	2,670	32,032	05/29/2009	01/26/2036.
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35			2	1FM	6,389,627	104.000	6,657,919	6,401,845	6,385,841		12,606			5.000	5.000	MON	26,674	319,345	05/29/2009	04/26/2035.
12641P DC 5	CSMC 2009-6R 12A2 SUB SSUP 5.00 4/26/35			2	1FM	2,642,796	102.250	2,763,306	2,702,500	2,674,631		6,309			5.000	5.380	MON	11,260	134,808	05/29/2009	04/26/2035.
12641P DD 3	CSMC 2009-6R 12A3 SUB SSUP 5.00 4/26/35			2	1FM	1,582,656	101.500	1,645,823	1,621,500	1,597,117		4,355			5.000	5.442	MON	6,756	80,884	05/29/2009	04/26/2035.
12641P DE 1	CSMC 2009-6R 12A4 SUB SSUP 5.00 4/26/35			2	1FM	789,817	95.000	770,213	810,750	796,229		2,029			5.000	5.442	MON	3,378	40,442	05/29/2009	04/26/2035.
12641P DF 8	CSMC 2009-6R 12A5 SUB SSUP 5.00 4/26/35			2	1FM	423,279	93.000	502,665	540,500	480,576		12,770			5.000	8.562	MON	2,252	26,961	05/29/2009	04/26/2035.
12641P DG 6	CSMC 2009-6R 12A6 MEZ SSUP 5.00 4/26/35			2	1FM	196,876	90.000	729,675	810,750	377,620		56,294			5.000	29.432	MON	3,378	40,442	05/29/2009	04/26/2035.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37			2	1FM	264,212	96.770	465,418	480,953	266,299		(16,579)			6.000	11.200	MON	2,405	28,857	05/31/2009	09/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37			2	2FM	3,279,750	102.500	3,366,698	3,284,583	3,269,955		5,878			6.000	6.092	MON	16,423	197,116	05/31/2009	07/26/2037.
12641Q AF 9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37			2	1FM	1,742,813	89.000	1,621,313	1,821,700	1,316,495		(14,233)			6.000	7.241	MON	9,109	109,268	05/31/2009	07/26/2037.
12641Q AG 7	CSMC 2009-7R 4A3 SUB CSTR 7/26/37			2	1FM	868,768	77.000	701,355	910,850	301,928		(5,706)			6.000	16.375	MON	4,554	54,634	05/31/2009	07/26/2037.
12641Q AH 5	CSMC 2009-7R 4A4 SUB 6.00 07/26/2037			2	1FM	867,448	65.000	592,053	910,850	115,360		(1,759)			6.000	48.233	MON	4,554	54,634	05/31/2009	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037			2	1FM	677,775	42.125	365,514	867,690	128,283		(18,617)			6.000	45.750	MON	4,338	52,000	05/31/2009	07/26/2037.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35			2	1FM	6,106,271	104.000	6,350,522	6,106,271	6,088,964		3,472			5.500	5.508	MON	27,987	335,845	05/31/2009	11/26/2035.
12641Q AP 7	CSMC 2009-7R 5A2 SUB 5.50 11/26/35			2	1FM	1,360,000	94.625	1,286,900	1,360,000	1,357,390		(507)			5.500	5.513	MON	6,233	74,800	05/31/2009	11/26/2035.
12641Q AQ 5	CSMC 2009-7R 5A3 SUB 5.50 11/26/2035			2	1FM	680,000	84.000	571,200	680,000	678,844		(224)			5.500	5.517	MON	3,117	37,400	05/31/2009	11/26/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12641Q AR 3	CSMC 2009-7R 5A4 SUB 5.50 11/26/2035			2	1FM	1,020,000	75.000	765,000	1,020,000	302,227		(14,377)			5.500	13.658	MON	4,675	56,100	05/31/2009	11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035			2	1FM	598,695	58.000	456,088	786,359	17,786		(13,797)			5.500	3,553.184	MON	3,604	42,952	05/31/2009	11/26/2035.
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35			2	1FM	12,914,633	102.000	13,172,925	12,914,633	12,884,885		5,910			5.500	5.510	MON	59,192	710,305	05/31/2009	09/26/2035.
12641Q AX 0	CSMC 2009-7R 6A2 SUB 5.50 09/26/35			2	1FM	1,652,100	80.000	1,321,680	1,652,100	1,469,484		17,999			5.500	7.542	MON	7,572	90,866	05/31/2009	09/26/2035.
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35			2	1FM	1,548,009	55.250	1,369,178	2,478,150	484,537		(73,097)			5.500	12.124	MON	11,358	136,298	05/31/2009	09/26/2035.
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36			2	1FM	1,596,927	102.000	1,955,102	1,916,767	1,759,517		35,480			6.000	8.809	MON	1,917	115,006	08/31/2012	12/26/2036.
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36			2	1FM	948,193	98.625	1,331,084	1,349,642	1,097,555		33,992			6.000	10.904	MON	1,350	80,979	08/31/2012	12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36			2	1FM	752,930	86.000	3,465,910	4,030,128	882,856		44,839			6.000	36.196	MON	4,030	241,808	08/31/2012	12/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36			2	1FM	750,709	64.400	582,381	904,319	461,512		345,491			5.653	8.995	MON	4,260	36,284	05/31/2009	05/26/2036.
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35			2	1FM	3,508,863	103.750	3,618,299	3,487,517	3,488,090		(3,347)			5.250	5.014	MON	15,258	183,078	08/31/2012	08/26/2035.
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35			2	1FM	1,257,361	101.000	1,287,386	1,274,640	1,261,025		2,281			5.250	5.541	MON	5,577	66,912	08/31/2012	08/26/2035.
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35			2	1FM	623,534	98.000	624,574	637,320	626,325		1,561			5.250	5.654	MON	2,788	33,456	08/31/2012	08/26/2035.
12641Q BX 9	CSMC 2009-7R 9A4 MEZ 5.25 8/26/35			2	1FM	1,122,241	88.750	1,131,243	1,274,640	839,427		(3,572)			5.250	7.609	MON	5,577	66,912	08/31/2012	08/26/2035.
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35			2	1FM	7,835,108	103.750	8,128,924	7,835,108	7,817,119		(2,930)			5.500	5.427	MON	35,911	430,931	05/31/2009	02/26/2035.
12641Q CJ 9	CSMC 2009-7R 11A2 MEZ 5.50 2/26/35			2	1FM	1,679,251	84.500	1,690,000	2,000,000	1,464,855		55,117			5.500	11.726	MON	9,167	110,000	05/31/2009	02/26/2035.
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36			2	1FM	817,072	101.000	825,243	817,072	817,072		3,419			5.750	5.725	MON	3,915	46,982	05/31/2009	01/26/2036.
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36			2	1FM	544,397	97.375	530,107	544,397	544,397		1,840			5.750	5.732	MON	2,609	31,303	05/31/2009	01/26/2036.
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36			2	1FM	544,397	91.125	496,082	544,397	542,308		(386)			5.750	5.737	MON	2,609	31,303	05/31/2009	01/26/2036.
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36			2	1FM	1,108,063	80.000	886,649	1,108,312	537,482		(31,640)			5.750	8.310	MON	5,311	63,537	05/31/2009	01/26/2036.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37			2	1FM	1,236,168	101.500	1,248,481	1,230,030	1,229,896		8,858			6.000	5.943	MON	6,150	73,802	05/31/2009	06/26/2037.
12641Q CX 8	CSMC 2009-7R 13A2 SUB 6.00 06/26/37			2	4FM	513,129	93.000	499,112	536,680	535,820		(31)			6.000	6.054	MON	2,683	32,201	05/31/2009	06/26/2037.
12641Q CY 6	CSMC 2009-7R 13A3 SUB 6.00 06/26/37			2	1FM	247,858	70.625	189,515	268,340	119,837		(1,272)			6.000	12.503	MON	1,342	16,100	05/31/2009	06/26/2037.
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37			2	1FM	395,218	61.000	327,375	536,680	100,073		(16,610)			6.000	14.412	MON	2,683	32,201	05/31/2009	06/26/2037.
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37			2	1FM	1,537,803	100.000	1,727,742	1,727,742	1,580,794		26,033			6.000	8.665	MON	1,728	103,665	05/31/2009	04/26/2037.
12641Q DN 9	CSMC 2009-7R 15A2 SUB FLT 4/26/37			2	1FM	120,982	84.000	294,957	351,139	146,281		6,735			6.000	20.247	MON	351	21,068	05/31/2009	04/26/2037.
12641Q DP 4	CSMC 2009-7R 15A3 SUB FLT 4/26/37			2	1FM	48,393	76.000	133,432	175,569	54,990		1,850			6.000	23.982	MON	176	10,534	05/31/2009	04/26/2037.
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37			2	1FM	35,286	50.000	87,785	175,569	35,559		55			6.000	31.562	MON	176	10,534	05/31/2009	04/26/2037.
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37			2	6FM	17,382	35.375	48,672	137,587	19,042		(1,037)			6.000	39.047	MON	138	8,255	05/31/2009	04/26/2037.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36			2	1FM	2,957,217	97.000	2,873,173	2,962,034	2,876,836		(25,100)			5.750	6.754	MON	14,193	170,317	08/31/2012	02/26/2036.
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36			2	1FM	705,526	60.750	530,552	873,337	152,282		(16,749)			5.750	35.089	MON	4,185	50,060	08/31/2012	02/26/2036.
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37			2	1FM	1,434,725	93.000	1,334,294	1,434,725	1,335,474		36,004			0.320	3.231	MON	89	3,198	05/31/2009	03/26/2037.
12641Q EB 4	CSMC 2009-7R 17A2 SUB FLT 3/26/37			2	1FM	1,020,000	81.000	826,200	1,020,000	139,820		29,545			0.320	27.060	MON	63	2,291	05/31/2009	03/26/2037.
12641Q EC 2	CSMC 2009-7R 17A3 SUB FLT 3/26/37			2	1FM	540,000	41.063	221,738	540,000	14,577		1,809			0.320	23.637	MON	34	1,213	05/31/2009	03/26/2037.
12641Q ED 0	CSMC 2009-7R 17A4 SUB FLT 03/26/37			2	1FM	540,000	10.875	58,725	540,000	5,714		(347)			0.320	52.937	MON	34	1,213	05/31/2009	03/26/2037.
12641Q EE 8	CSMC 2009-7R 17A5 SUB FLT 3/26/37			2	1FM	451,086	7.500	45,000	600,000	3,170		(195)			0.320	40.128	MON	37	1,347	05/31/2009	03/26/2037.
12641Q EF 5	CSMC 2009-7R 17A6 MEZ FLT 03/26/37			2	1FM	151,666	4.000	48,000	1,200,000	3,845		(226)			0.320	74.887	MON	75	2,695	05/31/2009	03/26/2037.
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37			2	1FM	1,387,486	101.500	1,408,298	1,387,486	1,387,486					5.880	2.724	MON	6,799	52,820	05/31/2009	03/26/2037.
12641Q EL 2	CSMC 2009-7R 18A2 SUB STP 3/26/37			2	1FM	1,020,000	95.000	969,000	1,020,000	1,020,000					5.880	2.237	MON	4,998	38,787	05/31/2009	03/26/2037.
12641Q EM 0	CSMC 2009-7R 18A3 SUB STP 3/26/37			2	1FM	540,000	72.000	388,800	540,000	345,790		(1,048)			5.880	5.379	MON	2,646	18,856	05/31/2009	03/26/2037.
12641Q EN 8	CSMC 2009-7R 18A4 SUB STP 3/26/37			2	1FM	540,000	33.000	178,200	540,000	69,625		(5,060)			5.880	16.248	MON	2,646	18,857	05/31/2009	03/26/2037.
12641Q EP 3	CSMC 2009-7R 18A5 SUB STP 3/26/37			2	1FM	600,000	12.250	73,500	600,000	43,837		(3,634)			5.880	33.207	MON	2,940	20,951	05/31/2009	03/26/2037.
12641Q EQ 1	CSMC 2009-7R 18A6 MEZ STP 3/26/37			2	1FM	1,199,925	2.625	31,500	1,200,000	1					5.880	9,999.000	MON	5,880	41,902	05/31/2009	03/26/2037.
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36			2	1FM	8,345,764	105.000	8,763,052	8,345,764	8,325,337		1,253			5.750	5.755	MON	39,990	479,832	05/31/2009	03/26/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12641Q EW 8	CSMC 2009-7R 1A2 SUB 5.75 3/26/36			2	3FM	722,700	88.000	635,976	722,700	721,457		(239)			5.750	5.771	MON	3,463	41,551	05/31/2009	03/26/2036.
12641Q EX 6	CSMC 2009-7R 1A3 SUB 5.75 03/26/36			2	1FM	361,350	67.000	242,105	361,350	64,966		381			5.750	34.170	MON	1,731	20,775	05/31/2009	03/26/2036.
12641Q EY 4	CSMC 2009-7R 1A4 MEZ 5.75 03/26/36			2	1FM	401,593	53.000	383,031	722,700	34,011		(1,099)			5.750	134.838	MON	3,463	41,551	05/31/2009	03/26/2036.
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35			2	1FM	4,239,299	105.000	4,451,264	4,239,299	4,226,347		2,062			5.500	5.518	MON	19,430	232,987	05/31/2009	08/26/2035.
12641Q FD 9	CSMC 2009-7R 2A2 SUB 5.50 08/26/35			2	1FM	563,920	90.000	507,528	563,920	562,766		(223)			5.500	5.512	MON	2,585	31,003	05/31/2009	08/26/2035.
12641Q FE 7	CSMC 2009-7R 2A3 MEZ 5.50 08/26/35			2	1FM	681,586	78.125	660,844	845,880	564,959		819			5.500	8.485	MON	3,877	46,504	05/31/2009	08/26/2035.
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037			2	1FM	2,713,252	103.750	2,869,770	2,766,043	2,660,531		(8,266)			5.719	6.000	MON	13,183	157,288	01/27/2012	05/26/2037.
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE			2	1FM	11,362,500	87.660	13,149,000	15,000,000	11,217,418		95,414			5.852	8.685	MON	73,147	878,574	09/11/2012	06/26/2036.
12641T CP 9	CSMC 2009-5R 4A2 SUB SSUP CSTR 07/49 RE			2	3FM	2,273,345	93.336	2,470,844	2,647,272	2,771,867		381,500			2.173	2.183	MON	4,794	58,854	05/04/2012	07/26/2049.
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37			2	1FM	125,744	101.000	127,495	126,233	125,768		310			6.000	6.054	MON	631	7,574	08/05/2010	09/26/2037.
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36			2	1FM	3,064,498	105.781	3,359,238	3,175,646	3,107,094		13,885			5.415	6.068	MON	14,330	170,071	03/01/2010	03/26/2036.
12645B BF 7	CSMC 2010-17R 3A2 SUB SSNR 3.50 5/26/36			2	1FM	3,909,475	100.400	4,243,365	4,226,459	4,122,318		54,506			3.500	4.983	MON	12,327	147,926	03/09/2011	05/26/2036.
12645B BH 3	CSMC 2010-17R 3A3 SUB SSNR 3.5 5/26/2036			2	1FM	3,708,125	100.450	4,269,104	4,250,000	3,923,471		61,060			3.500	5.440	MON	12,396	148,750	03/09/2011	05/26/2036.
12645B BX 8	CSMC 2010-17R 4A3 SUB 3.5 11/26/2035			2	1FM	1,016,816	89.000	1,059,990	1,191,000	1,049,830		13,061			2.612	4.380	MON	2,592	32,329	04/04/2011	11/26/2035.
12645D CW 5	CSMC 2010-19R 5A2 SUB 3.25 08/27/2036			2	1FM	426,951	99.500	469,411	471,770	471,770		(117,855)			3.250	6.590	MON	1,278	15,333	03/31/2011	08/27/2036.
12645D CY 1	CSMC 2010-19R 5A3 SUB 3.25 08/27/2036			2	1FM	7,141,440	99.500	8,214,720	8,256,000	7,773,953		183,351			3.250	5.943	MON	22,360	268,320	04/01/2011	08/27/2036.
12645D DN 4	CSMC 2010-19R 6A2 SUB SSNR 3.25 11/27/36			2	1FM	2,712,600	99.500	2,998,930	3,014,000	2,887,116		50,135			3.250	5.222	MON	8,163	97,903	04/04/2011	11/27/2036.
12645D DQ 7	CSMC 2010-19R 6A3 SUB SSNR 3.25 11/27/36			2	1FM	3,231,060	100.000	3,768,000	3,768,000	3,492,422		75,625			3.250	5.794	MON	10,205	122,395	04/04/2011	11/27/2036.
12645E DU 6	CSMC 2010-20R 6A3 SUB SSNR SSUP 7/27/35			2	1FM	6,147,379	99.974	6,857,239	6,859,000	6,652,045		142,112			3.500	5.868	MON	20,005	238,473	02/22/2011	07/27/2035.
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043			2	1FM	10,904,978	97.800	11,406,490	11,663,078	10,932,323		70,371			3.000	4.044	MON	29,158	320,735	01/28/2014	03/25/2043.
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43			2	1FM	9,597,687	98.172	10,083,993	10,271,772	9,621,743		53,362			3.000	4.035	MON	25,679	256,794	02/12/2014	04/25/2043.
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43			2	1FM	19,740,084	98.172	20,466,498	20,847,613	19,771,319		62,938			3.000	3.824	MON	52,119	416,952	04/17/2014	05/25/2043.
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043			2	1FM	2,459,999	101.397	2,553,822	2,518,636	2,461,718		4,160			3.507	3.864	MON	7,360	66,236	03/06/2014	07/25/2043.
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE			2	1FM	5,136,702	96.842	5,241,459	5,412,396	5,203,215		94,292			0.360	2.674	MON	378	18,985	07/19/2013	12/27/2036.
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043			2	1FM	19,754,778	101.300	20,764,296	20,497,824	19,767,538		55,129			3.500	4.240	MON	59,785	657,639	01/09/2014	08/25/2043.
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036			2	1FM	499,471	100.919	556,203	551,141	551,141		13,587			4.638	9.781	MON	2,130	25,025	11/05/2010	02/25/2036.
126670 CJ 5	CWL 2005-11 AF4 SEQ 5.21 2/25/2036			2	1FM	1,999,930	92.250	1,845,000	2,000,000	1,295,961		17,474			5.007	9.596	MON	8,345	101,231	09/12/2005	02/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036			2	1FM	795,780	102.884	846,803	823,066	458,279		42,097			4.833	8.839	MON	3,315	40,306	12/08/2005	05/25/2036.
126670 SK 5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036			2	1FM	543,457	99.625	649,866	652,312	608,912		61,624			0.495	11.943	MON	63	3,282	10/06/2011	05/25/2036.
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33			2	1FM	115,049	94.415	145,803	154,428	124,717		3,937			0.770	4.336	MON	23	1,182	11/22/2010	11/25/2033.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035			2	1FM	9,338,569	101.000	10,825,773	10,718,587	9,345,131		218,823			5.500	6.674	MON	49,127	589,522	09/14/2011	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35			2	1FM	4,781,553	101.094	5,500,827	5,441,313	4,715,721		68,131			5.250	7.218	MON	23,806	285,669	03/30/2012	04/25/2035.
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034			2	1FM	3,632,064	101.063	3,696,630	3,657,766	3,642,246		4,372			5.500	5.570	MON	16,765	201,177	08/31/2012	04/25/2034.
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034			2	1FM	154,467	102.000	157,561	154,471	154,539		853			5.809	5.877	MON	748	8,938	06/16/2004	07/25/2034.
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024			2	1FM	3,982,403	104.875	4,114,823	3,923,550	3,950,161		(28,211)			5.500	5.204	MON	17,983	215,795	09/10/2013	08/25/2024.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35			2	1FM	3,098,682	100.429	3,436,870	3,422,186	2,906,788		20,700			5.500	6.877	MON	15,685	188,220	09/06/2011	05/25/2035.
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036			2	1FM	1,171,620	49.750	849,175	1,706,885	221,632		(151,623)			0.520	4.034	MON	172	8,729	07/08/2008	01/25/2036.
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36			2	1FM	684,314	77.750	615,092	791,115	466,684		(58,535)			6.000	10.389	MON	3,956	47,457	03/25/2008	05/25/2036.
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4			2	1FM	458,950	91.393	526,061	575,605	468,114		34,966			5.500	6.859	MON	2,638	31,659	01/03/2012	11/25/2035.
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018			2	1FM	762,531	104.250	819,195	785,798	779,397		3,399			5.000	5.345	MON	3,274	39,290	02/21/2003	04/25/2018.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033			2	1FM	4,446,209	102.750	4,574,933	4,452,489	4,446,832		3,047			5.750	5.784	MON	21,335	256,018	08/31/2012	02/25/2033.
12669E JR 8	CWHL 2003-J5 1A6 5.50 7/25/33			2	1FM	77,756	100.188	76,141	75,999	74,753		233			5.500	5.732	MON	348	4,180	05/15/2003	07/25/2033.
12669E JS 6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033			2	1FM	1,215,093	102.000	1,217,331	1,193,462	1,206,663		277			5.500	5.399	MON	5,470	65,640	05/20/2003	07/25/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12669E QV 1	CWHL 2003-J6 2A3 4.75 7/25/2018			2	1FM	290,544	101.782	318,353	312,780	307,640		2,546			4.750	5.571	MON	1,238	14,857	08/11/2003	07/25/2018.
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018			2	1FM	837,744	100.500	854,121	849,872	845,301		2,993			5.000	5.194	MON	3,541	31,181	09/19/2014	10/25/2018.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035			2	1FM	4,319,583	99.063	4,567,405	4,610,629	4,343,792		251			5.500	5.909	MON	21,132	253,585	07/19/2013	08/25/2035.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036			2	1FM	2,895,684	98.390	3,691,094	3,751,493	2,949,712		144,792			0.380	10.670	MON	277	13,880	01/20/2012	01/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036			2	1FM	4,500,031	96.780	5,285,001	5,460,840	5,029,445		348,100			0.350	5.047	MON	371	18,543	07/26/2011	02/25/2036.
152314 KJ 8	CXHE 2004-C AF5 SEQ STP 6/25/2034			2	1FM	3,990,000	99.016	3,960,644	4,000,000	3,987,777		(604)			5.759	5.819	MON	19,196	230,493	08/11/2010	06/25/2034.
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32			2	1FM	4,075,737	105.420	4,339,857	4,116,730	4,078,269		3,661			5.907	6.104	MON	20,265	241,215	01/03/2012	06/25/2032.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36			2	1FM	546,855	94.220	585,527	621,446	483,697		37,599			2.483	3.212	MON	1,286	15,576	09/05/2008	01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136			2	4FM	1,472,930	97.500	1,638,660	1,680,677	1,586,301		177,463			6.000	6.813	MON	1,681	100,841	08/31/2012	11/25/2036.
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18			23	1FM	1,688	99.470	2,239	2,251	1,699		161				30.954	MON			01/25/2008	12/25/2018.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034			2	1FM	4,566,167	98.620	4,975,861	5,045,489	4,585,320		85,093			2.639	5.250	MON	11,097	133,711	09/22/2011	03/25/2034.
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34			2	1FM	1,826,541	101.140	1,983,746	1,961,386	1,863,232		6,839			2.490	3.034	MON	4,070	58,280	02/17/2010	05/25/2034.
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035			2	1FM	123,373	97.732	144,835	148,195	109,368		4,489			5.249	9.844	MON	648	7,779	07/07/2011	08/25/2035.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36			2	1FM	5,109,931	95.500	5,491,612	5,750,379	5,102,325		(7,036)			5.750	4.274	MON	27,554	330,647	07/17/2013	04/25/2036.
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036			2	1FM	7,032,382	97.375	7,725,033	7,933,282	6,803,436		(78,018)			6.000	7.099	MON	39,666	475,997	09/13/2012	04/25/2036.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036			2	1FM	7,363,276	99.740	8,877,434	8,900,576	8,430,931		289,348			0.320	5.336	MON	553	27,516	05/12/2011	08/25/2036.
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036			2	1FM	8,100,360	102.325	8,529,865	8,336,052	8,271,571		61,212			5.902	6.875	MON	40,999	494,752	05/12/2010	07/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36			2	1FM	3,751,008	105.925	4,262,674	4,024,233	3,922,285		40,532			5.775	7.129	MON	19,367	232,187	08/31/2012	09/25/2036.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037			2	5FM	20,624	21.506	4,561	21,207	10,740		2,129			6.000	21.881	MON	106	1,272	09/27/2007	04/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037			2	1FM	7,174,912	105.020	7,827,990	7,453,808	7,203,011		17,333			5.662	6.164	MON	35,170	428,603	04/12/2011	06/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37			2	1FM	138,336	74.654	290,909	389,678	132,426		(4,583)			2.176	6.490	MON	707	8,572	11/18/2008	03/25/2037.
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36			2	1FM	205,194	100.693	207,393	205,966	205,061		1,276			6.000	6.104	MON	1,030	12,358	11/13/2009	01/25/2036.
17314Q AD 9	CMLTI 2009-11 2A2 RR MEZ SSNR CSTR 1/36			2	1FM	868,116	91.993	2,348,852	2,553,283	1,007,252		39,163			6.000	20.115	MON	12,766	153,192	11/13/2009	01/25/2036.
17314Q BF 3	CMLTI 2009-11 7A2 SUB SSUP CSTR 10/25/35			2	1FM	6,029,100	104.000	6,333,600	6,090,000	5,900,441		(41,117)			4.708	4.745	MON	23,895	293,881	09/22/2011	10/25/2035.
17315C AP 2	CMLTI 2009-3 5A2 SUB SSNR 6.00 2/25/2037			2	1FM	6,203,125	108.344	6,771,484	6,250,000	6,221,249		2,402			6.000	6.095	MON	31,250	374,973	11/15/2010	02/25/2037.
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37			2	1FM	938,272	102.781	1,001,469	974,370	946,005		10,702			2.407	3.847	MON	1,955	31,445	09/21/2010	06/25/2037.
17315J AP 7	CMLTI 2009-6 7A2 SUB 6.00 8/25/2037			2	1FM	4,321,033	100.190	4,297,015	4,288,866	4,291,278		(6,175)			6.000	5.860	MON	21,444	257,145	09/29/2010	08/25/2037.
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036			2	1FM	361,554	100.250	384,441	383,482	372,845		4,676			2.607	4.030	MON	833	10,015	08/10/2010	07/25/2036.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037			2	1FM	6,643,545	102.000	6,776,416	6,643,545	6,626,056		(3,140)			6.100	6.031	MON	33,771	405,270	04/07/2011	04/25/2037.
17315Q AV 8	CMLTI 2010-4 4A4 MEZ CSTR 10/25/2035 RE			2	1FM	11,262,956	96.710	13,875,675	14,347,715	11,228,918		85,468			6.216	9.251	MON	74,325	914,707	01/30/2012	10/25/2035.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35			2	1FM	6,740,006	98.380	6,884,027	6,997,385	6,799,010		40,006			4.817	5.631	MON	28,088	343,088	08/31/2012	11/25/2035.
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35			2	1FM	1,294,463	82.020	3,901,691	4,757,000	1,557,826		85,900			4.817	21.898	MON	19,095	233,240	08/31/2012	11/25/2035.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37			2	1FM	7,025,080	106.190	7,573,536	7,132,061	7,056,777		15,959			6.000	6.259	MON	35,660	427,924	10/27/2009	05/25/2037.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35			2	1FM	1,174,119	102.240	1,202,297	1,175,956	1,170,770		1,957			5.500	5.591	MON	5,390	64,687	02/18/2010	12/25/2035.
17317E BN 0	CMLTI 2010-7 9A2 SUB SSNR 6.0 10/25/2037			2	1FM	3,554,555	105.063	3,830,261	3,645,698	3,597,716		12,597			6.000	6.501	MON	18,228	218,742	03/23/2011	10/25/2037.
17319A AL 1	CMLTI 2012-2 4A4 MEZ CSTR 03/20/2036 RE			2	1FM	1,043,250	93.500	1,122,000	1,200,000	1,077,005		15,191			2.458	4.554	MON	2,458	29,611	09/07/2012	03/20/2036.
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44			2	1FM	11,541,870	102.393	11,770,262	11,495,171	11,541,250		(3,042)			3.500	3.409	MON	33,528	201,165	06/24/2014	06/25/2044.
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44			2	1FM	3,739,787	102.331	3,849,804	3,762,124	3,723,654		(14,144)			3.500	3.591	MON	10,973	65,837	06/24/2014	06/25/2044.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027			2	1FM	417,770	90.750	379,422	418,096	173,951					7.000	13.158	MON	2,439	29,267	02/02/1996	03/15/2027.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33			2	1FM	4,190,435	104.823	4,352,049	4,151,796	4,170,267		473			5.500	5.457	MON	19,029	228,349	08/31/2012	06/25/2033.
22541S ES 3	HEMT 2004-2 M2 MEZ FLT 08/25/2034			2	1FM	1,617,027	90.000	1,717,197	1,907,997	1,797,488		20,434			1.820	5.673	MON	675	34,916	01/21/2011	08/25/2034.
225458 KQ 0	CSFB 2005-3 3A19 PAC 5.50 7/25/35			2	1FM	518,141	100.750	519,672	515,804	516,799		4,007			5.500	5.495	MON	2,364	28,369	07/07/2005	07/25/2035.
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035			2	1FM	6,406,941	106.438	7,727,352	7,259,990	6,359,021		368,965			5.750	6.685	MON	34,787	417,449	05/17/2012	07/25/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35			2	1FM	566,224	100.000	564,108	564,108	554,088		5,908			5.500	13.896	MON	2,586	31,015	07/05/2005	06/25/2035.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033			2	1FM	709,303	104.814	717,439	684,490	705,224		(1,154)			7.000	6.624	MON	3,993	47,914	11/02/2010	02/25/2033.
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37			2	1FM	1,085,905	100.750	1,147,591	1,139,048	1,110,335		15,481			2.346	4.705	MON	2,227	37,916	03/23/2010	07/27/2037.
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37			2	1FM	694,266	100.190	744,678	743,266	731,666		14,244			2.055	5.091	MON	1,273	15,672	06/25/2012	06/26/2037.
22944J DE 8	CSMC 2010-18R 4A3 SUB SSNR 04/26/38			2	1FM	5,659,031	99.250	5,846,806	5,890,988	5,856,638		85,501			2.475	4.542	MON	12,151	141,632	07/16/2012	04/26/2038.
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43			2	1FM	9,793,901	92.859	10,127,922	10,906,728	9,825,534		93,784			2.130	3.735	MON	19,359	193,594	02/25/2014	02/25/2043.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46			2	1FM	2,099,256	92.970	2,957,089	3,180,691	2,014,140		85,812			0.320	9.379	MON	198	9,833	05/27/2011	04/25/2046.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036			2	1FM	934,574	90.250	1,207,089	1,337,495	1,035,186		65,063			0.301	19.844	MON	190	4,033	03/13/2008	07/15/2036.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36			2	1FM	1,327,552	93.250	1,619,142	1,736,345	1,242,562		74,006			0.330	0.461	MON	111	5,513	05/13/2008	12/25/2046.
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047			2	1FM	3,015,762	99.063	3,084,855	3,114,049	3,070,769		69,183			0.290	2.714	MON	175	8,680	05/03/2013	06/25/2047.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47			2	1FM	2,210,086	87.220	3,109,091	3,564,654	2,147,369		58,969			0.460	7.248	MON	318	17,489	06/29/2011	05/25/2047.
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30			2	1FM	358,481	100.040	370,843	370,694	355,138					7.030	7.452	MON	2,172	20,262	08/31/2012	08/15/2030.
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36			2	1FM	4,403,496	80.550	4,504,147	5,591,740	4,471,846		177,549			0.320	4.995	MON	347	16,069	09/23/2013	12/25/2036.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035			2	1FM	3,399,183	92.500	4,329,424	4,680,458	3,453,414		198,832			0.670	6.305	MON	522	30,651	09/16/2011	02/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035			2	1FM	6,259,154	85.601	7,138,511	8,339,259	5,927,968		195,149			0.470	7.747	MON	653	37,933	01/06/2011	06/25/2035.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36			2	1FM	935,491	77.613	726,063	935,492	614,445		(7,644)			5.431	8.412	MON	4,234	42,102	01/25/2006	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36			2	1FM	668,208	77.613	518,617	668,208	438,889		(5,446)			5.431	8.412	MON	3,024	30,073	01/25/2006	02/25/2036.
251563 FP 2	DMSI 2004-4 7AR3 IO CSTR 06/25/2034			234	4FE	1,447,103	6.250	610,161		45,894		(16,819)			2.050	1,372.902	MON	3,335	230,641	04/25/2008	06/25/2034.
25157F AJ 3	DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE			2	1FM	1,133,149	100.302	1,224,339	1,220,651	1,147,781		22,120			5.254	7.159	MON	5,344	63,893	03/16/2012	06/26/2035.
32027N RU 7	FFML 2005-FF5 M2 MEZ FLT 03/25/2035			2	1FM	1,841,900	91.750	2,073,550	2,260,000	2,141,796		39,249			0.905	3.019	MON	397	20,391	01/18/2011	03/25/2035.
32027N ZL 8	FFML 2006-FFH1 A4 SEQ FLT 01/25/2036			2	1FM	6,154,508	94.594	7,536,284	7,967,000	7,076,738		892,411			0.470	6.068	MON	1,171	36,746	05/01/2012	01/25/2036.
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036			2	1FM	11,242,098	95.000	11,461,816	12,065,069	11,465,415		260,704			0.320	3.048	MON	750	37,213	07/31/2014	07/25/2036.
32051G FM 2	FHAMS 2005-FA1 1A2 SEQ 5.50 03/25/2035			2	1FM	385,626	100.000	392,995	392,995	387,104		2,901			5.500	6.482	MON	1,801	21,615	09/24/2013	03/25/2035.
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35			2	1FM	511,566	84.580	574,041	678,694	506,449		14,136			0.670	4.778	MON	76	4,445	08/15/2012	06/25/2035.
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35			2	1FM	6,228,295	94.250	6,307,770	6,692,594	6,005,291		(147,916)			4.968	3.863	MON	27,706	277,348	02/06/2014	11/25/2035.
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36			2	1FM	940,863	89.750	1,340,357	1,493,433	1,019,308		20,158			2.633	6.557	MON	3,277	38,965	08/12/2008	05/25/2036.
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035			2	1FM	2,922,634	81.750	3,475,277	4,251,104	2,881,660		144,774			0.655	6.855	MON	464	27,839	10/18/2011	04/25/2035.
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37			2	1FM	14,869,923	86.680	19,835,296	22,883,359	14,958,235		627,329			2.392	3.687	MON	45,611	544,340	03/01/2012	11/25/2037.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036			2	1FM	2,939,620	97.500	3,716,213	3,811,500	3,353,278		307,517			0.440	12.089	MON	326	16,419	09/22/2011	02/25/2036.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28			2	6FM	299,379	100.117	290,359	290,020	290,359	(3,511)	(208)			7.170	7.015	MON	1,733	17,110	04/01/2004	12/25/2028.
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033			2	1FM	64,264	98.000	79,973	81,605	75,049		7,725			4.590	15.245	MON	312	3,746	04/17/2008	04/25/2033.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35			2	1FM	1,257,516	102.281	1,353,551	1,323,362	1,303,390		18,271			2.975	4.944	MON	3,281	39,788	05/04/2011	07/25/2035.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37			2	1FM	11,963,248	102.250	12,572,287	12,295,635	12,114,022		168,889			5.978	7.613	MON	61,253	734,733	08/31/2012	01/26/2037.
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034			2	1FM	818,870	102.000	839,774	823,308	819,929		2,275			5.500	5.584	MON	3,773	45,282	10/04/2004	02/25/2034.
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047			2	1FM	1,430,068	64.977	1,410,576	2,170,881	1,406,441		(23,627)			0.240	4.848	MON	101	407	12/10/2014	03/25/2047.
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035			2	1FM	4,969,884	97.469	4,942,970	5,071,310	4,994,029		28,920			1.175	1.921	MON	1,158	59,640	05/17/2013	06/25/2035.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046			2	1FM	5,380,836	96.250	7,323,769	7,609,110	4,540,686		74,355			0.390	7.295	MON	576	28,924	09/05/2012	05/25/2046.
36242D LY 7	GSR 2004-13F 4A2 IO INV 11/25/2034			234	3FE	2,337,483	17.410	1,029,969		286,798		(193,018)			7.531	224.538	MON	7,425	484,982	06/27/2011	11/25/2034.
36242D T6 0	GSMPS 2005-RP2 1AS IO SNR CSTR 03/25/35			234	4FE	15,192,156	13.625	10,815,689		10,282,449		(3,253,577)			4.935	10.726	MON	65,291	4,241,808	11/12/2013	03/25/2035.
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036			2	1FM	9,152,362	69.960	9,279,699	13,264,293	8,158,799		(140,422)			6.119	4.350	MON	67,635	579,729	09/14/2012	07/25/2036.
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046			2	1FM	1,877,065	96.000	2,263,087	2,357,382	1,992,868		136,203			0.360	9.296	MON	165	8,221	04/19/2012	08/25/2046.
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027			2	1FM	1,711,717	96.500	1,782,124	1,846,761	1,735,343		100,636			6.000	6.471	MON	9,234	110,806	09/24/2012	06/25/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36			2	1FM	1,133,256	101.000	1,144,588	1,133,256	659,127		207,643			6.320	10.254	MON	5,968	71,566	06/27/2006	05/25/2036.
393505 HU 9	GT 1995-6 B1 SUB 7.70 9/15/2026			2	4AM	607,562	109.400	659,009	602,385	602,385					7.700	7.825	MON	2,061	46,384	01/27/1999	09/15/2026.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029			2	1FE	43,195	103.760	43,476	41,901	41,901					7.070	6.550	MON	132	2,962	08/29/2002	01/15/2029.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34			2	1FM	1,695,823	94.313	1,607,410	1,704,344	1,690,854		343			5.207	5.318	MON	7,395	88,993	01/28/2005	09/25/2034.
40431H AD 9	HALO 2006-2 1A4 IO INV 12-25-36			234	6FE	1,399,103	17.560	2,616,698		0					5.231		MON	12,990	836,410	03/07/2008	12/25/2036.
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36			2	1FM	258,319	84.031	307,899	366,410	249,481		76,992			0.355	11.550	MON	40	1,280	04/03/2008	07/21/2036.
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034			2	1FM	1,733,706	99.250	2,144,178	2,160,381	1,765,969		52,585			2.179	6.883	MON	3,923	48,843	01/06/2012	06/19/2034.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35			2	1FM	2,455,908	85.781	3,011,118	3,510,231	2,257,708		(37,900)			0.474	9.399	MON	601	16,559	08/31/2012	11/19/2035.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45			2	1FM	1,766,776	92.209	2,309,911	2,505,096	1,809,426		63,837			0.474	11.564	MON	429	11,827	08/31/2012	08/19/2045.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46			2	1FM	498,726	85.000	597,067	702,431	411,986		4,541			0.364	11.054	MON	92	2,533	04/02/2008	09/19/2046.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036			2	1FM	3,592,949	100.420	4,251,003	4,233,224	4,014,531		159,697			0.550	6.179	MON	452	22,959	01/31/2012	01/25/2036.
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037			2	1FM	7,051,338	93.938	11,101,425	11,817,884	9,447,738		1,052,039			0.355	16.108	MON	815	40,728	01/18/2012	07/25/2037.
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037			2	1FM	315,337	73.250	335,978	458,672	67,979		53,150			0.280	95.558	MON	25	1,216	03/05/2008	02/25/2037.
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34			2	1FM	2,918,293	97.074	3,256,198	3,354,360	3,042,897		104,734			0.690	4.841	MON	450	22,953	10/31/2011	07/25/2034.
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034			2	1FM	2,321,789	100.000	2,413,099	2,413,099	2,326,822		4,406			4.636	5.179	MON	9,323	112,218	02/06/2013	09/25/2034.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035			2	1FM	4,704,813	87.120	5,044,786	5,790,591	4,824,459		135,623			0.790	5.372	MON	889	45,466	08/31/2012	04/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035			2	1FM	904,792	35.263	613,574	1,739,985	168,711		152,690			0.800	8.059	MON	271	13,847	05/20/2008	08/25/2035.
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36			2	1FM	87,649	96.000	120,204	125,212	94,656		1,777			0.520	3.084	MON	13	641	12/01/2009	05/25/2036.
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013			2	6*	318,469	34.000	132,858	390,760	0		105,197			0.610	9,999.000	MON	186	7,190	05/21/2008	10/25/2013.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35			2	1FM	313,257	24.500	131,561	536,986	21,993		28,419			5.500	994.479	MON	2,461	29,534	08/19/2008	06/25/2035.
45660N KZ 7	RAST 2002-A14J A10 NAS SSNR 5.75 01/33			2	1FM	1,956,736	105.320	2,035,602	1,932,778	1,951,633		(354)			5.750	5.230	MON	9,261	104,960	02/07/2014	01/25/2033.
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033			2	1FM	266,107	98.750	304,674	308,530	281,418		3,648			5.750	11.488	MON	1,478	17,741	06/03/2008	01/25/2033.
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34			2	1FM	778,091	89.310	847,455	948,892	787,717		20,514			2.519	10.970	MON	1,992	24,026	05/30/2008	10/25/2034.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039			2	6*	241,768	35.000	111,340	318,116	0		227,694			0.470	2.712	MON	29	3,326	05/15/2008	06/25/2039.
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36			2	1FM	3,759,404	81.250	5,096,168	6,272,207	3,908,936		319,447			0.470	7.847	MON	491	28,530	06/01/2012	07/25/2036.
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34			2	1FM	3,764,606	95.870	3,786,626	3,949,751	3,775,229		13,608			2.460	3.394	MON	8,098	40,859	07/08/2014	08/25/2034.
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035			2	1FM	3,970,438	100.250	4,484,917	4,473,733	3,988,699		66,787			2.534	4.665	MON	9,449	118,352	06/05/2012	07/25/2035.
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035			2	1FM	5,884,312	101.250	6,348,708	6,270,329	5,963,431		169,702			0.360	4.219	MON	438	21,928	08/08/2013	05/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35			2	1FM	3,227,440	82.700	2,773,984	3,354,274	2,535,686		(75,092)			6.000	5.079	MON	16,771	201,255	02/07/2008	12/25/2035.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36			2	1FM	916,998	83.270	760,307	913,063	711,119		62,811			2.584	3.340	MON	1,966	23,331	02/07/2006	03/25/2036.
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36			2	1FM	10,244,980	86.750	10,838,439	12,493,878	10,281,915		190,427			2.488	6.254	MON	25,904	313,967	08/20/2013	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36			2	1FM	1,737,515	85.400	1,585,242	1,856,255	1,478,258		98,470			5.750	7.330	MON	8,895	106,735	01/31/2008	03/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36			2	1FM	1,100,552	95.880	1,416,389	1,477,251	1,297,917		297,037			3.049	3.495	MON	3,753	47,835	05/01/2008	11/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36			2	1FM	262,506	36.000	186,697	518,602	0		29,894			0.420	132.980	MON	42	2,238	09/26/2008	05/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36			2	1FM	252,721	85.570	282,845	330,542	233,577		14,702			2.663	3.799	MON	734	8,812	08/31/2012	06/25/2036.
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36			2	1FM	8,473,364	71.000	9,703,368	13,666,716	7,707,363		(358,559)			6.420	5.467	MON	73,117	801,544	08/09/2012	08/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036			2	1FM	3,770,016	94.031	4,473,177	4,757,118	3,984,180		230,142			0.335	7.753	MON	310	16,153	05/11/2011	07/25/2036.
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36			2	1FM	4,945,165	103.110	4,960,983	4,811,350	4,898,968		(35,255)			6.000	5.055	MON	24,057	288,679	08/22/2011	11/26/2036.
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35			2	1FM	460,896	100.750	496,634	492,937	462,246		7,338			2.489	5.162	MON	1,022	12,836	02/09/2012	07/25/2035.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37			2	3FM	114,774	89.990	106,138	117,944	119,063					2.524	5.410	MON	248	3,121	06/23/2008	04/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37			2	1FM	321,037	89.500	342,501	382,682	313,845		(2,600)			7.000	8.689	MON	2,232	26,788	01/03/2012	08/25/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37			2	1FM	14,308,285	94.250	16,752,515	17,774,552	14,843,042		189,136			2.140	3.889	MON	31,701	401,379	08/31/2012	07/27/2037.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036			2	1FM	6,143,445	96.750	6,824,581	7,053,830	6,484,319		114,715			2.663	4.731	MON	15,655	188,052	11/19/2008	06/26/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36			2	1FM	559,034	30.210	1,324,737	4,385,094	536,651		(13,761)			2.663	22.772	MON	9,732	126,967	11/19/2008	06/26/2036.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE			2	1FM	14,428,472	82.330	13,575,955	16,489,682	12,621,695		(244,157)			6.250	7.602	MON	85,884	1,030,598	11/19/2008	08/26/2037.
46632Y AD 6	JPMMT 2008-R3 2A2 MEZ 6.25 08/26/37 RE			2	1FM	1,189,980	15.970	383,919	2,404,000	108,154		(119,732)			6.250	14.487	MON	12,521	162,766	11/19/2008	08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037			2	1FM	62,627	3.180	21,701	682,433	250		14,000			6.250	9,999.000	MON	3,554	35,793	11/19/2008	08/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37			2	1FM	1,673,386	98.460	2,150,232	2,183,864	1,858,460		105,613			2.479	9.644	MON	9,117	50,227	12/18/2008	03/26/2037.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE			2	1FM	1,956,747	96.650	2,438,286	2,522,800	2,522,800		(36,331)			3.657	3.684	MON	15,374	104,612	12/18/2008	11/26/2036.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE			2	1FM	1,137,048	105.790	1,653,448	1,562,953	1,329,562		53,795			8.624	17.032	MON	22,858	125,482	12/18/2008	06/26/2037.
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37			2	1FM	1,309,006	99.750	1,380,288	1,383,748	1,345,850		9,477			1.822	2.221	MON	2,101	23,349	04/29/2014	01/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37			2	1FM	2,096,964	100.500	2,208,802	2,197,813	2,184,226		60,192			2.585	7.010	MON	4,735	73,055	05/01/2013	05/26/2037.
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35			2	1FM	1,638,053	100.460	1,774,218	1,766,094	1,693,750		22,302			2.630	4.148	MON	3,871	49,369	06/11/2009	04/26/2035.
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE			2	1FM	227,506	61.800	1,843,007	2,982,212	137,834		(112,693)			2.630	64.100	MON	6,537	46,837	06/11/2009	04/26/2035.
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037			2	1FM	1,460,553	104.469	1,511,042	1,446,406	1,446,406		(9,894)			6.000	6.076	MON	7,232	85,992	05/09/2014	02/27/2037.
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE			2	1FM	266,768	97.412	279,422	286,847	267,345		924			2.659	4.695	MON	636	1,271	10/20/2014	09/27/2036.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37			2	1FM	2,066,700	100.250	2,231,563	2,225,998	2,161,351		46,514			2.480	4.845	MON	4,600	55,841	08/18/2009	03/27/2037.
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036			2	1FM	1,577,270	101.125	1,627,963	1,609,852	1,592,964		9,927			4.747	5.365	MON	6,368	77,161	01/27/2012	04/20/2036.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35			2	1FM	4,062,059	105.620	4,339,163	4,108,277	4,024,092		(27,177)			5.750	4.655	MON	19,686	236,233	01/05/2010	12/26/2035.
46634D AE 8	JPMRR 2010-1 1A5 MEZ 6.00 2/26/2037			2	1FM	5,779,385	101.820	6,098,000	5,989,000	5,918,598		36,647			6.000	6.779	MON	29,945	359,340	10/06/2010	02/26/2037.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37			2	1FM	8,000,248	106.570	8,525,865	8,000,248	8,000,248		16,374			6.000	6.076	MON	40,001	480,015	02/17/2010	04/26/2037.
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37			2	1FM	2,610,000	84.210	5,052,600	6,000,000	2,808,973		47,077			6.000	17.428	MON	30,000	360,000	02/17/2010	04/26/2037.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036			2	1FM	9,608,965	103.350	9,801,477	9,483,771	9,369,429		(52,088)			6.000	4.345	MON	47,419	568,763	07/08/2010	07/26/2036.
46634F AZ 6	JPMRR 2010-2 3A6 NAS EX 6.00 07/26/2036			2	1FM	1,760,764	102.950	2,018,135	1,960,306	1,812,366		12,734			6.000	7.298	MON	9,802	117,564	07/08/2010	07/26/2036.
46634F BA 0	JPMRR 2010-2 3A7 NAS EX 6.00 7/26/2036			2	1FM	1,595,103	102.850	2,016,799	1,960,913	1,676,407		20,428			6.000	8.397	MON	9,805	117,601	07/08/2010	07/26/2036.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039			2	1FM	5,820,981	103.740	5,630,476	5,427,488	5,453,872		(154,937)			5.650	1.371	MON	25,556	307,792	09/15/2010	03/26/2039.
46635B AD 3	JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039			2	1FM	9,299,963	90.810	12,008,919	13,224,225	9,884,468		238,298			5.650	10.243	MON	62,268	749,943	09/15/2010	03/26/2039.
46635B AJ 0	JPMRR 2010-7 1A9 SEQ SSNR CSTR 3/26/2039			2	1FM	3,994,164	101.440	4,119,478	4,061,000	4,013,539		5,038			5.650	6.135	MON	19,122	230,298	09/15/2010	03/26/2039.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE			2	1FM	12,409,547	98.980	13,225,270	13,361,558	12,605,153		164,849			2.552	4.345	MON	28,412	379,063	01/06/2012	06/26/2035.
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE			2	1FM	6,124,486	99.430	6,547,932	6,585,469	6,263,784		125,070			3.250	5.657	MON	17,836	232,163	01/26/2012	05/26/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47			2	1FM	8,651,996	87.000	8,219,892	9,448,152	7,239,928		(56,899)			6.129	8.541	MON	11,260	664,540	07/24/2008	06/25/2047.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035			2	1FM	10,285,696	103.000	13,823,273	13,420,654	11,182,671		294,199			6.000	10.239	MON	67,103	805,239	08/26/2008	10/25/2035.
472321 AB 4	JMAC 2008-R2 1A2 SUB CSTR 10/25/2035			2	1FM	980,784	56.000	1,205,430	2,152,554	551,520		7,827			6.000	25.932	MON	10,763	129,153	08/26/2008	10/25/2035.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37			2	1FM	3,593,793	98.000	4,075,095	4,158,260	3,858,918		87,833			2.584	5.406	MON	8,954	109,352	08/26/2008	01/25/2037.
472321 AD 0	JMAC 2008-R2 2A2 SUB CSTR 01/25/2037			2	1FM	406,692	70.000	659,488	942,125	249,196		154,647			2.584	9.970	MON	2,029	24,775	08/26/2008	01/25/2037.
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35			2	1FM	551,379	26.000	559,664	2,152,554	50,625					6.000	341.561	MON	10,763	129,153	08/26/2008	10/25/2035.
472321 AH 1	JMAC 2008-R2 2A3 SUB CSTR 01/25/37			2	1FM	264,519	25.000	235,531	942,125	102,469		(1,907)			2.584	24.966	MON	2,029	24,775	08/26/2008	01/25/2037.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039			2	1FM	9,115,096	98.000	10,574,843	10,790,656	9,816,711		236,016			2.184	5.198	MON	19,636	237,807	08/31/2012	01/25/2039.
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39			2	1FM	1,262,231	45.500	1,515,868	3,331,579	589,360		37,407			2.184	23.174	MON	6,328	73,157	08/31/2012	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39			2	5FM	59,985	0.750	2,094	279,260	5,973		(373)			2.184	126.497	MON	532	6,750	08/31/2012	01/25/2039.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37			2	1FM	118,363	3.250	18,529	570,136	49					2.584	9,999.000	MON	1,228	15,219	08/26/2008	01/25/2037.
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036			2	1FM	5,642,450	100.000	6,127,894	6,127,894	5,987,243		28,601			2.809	3.244	MON	14,343	171,037	09/30/2008	03/20/2036.
47232A AB 4	JMAC 2008-R3 1A2 SUB CSTR 3/25/2036			2	1FM	819,686	94.000	1,270,281	1,351,363	834,905		16,464			2.809	6.601	MON	3,163	37,718	09/30/2008	03/20/2036.
47232A AC 2	JMAC 2008-R3 1A3 SUB CSTR 03/20/36			2	1FM	506,761	59.000	797,304	1,351,363	235,306		5,635			2.809	16.683	MON	3,163	37,718	09/30/2008	03/20/2036.
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036			2	1FM	8,113,499	99.750	8,438,674	8,459,823	8,410,576		10,047			2.753	2.944	MON	19,408	233,317	09/30/2008	06/25/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232A AE 8	JMAC 2008-R3 2A2 SUB CSTR 06/25/2036			2	3FM	1,528,539	91.000	1,959,114	2,152,872	2,152,872					2.753	4.237	MON	4,939	59,375	09/30/2008	06/25/2036.
47232A AF 5	JMAC 2008-R3 2A3 SUB CSTR 6/25/2036			2	4FM	1,231,846	84.000	1,808,412	2,152,872	2,152,872					2.753	2.717	MON	9,878	54,436	09/30/2008	06/25/2036.
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037			2	1FM	2,362,673	101.000	2,735,014	2,707,934	2,707,934					2.581	2.507	MON	5,823	71,556	09/30/2008	05/25/2037.
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037			2	1FM	1,167,762	67.000	3,329,363	4,969,199	1,295,166		61,365			2.581	10.107	MON	10,686	131,309	09/30/2008	05/25/2037.
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036			2	1FM	132,934	5.000	31,233	624,655	9,669		(12,443)			2.809	265.545	MON	1,462	17,435	09/30/2008	03/20/2036.
47232C AV 6	JMAC 2009-R1 5A3 SUB CSTR 05/21/2036 RE			2	1FM	3,948,965	101.960	4,274,840	4,192,664	4,069,902		44,474			4.845	6.372	MON	16,928	222,970	02/01/2012	05/21/2036.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36			2	1FM	1,803,784	105.000	1,894,005	1,803,814	1,791,569		3,882			6.500	6.679	MON	19,176	108,086	08/31/2012	09/26/2036.
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36			2	3FM	1,731,926	105.000	1,837,188	1,749,703	1,730,153		330			6.500	6.654	MON	18,417	104,682	08/31/2012	09/26/2036.
47232D AH 5	JMAC 2009-R5 2A3 SUB SSUP CSTR 9/26/36			2	1FM	853,655	101.000	883,600	874,851	700,438		(20,313)			6.500	5.167	MON	9,208	52,341	08/31/2012	09/26/2036.
47232D AJ 1	JMAC 2009-R5 2A4 SUB SSUP CSTR 9/26/36			2	1FM	841,394	62.000	542,408	874,851	513,040		(14,490)			6.500	8.219	MON	9,208	52,341	08/31/2012	09/26/2036.
47232D AK 8	JMAC 2009-R5 2A5 SUB SSUP CSTR 9/26/36			2	1FM	838,386	55.000	481,168	874,851	137,056		(29,254)			6.500	18.215	MON	9,208	52,341	08/31/2012	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36			2	1FM	412,090	41.879	228,915	546,609	43,456	(744)	(42,336)			6.500	104.542	MON	5,921	32,785	08/31/2012	09/26/2036.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47			2	1FM	549,823	100.000	549,823	549,823	549,823		(48)			2.776	2.792	MON	2,563	13,638	03/31/2009	01/26/2047.
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047			2	1FM	1,460,726	104.000	1,576,540	1,515,904	1,466,077		22,550			2.776	4.286	MON	7,010	37,599	03/31/2009	01/26/2047.
47232D AP 7	JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47			2	1FM	646,300	103.000	780,691	757,952	656,621		14,500			2.776	5.459	MON	3,505	18,800	03/31/2009	01/26/2047.
47232D AQ 5	JMAC 2009-R5 3A4 SUB SSUP CSTR 1/26/47			2	1FM	622,142	66.000	500,248	757,951	384,414		28,480			2.776	13.391	MON	3,505	18,800	03/31/2009	01/26/2047.
47232D AR 3	JMAC 2009-R5 3A5 SUB SSUP CSTR 1/26/47			2	1FM	1,099,196	45.000	974,510	2,165,577	124,205		(5,994)			2.776	41.186	MON	10,014	53,713	03/31/2009	01/26/2047.
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47			2	1FM	125,983	28.301	117,988	416,901	1,208		(1,098)			2.776	643.276	MON	1,969	10,339	03/31/2009	01/26/2047.
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36			2	1FM	4,076,111	105.000	4,550,546	4,333,853	4,203,801		72			5.349	7.150	MON	36,124	221,674	08/31/2012	09/26/2036.
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36			2	1FM	1,039,609	69.078	1,501,758	2,174,000	1,159,012		46,710			5.349	16.037	MON	18,042	111,188	08/31/2012	09/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36			2	1FM	374,587	100.000	368,211	368,211	368,211		2,491			5.515	5.882	MON	1,692	18,439	03/31/2009	01/26/2036.
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36			2	1FM	1,226,885	102.500	1,236,150	1,206,000	1,196,975		(6,623)			5.515	3.879	MON	5,543	57,156	03/31/2009	01/26/2036.
47232D AY 8	JMAC 2009-R5 5A3 SUB SSUP CSTR 1/26/36			2	1FM	613,442	94.899	572,239	603,000	594,322		(6,844)			5.515	3.207	MON	2,771	28,578	03/31/2009	01/26/2036.
47232D AZ 5	JMAC 2009-R5 5A4 SUB SSUP CSTR 1/26/36			2	2FM	613,442	74.141	447,069	603,000	590,435		(11,962)			5.515	2.437	MON	2,771	28,578	03/31/2009	01/26/2036.
47232D BA 9	JMAC 2009-R5 5A5 SUB SSUP CSTR 1/26/36			2	4FM	613,442	49.424	298,026	603,000	524,313		(46,589)			5.515		MON	2,771	28,578	03/31/2009	01/26/2036.
47232D BB 7	JMAC 2009-R5 5A6 MEZ SSUP CSTR 1/26/36			2	1FM	2,249,289	29.787	658,601	2,211,000	348,209					5.515	37.675	MON	10,161	104,786	03/31/2009	01/26/2036.
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37			2	1FM	2,280,169	100.000	2,481,204	2,481,204	2,481,204		79,315			6.000	18.829	MON	12,406	148,872	03/31/2009	02/26/2037.
47232D BD 3	JMAC 2009-R5 6A2 SUB SSUP CSTR 2/26/37			2	1FM	1,121,694	99.000	2,284,940	2,308,020	2,011,838		157,896			6.000	21.295	MON	11,540	138,481	03/31/2009	02/26/2037.
47232D BE 1	JMAC 2009-R5 6A3 SUB SSUP CSTR 2/26/37			2	1FM	343,540	87.000	926,758	1,065,239	642,016		86,362			6.000	26.488	MON	5,326	63,914	03/31/2009	02/26/2037.
47232D BF 8	JMAC 2009-R5 6A4 SUB SSUP CSTR 2/26/37			2	1FM	308,046	70.000	869,946	1,242,780	469,819		48,759			6.000	29.191	MON	6,214	74,567	03/31/2009	02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37			2	6FM	161,073	45.259	465,010	1,027,448	244,932					6.000	26.526	MON	5,137	61,647	03/31/2009	02/26/2037.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36			2	1FM	62,300	100.000	62,300	62,300	62,300		2,244			0.510	0.510	MON	5	308	03/31/2009	09/26/2036.
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36			2	1FM	425,852	102.500	436,498	425,852	332,883		17,083			0.510	6.122	MON	36	2,107	03/31/2009	09/26/2036.
47232D BK 7	JMAC 2009-R5 7A3 SUB SSUP CSTR 9/26/36			2	1FM	212,926	62.000	132,014	212,926	10,690		2,996			0.510	50.369	MON	18	1,054	03/31/2009	09/26/2036.
47232D BL 5	JMAC 2009-R5 7A4 SUB SSUP CSTR 9/26/36			2	1FM	83,017	30.000	63,878	212,926	4,539		319			0.510	34.966	MON	18	1,054	03/31/2009	09/26/2036.
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36			2	1FM	24,151	20.000	42,585	212,926	1,782		(508)			0.510	30.622	MON	18	1,054	03/31/2009	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36			2	1FM	16,381	1.865	1,013	54,332	1		(232)			0.510	9,999.000	MON	5	261	03/31/2009	09/26/2036.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37			2	1FM	791,052	103.000	814,783	791,052	779,776		(4,164)			6.500	3.358	MON	4,285	51,377	03/31/2009	07/26/2037.
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37			2	1FM	1,360,597	103.750	1,439,451	1,387,423	1,376,836		1,215			6.500	6.703	MON	7,515	90,107	03/31/2009	07/26/2037.
47232D BR 2	JMAC 2009-R5 8A3 SUB SSUP CSTR 7/26/37			2	1FM	530,243	101.000	700,648	693,711	506,703		18,644			6.500	13.106	MON	3,758	45,053	03/31/2009	07/26/2037.
47232D BS 0	JMAC 2009-R5 8A4 SUB SSUP CSTR 7/26/37			2	1FM	480,069	90.000	624,340	693,711	254,864		11,312			6.500	23.486	MON	3,758	45,053	03/31/2009	07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37			2	1FM	1,360,156	56.434	1,239,536	2,196,445	466,676		(38,499)			6.500	15.303	MON	11,897	142,650	03/31/2009	07/26/2037.
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37			2	1FM	79,234	100.000	85,860	85,860	85,860		33,863			5.500	12.120	MON	1,047	4,427	08/31/2012	06/26/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232D BW 1	JMAC 2009-R5 9A2 SUB SSUP CSTR 6/26/37			2	1FM	599,498	105.000	1,195,453	1,138,527	893,015		97,216			5.500	20.161	MON	5,218	62,619	08/31/2012	06/26/2037.
47232D BX 9	JMAC 2009-R5 9A3 SUB SSUP CSTR 6/26/37			2	1FM	234,641	98.000	557,879	569,264	332,426		31,937			5.500	21.390	MON	2,609	31,309	08/31/2012	06/26/2037.
47232D BY 7	JMAC 2009-R5 9A4 SUB SSUP CSTR 6/26/37			2	1FM	193,901	93.000	529,415	569,263	254,547		19,725			5.500	22.208	MON	2,609	31,309	08/31/2012	06/26/2037.
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37			2	1FM	370,905	79.269	1,212,447	1,529,536	200,995		(4,878)			5.500	22.955	MON	7,010	83,068	08/31/2012	06/26/2037.
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47			2	1FM	830,565	100.000	830,565	830,565	825,180		5,137			2.764	3.542	MON	1,913	23,521	03/31/2009	02/26/2047.
47232D CB 6	JMAC 2009-R5 10A2 SUB SSUP CSTR 2/26/47			2	1FM	801,600	102.500	1,437,201	1,402,147	1,200,900		132,601			2.764	18.284	MON	3,230	39,708	03/31/2009	02/26/2047.
47232D CC 4	JMAC 2009-R5 10A3 SUB SSUP CSTR 2/26/47			2	1FM	238,043	95.000	605,472	637,339	354,904		53,831			2.764	23.110	MON	1,468	18,049	03/31/2009	02/26/2047.
47232D CD 2	JMAC 2009-R5 10A4 SUB SSUP CSTR 2/26/47			2	1FM	208,902	70.000	535,365	764,807	257,900		34,877			2.764	24.810	MON	1,762	21,659	03/31/2009	02/26/2047.
47232D CE 0	JMAC 2009-R5 10A5 SUB SSUP CSTR 2/26/47			2	1FM	635,730	47.684	790,168	1,657,084	174,328		(8,271)			2.764	22.211	MON	3,817	46,928	03/31/2009	02/26/2047.
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47			2	1FM	21,100	15.000	4,251	28,339	1		(34,812)			2.764	9,999.000	MON	65	743	03/31/2009	02/26/2047.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36			2	1FM	934,160	101.000	943,502	934,160	934,160					2.526	2.688	MON	1,966	25,921	03/31/2009	05/21/2036.
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36			2	1FM	1,015,391	97.000	984,929	1,015,391	666,387		21,475			2.526	7.727	MON	2,137	27,950	03/31/2009	05/21/2036.
47232D CJ 9	JMAC 2009-R5 11A3 SUB SSUP CSTR 5/21/36			2	1FM	507,696	70.000	355,387	507,696	222,590		9,002			2.526	10.572	MON	1,069	13,975	03/31/2009	05/21/2036.
47232D CK 6	JMAC 2009-R5 11A4 SUB SSUP CSTR 5/21/36			2	1FM	507,696	55.000	279,233	507,696	143,271		1,795			2.526	11.456	MON	1,069	13,979	03/31/2009	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36			2	1FM	101,411	32.193	106,490	330,787	16,308		(9,192)			2.526	57.023	MON	696	9,232	03/31/2009	05/21/2036.
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36			2	1FM	385,672	102.000	393,385	385,672	386,956		(830)			6.000	6.020	MON	386	23,140	03/31/2009	12/26/2036.
47232D CQ 3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36			2	1FM	284,005	95.000	305,542	321,623	224,853		7,536			6.000	12.468	MON	322	19,297	03/31/2009	12/26/2036.
47232D CR 1	JMAC 2009-R5 12A4 SUB SSUP CSTR 12/26/36			2	1FM	119,146	88.000	283,028	321,623	148,413		6,366			6.000	18.374	MON	322	19,297	03/31/2009	12/26/2036.
47232D CS 9	JMAC 2009-R5 12A5 SUB SSUP CSTR 12/26/36			2	1FM	93,259	75.000	241,217	321,623	97,109		550			6.000	21.386	MON	322	19,297	03/31/2009	12/26/2036.
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36			2	1FM	40,389	67.853	116,857	172,220	43,128		(1,479)			6.000	25.188	MON	172	10,326	03/31/2009	12/26/2036.
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47			2	1FM	911,060	100.000	968,850	968,850	967,453		70			2.357	2.349	MON	1,903	25,796	03/31/2009	04/26/2047.
47232D CW 0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47			2	1FM	460,498	93.000	488,217	524,965	524,357		(61)			2.357	2.343	MON	1,031	16,128	03/31/2009	04/26/2047.
47232D CX 8	JMAC 2009-R5 13A4 SUB SSUP CSTR 4/26/47			2	1FM	645,151	60.000	815,240	1,358,734	266,483		16,581			2.357	19.978	MON	2,668	41,757	03/31/2009	04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47			2	1FM	139,928	34.472	200,681	582,158	20,067		(6,438)			2.357	15.927	MON	1,143	18,444	03/31/2009	04/26/2047.
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37			2	1FM	3,035,991	103.000	3,189,412	3,096,517	3,030,431		13,774			5.500	6.107	MON	14,192	170,308	03/31/2009	06/26/2037.
47232D DA 7	JMAC 2009-R5 14A2 SUB SSUP CSTR 6/26/37			2	1FM	460,938	70.000	711,201	1,016,002	512,504		22,865			5.500	16.151	MON	4,657	55,880	03/31/2009	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37			2	1FM	325,732	48.278	532,416	1,102,810	135,961		(33,339)			5.500	48.989	MON	5,055	58,663	03/31/2009	06/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37			2	1FM	569,723	101.000	575,421	569,723	570,681		31,407			5.500	5.554	MON	2,611	31,335	03/31/2009	08/26/2037.
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37			2	1FM	1,402,222	95.000	1,350,128	1,421,187	1,410,416		1,662			5.500	5.709	MON	6,514	78,165	03/31/2009	08/26/2037.
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37			2	1FM	262,999	88.000	625,323	710,594	446,751		49,542			5.500	21.954	MON	3,257	39,083	03/31/2009	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37			2	1FM	529,505	73.510	1,478,144	2,010,794	705,756		(7,513)			5.500	25.919	MON	9,216	110,581	03/31/2009	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37			2	1FM	10,567,032	100.000	10,633,929	10,633,929	10,530,448		24,049			7.000	7.290	MON	62,031	745,303	08/31/2012	08/26/2037.
47232D DK 5	JMAC 2009-R5 16A2 SUB SSUP CSTR 8/26/37			2	1FM	4,448,798	94.000	5,450,152	5,798,034	5,122,186		162,845			7.000	11.626	MON	33,822	405,285	08/31/2012	08/26/2037.
47232D DL 3	JMAC 2009-R5 16A3 SUB SSUP CSTR 8/26/37			2	1FM	1,782,719	84.000	2,435,175	2,899,018	1,418,175		126,101			7.000	56.071	MON	16,911	202,642	08/31/2012	08/26/2037.
47232D DM 1	JMAC 2009-R5 16A4 SUB SSUP CSTR 8/26/37			2	1FM	1,459,464	74.000	3,003,383	4,058,625	1,407,391		82,168			7.000	28.167	MON	23,675	283,699	08/31/2012	08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37			2	1FM	515,320	57.962	1,082,397	1,867,417	96,036		14,718			7.000		MON	10,893	130,650	08/31/2012	08/26/2037.
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35			2	1FM	2,209,186	100.000	2,209,186	2,209,186	2,209,186		546			2.575	5.179	MON	4,741	57,045	03/31/2009	09/26/2035.
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35			2	1FM	3,562,123	98.220	5,698,046	5,801,309	4,489,509		219,019			2.575	9.072	MON	12,449	149,800	03/31/2009	09/26/2035.
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35			2	1FM	715,787	52.349	1,417,230	2,707,277	570,658		(17,027)			2.575	10.426	MON	5,809	69,906	03/31/2009	09/26/2035.
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37			2	1FM	1,589,171	102.671	1,858,571	1,810,221	1,688,155		53,990			2.699	8.686	MON	4,071	57,788	08/31/2012	04/26/2037.
47232D DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37			2	1FM	762,545	99.372	1,574,320	1,584,277	1,113,344		101,228			2.699	14.464	MON	3,563	50,575	08/31/2012	04/26/2037.
47232D DY 5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37			2	1FM	564,534	91.726	1,453,194	1,584,277	805,338		77,609			2.699	16.840	MON	3,563	50,575	08/31/2012	04/26/2037.
47232D DZ 2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37			2	1FM	1,055,868	74.402	2,946,816	3,960,692	1,104,132		67,462			2.699	17.688	MON	8,908	126,437	08/31/2012	04/26/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37			2	1FM	548,356	54.236	1,562,209	2,880,383	372,776		(39,626)			2.699	19.466	MON	6,478	91,911	08/31/2012	04/26/2037.
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37			2	1FM	6,409	100.000	12,064	12,064	11,980		203			2.486	4.827	MON	25	390	03/31/2009	06/26/2037.
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37			2	1FM	82,437	95.322	193,562	203,062	197,757		(1,214)			2.486	4.186	MON	421	6,560	03/31/2009	06/26/2037.
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37			2	1FM	92,597	87.889	254,956	290,088	260,621		4,078			2.486	6.683	MON	601	9,371	03/31/2009	06/26/2037.
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37			2	1FM	3,401,458	105.000	3,571,530	3,401,458	3,384,785		5,144			2.290	2.597	MON	6,492	79,529	03/31/2009	02/26/2037.
47232D EH 1	JMAC 2009-R5 20A2 SUB SSUP CSTR 2/26/37			2	1FM	1,418,742	94.000	1,588,034	1,689,398	1,158,126		79,754			2.290	10.963	MON	3,224	39,500	03/31/2009	02/26/2037.
47232D EJ 7	JMAC 2009-R5 20A3 SUB SSUP CSTR 2/26/37			2	1FM	341,689	85.000	717,993	844,698	391,298		33,546			2.290	14.747	MON	1,612	19,750	03/31/2009	02/26/2037.
47232D EK 4	JMAC 2009-R5 20A4 SUB SSUP CSTR 2/26/37			2	1FM	544,993	69.000	1,165,685	1,689,398	327,620		28,190			2.290	22.689	MON	3,224	39,500	03/31/2009	02/26/2037.
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37			2	1FM	223,590	55.572	498,148	896,393	28,173		(3,868)			2.290	84.870	MON	1,711	20,956	03/31/2009	02/26/2037.
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37			2	1FM	1,358,978	100.000	1,358,978	1,358,978	1,314,954		134,942			2.100	8.295	MON	2,379	37,298	03/31/2009	05/26/2037.
47232D EQ 1	JMAC 2009-R5 21A2 SUB SSUP CSTR 5/26/37			2	1FM	1,396,462	99.000	2,261,491	2,284,334	1,431,491		327,077			2.100	32.847	MON	3,998	62,693	03/31/2009	05/26/2037.
47232D ER 9	JMAC 2009-R5 21A3 SUB SSUP CSTR 5/26/37			2	1FM	410,324	81.000	925,155	1,142,167	447,284		72,842			2.100	26.260	MON	1,999	31,347	03/31/2009	05/26/2037.
47232D ES 7	JMAC 2009-R5 21A4 SUB SSUP CSTR 5/26/37			2	1FM	332,678	70.000	799,517	1,142,167	323,240		38,262			2.100	23.158	MON	1,999	31,347	03/31/2009	05/26/2037.
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37			2	1FM	331,715	53.823	529,369	983,542	195,881		8,344			2.100	10.781	MON	1,722	26,992	03/31/2009	05/26/2037.
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37			2	1FM	635,172	100.000	661,301	661,301	628,236		52,696			2.564	15.832	MON	1,413	17,397	08/31/2012	08/26/2037.
47232D EV 0	JMAC 2009-R5 22A2 SUB SSUP CSTR 8/26/37			2	1FM	1,281,983	102.000	2,337,624	2,291,788	1,587,063		333,802			2.564	25.996	MON	4,897	60,288	08/31/2012	08/26/2037.
47232D EW 8	JMAC 2009-R5 22A3 SUB SSUP 5.9956 8/37			2	1FM	456,754	90.000	1,031,305	1,145,894	436,739		58,470			2.564	24.095	MON	2,449	30,144	08/31/2012	08/26/2037.
47232D EX 6	JMAC 2009-R5 22A4 SUB SSUP CSTR 8/26/37			2	1FM	732,244	79.000	905,256	1,145,894	292,966		25,980			2.564	21.491	MON	4,407	28,185	08/31/2012	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37			2	1FM	552,912	50.360	387,890	770,236	127,728		(6,464)			2.564	17.384	MON	1,646	20,243	08/31/2012	08/26/2037.
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36			2	1FM	2,217,304	100.000	2,217,304	2,217,304	2,232,977		13,419			2.062	0.355	MON	3,810	47,229	03/31/2009	11/26/2036.
47232D FC 1	JMAC 2009-R5 23A2 SUB SSUP CSTR 11/26/36			2	1FM	3,772,336	99.000	3,734,613	3,772,336	3,115,268		182,374			2.062	8.885	MON	6,482	80,340	03/31/2009	11/26/2036.
47232D FD 9	JMAC 2009-R5 23A3 SUB SSUP CSTR 11/26/36			2	1FM	2,477,484	88.000	3,872,932	4,401,059	2,110,720		177,126			2.062	13.846	MON	7,563	93,730	03/31/2009	11/26/2036.
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36			2	1FM	803,206	69.290	2,028,896	2,928,116	531,382		14,829			2.062	11.635	MON	5,032	62,081	03/31/2009	11/26/2036.
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36			2	1FM	222,140	100.000	222,140	222,140	221,668		303			5.611	5.490	MON	1,039	12,500	03/31/2009	12/26/2036.
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36			2	1FM	475,000	101.500	482,125	475,000	474,175		(297)			5.611	5.542	MON	2,221	26,619	03/31/2009	12/26/2036.
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36			2	1FM	2,850,000	70.000	1,995,000	2,850,000	2,137,617		(31,405)			5.611	6.007	MON	13,325	159,708	03/31/2009	12/26/2036.
47232D FK 3	JMAC 2009-R5 24A5 MEZ SSUP CSTR 12/26/36			2	1FM	991,938	44.283	841,376	1,900,000	2					5.611	9,999.000	MON	8,883	106,474	03/31/2009	12/26/2036.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37			2	1FM	36,807	79.514	149,857	188,468	83,171		11,342			2.486	5.947	MON	390	5,997	03/31/2009	06/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE			2	1FM	16,483,996	99.590	16,866,230	16,935,666	15,481,503		(177,141)			4.085	4.947	MON	57,658	860,217	08/31/2012	11/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37			2	1FM	788,503	104.500	823,986	788,503	781,708		(741)			6.000	5.824	MON	3,943	51,330	03/31/2009	02/26/2037.
47232V AB 8	JMAC 2009-R4 1A2 SUB SSUP 6.00 02/26/37			2	1FM	367,958	103.000	378,997	367,958	367,349		(92)			6.000	6.034	MON	1,840	23,917	03/31/2009	02/26/2037.
47232V AC 6	JMAC 2009-R4 1A3 SUB SSUP 6.00 02/26/37			2	1FM	188,377	73.000	201,457	275,969	56,235		577			6.000	31.980	MON	1,380	17,938	03/31/2009	02/26/2037.
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37			2	1FM	75,917	59.000	162,822	275,969	1					6.000	9,999.000	MON	1,380	17,938	03/31/2009	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37			2	1FM	119,952	33.971	51,861	152,661	1					6.000	9,999.000	MON	763	9,953	03/31/2009	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37			2	1FM	1,111,103	103.000	1,145,530	1,112,165	1,103,933		(1,394)			5.750	5.498	MON	6,527	68,199	08/31/2012	02/26/2037.
47232V AG 7	JMAC 2009-R4 2A2 SUB SSUP 5.75 02/26/37			2	1FM	486,163	103.500	537,229	519,062	489,445		1,695			5.750	6.528	MON	3,040	31,780	08/31/2012	02/26/2037.
47232V AH 5	JMAC 2009-R4 2A3 SUB SSUP 5.75 02/26/37			2	1FM	348,308	79.000	307,545	389,297	345,281		(991)			5.750	6.253	MON	2,280	23,835	08/31/2012	02/26/2037.
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37			2	1FM	330,323	43.000	167,398	389,297	55,041		(6,759)			5.750	28.024	MON	2,280	23,835	08/31/2012	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37			2	6FM	94,091	40.410	87,204	215,800	30,780		(1,289)			5.750	94.584	MON	1,272	13,253	08/31/2012	02/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37			2	1FM	1,619,223	106.000	1,716,377	1,619,223	1,590,727		(5,893)			6.250	5.871	MON	8,433	109,723	03/31/2009	07/26/2037.
47232V AM 4	JMAC 2009-R4 3A2 SUB SSUP 6.25 07/26/37			2	1FM	689,661	103.000	710,351	689,661	524,358		(7,733)			6.250	6.747	MON	3,592	46,696	03/31/2009	07/26/2037.
47232V AN 2	JMAC 2009-R4 3A3 SUB SSUP 6.25 07/26/37			2	1FM	313,483	74.000	231,977	313,483	52,062		(11,199)			6.250	14.499	MON	1,633	21,225	03/31/2009	07/26/2037.
47232V AP 7	JMAC 2009-R4 3A4 SUB SSUP 6.25 07/26/37			2	1FM	313,482	55.000	172,415	313,482	12,823		(15,613)			6.250	15.895	MON	1,633	21,225	03/31/2009	07/26/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37			2	1FM	120,402	35.450	62,080	175,119	1		(17,746)			6.250	9,999.000	MON	912	11,887	03/31/2009	07/26/2037.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36			2	1FM	1,289,074	105.000	1,425,912	1,358,012	1,266,721		2,496			6.000	6.235	MON	6,790	88,527	03/31/2009	09/26/2036.
47232V AS 1	JMAC 2009-R4 4A2 SUB SSUP 6.00 09/26/36			2	1FM	274,118	103.000	618,000	600,000	303,299		2,511			6.000	8.079	MON	3,000	39,000	03/31/2009	09/26/2036.
47232V AT 9	JMAC 2009-R4 4A3 SUB SSUP 6.00 09/26/36			2	1FM	95,925	96.000	288,000	300,000	103,082		1,730			6.000	19.862	MON	1,500	19,500	03/31/2009	09/26/2036.
47232V AU 6	JMAC 2009-R4 4A4 SUB SSUP 6.00 09/26/36			2	1FM	142,465	50.000	390,000	780,000	134,783		(674)			6.000	35.725	MON	3,900	50,700	03/31/2009	09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36			2	6FM	101,706	32.456	56,469	173,990	50,167		(10,616)			6.000	21.732	MON	870	11,395	03/31/2009	09/26/2036.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35			2	1FM	1,961,176	100.504	2,153,147	2,142,342	2,009,686		38,176			2.240	5.736	MON	3,999	51,944	03/31/2009	09/26/2035.
47232V AX 0	JMAC 2009-R4 5A2 SUB SSUP CSTR 09/26/35			2	1FM	398,489	94.120	923,525	981,221	508,989		32,039			2.240	11.468	MON	1,832	23,790	03/31/2009	09/26/2035.
47232V AY 8	JMAC 2009-R4 5A3 SUB SSUP CSTR 09/26/35			2	1FM	85,017	65.000	212,598	327,074	36,997		(7,492)			2.240	1.420	MON	611	7,930	03/31/2009	09/26/2035.
47232V AZ 5	JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35			2	1FM	195,846	46.000	150,454	327,074	24,166		(612)			2.240	32.300	MON	611	7,930	03/31/2009	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35			2	1FM	173,664	27.134	60,334	222,356	10,481		(164)			2.240	54.471	MON	415	5,393	03/31/2009	09/26/2035.
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35			2	1FM	3,200,674	100.750	3,744,929	3,717,051	3,309,522		141,072			0.570	5.461	MON	1,764	22,393	03/31/2009	09/26/2035.
47232V BC 5	JMAC 2009-R4 6A2 SUB SSUP FLT 09/26/35			2	1FM	588,805	60.000	1,161,429	1,935,715	603,641		70,571			0.570	15.208	MON	919	11,653	03/31/2009	09/26/2035.
47232V BD 3	JMAC 2009-R4 6A3 SUB SSUP FLT 09/26/35			2	1FM	122,112	36.000	232,286	645,238	57,308		7,140			0.570	22.246	MON	306	3,884	03/31/2009	09/26/2035.
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35			2	1FM	103,984	14.965	158,499	1,059,139	55,359		16,302			0.570	16.338	MON	503	6,376	03/31/2009	09/26/2035.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36			2	1FM	1,008,610	103.000	1,038,868	1,008,610	1,002,189		1,526			5.500	5.641	MON	4,623	60,162	03/31/2009	11/26/2036.
47232V BN 1	JMAC 2009-R4 8A2 SUB SSUP 5.50 11/26/36			2	2FM	465,655	103.000	479,625	465,655	464,898		(105)			5.500	5.527	MON	2,134	27,745	03/31/2009	11/26/2036.
47232V BP 6	JMAC 2009-R4 8A3 SUB SSUP 5.50 11/26/36			2	4FM	232,827	90.000	209,544	232,827	232,593		(22)			5.500	5.538	MON	1,067	13,873	03/31/2009	11/26/2036.
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36			2	1FM	389,577	60.864	492,333	808,909	99,994		(15,836)			5.500	47.857	MON	3,708	48,118	03/31/2009	11/26/2036.
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37			2	1FM	1,631,283	100.000	1,888,092	1,888,092	1,888,092					3.157	19.060	MON	4,968	71,232	03/31/2009	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37			2	1FM	1,041,414	94.556	3,213,881	3,398,927	3,353,158		392,238			3.157	3.222	MON	8,943	127,159	03/31/2009	11/26/2037.
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36			2	1FM	573,178	106.500	610,434	573,178	573,178		2,307			6.000	5.951	MON	2,866	37,223	03/31/2009	07/26/2036.
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36			2	3FM	422,095	104.500	441,089	422,095	420,596		(214)			6.000	5.993	MON	2,110	27,378	03/31/2009	07/26/2036.
47232V CC 4	JMAC 2009-R4 10A4 SUB SSUP 6.00 07/26/36			2	1FM	422,095	75.000	316,571	422,095	262,231		8,703			6.000	13.493	MON	2,110	27,378	03/31/2009	07/26/2036.
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36			2	1FM	326,150	57.000	240,594	422,095	41,869		17			6.000	65.606	MON	2,110	27,378	03/31/2009	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36			2	1FM	34,377	49.926	93,102	186,479	18,992		(5,010)			6.000	66.633	MON	932	12,144	03/31/2009	07/26/2036.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37			2	1FM	166,886	100.000	166,886	166,886	166,886					5.837	5.908	MON	812	8,422	03/31/2009	04/26/2037.
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37			2	1FM	672,714	90.000	605,443	672,714	665,093		868			5.837	6.204	MON	3,272	30,506	03/31/2009	04/26/2037.
47232V CH 3	JMAC 2009-R4 11A3 SUB SSUP 5.8368 04/37			2	1FM	336,357	80.800	271,776	336,357	284,231		1,202			5.837	6.199	MON	1,636	15,253	03/31/2009	04/26/2037.
47232V CJ 9	JMAC 2009-R4 11A4 SUB SSUP 5.8368 04/37			2	1FM	336,357	66.420	223,408	336,357	192,208		1,137			5.837	9.181	MON	1,636	15,253	03/31/2009	04/26/2037.
47232V CK 6	JMAC 2009-R4 11A5 SUB SSUP 5.8368 04/37			2	1FM	336,356	45.600	153,378	336,356	61,125		(4,713)			5.837	18.432	MON	1,636	15,253	03/31/2009	04/26/2037.
47232V CL 4	JMAC 2009-R4 11A6 MEZ SSUP 5.8368 04/37			2	1FM	841,481	26.165	366,695	1,401,487	85,662		(8,540)			5.837	70.764	MON	6,817	63,553	03/31/2009	04/26/2037.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35			2	1FM	4,691,685	101.000	4,746,196	4,699,204	4,683,707		2,012			5.500	5.545	MON	23,524	278,239	08/31/2012	11/26/2035.
47232V CN 0	JMAC 2009-R4 12A2 SUB SSUP 5.50 11/26/35			2	1FM	1,029,009	86.000	946,000	1,100,000	509,884		16,383			5.500	15.724	MON	5,500	65,083	08/31/2012	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35			2	1FM	925,929	46.385	466,768	1,006,281	71,725		(22,687)			5.500	90.791	MON	5,041	59,545	08/31/2012	11/26/2035.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36			2	1FM	1,356,484	104.000	1,429,934	1,374,937	1,362,266		6,420			5.850	6.184	MON	9,042	85,150	08/31/2012	05/26/2036.
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36			2	1FM	838,661	103.000	984,169	955,504	863,682		7,348			5.850	7.464	MON	6,160	59,045	08/31/2012	05/26/2036.
47232V CS 9	JMAC 2009-R4 13A3 SUB SSUP 5.85 05/26/36			2	1FM	385,690	79.000	377,424	477,752	242,710		(6,041)			5.850	9.002	MON	3,080	29,527	08/31/2012	05/26/2036.
47232V CT 7	JMAC 2009-R4 13A4 SUB SSUP 5.85 05/26/36			2	1FM	366,137	65.000	310,539	477,752	88,612		(3,669)			5.850	13.451	MON	3,080	29,527	08/31/2012	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36			2	1FM	191,212	54.068	163,758	302,873	28,242		(7,947)			5.850	33.642	MON	1,959	18,686	08/31/2012	05/26/2036.
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36			2	2FM	8,464,733	99.000	8,616,236	8,703,268	8,568,203		45,393			6.500	7.106	MON	47,143	613,919	03/31/2009	11/26/2036.
47232V CY 6	JMAC 2009-R4 14A2 SUB SSUP 6.50 11/26/36			2	1FM	1,598,577	84.060	2,489,967	2,962,131	1,804,843		92,086			6.500	16.657	MON	16,045	208,583	03/31/2009	11/26/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232V CZ 3	JMAC 2009-R4 14A3 SUB SSUP 6.50 11/26/36			2	1FM	579,968	77.440	1,146,938	1,481,066	398,229		(820)			6.500	24.731	MON	8,022	104,292	03/31/2009	11/26/2036.
47232V DA 7	JMAC 2009-R4 14A4 SUB SSUP 6.50 11/26/36			2	1FM	457,713	64.170	950,399	1,481,065	263,990		(8,302)			6.500	34.146	MON	8,022	104,292	03/31/2009	11/26/2036.
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36			2	1FM	339,303	32.525	379,453	1,166,647	195,026		(34,382)			6.500	42.185	MON	(2,146)	76,050	03/31/2009	11/26/2036.
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35			2	1FM	4,527,459	102.750	4,678,283	4,553,073	4,526,268		2,936			5.250	5.341	MON	23,989	258,686	08/31/2012	09/26/2035.
47232V DD 1	JMAC 2009-R4 15A2 SUB SSUP 5.25 09/26/35			2	1FM	888,888	75.000	744,750	993,000	750,989		(12,877)			5.250	5.225	MON	5,219	56,345	08/31/2012	09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35			2	1FM	504,628	39.018	306,069	784,426	68,133		(15,756)			5.250	59.515	MON	3,432	45,201	08/31/2012	09/26/2035.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36			2	1FM	661,696	104.000	715,501	687,981	681,144		14,342			6.000	9.081	MON	4,223	43,937	08/31/2012	04/26/2036.
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36			2	1FM	635,302	101.000	1,035,532	1,025,279	858,524		83,613			6.000	18.671	MON	10,253	62,682	08/31/2012	04/26/2036.
47232V DK 5	JMAC 2009-R4 16A3 SUB SSUP 6.00 04/26/36			2	1FM	222,345	85.000	435,744	512,640	295,464		31,469			6.000	23.466	MON	2,563	33,322	08/31/2012	04/26/2036.
47232V DL 3	JMAC 2009-R4 16A4 SUB SSUP 6.00 04/26/36			2	1FM	165,313	67.000	343,468	512,639	150,231		(991)			6.000	20.367	MON	3,146	33,321	08/31/2012	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36			2	1FM	168,662	42.382	323,221	762,645	184,704		(3,407)			6.000	38.745	MON	3,813	50,477	08/31/2012	04/26/2036.
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36			2	1FM	3,397,760	101.750	3,457,220	3,397,760	3,258,221		(113,067)			5.750	0.708	MON	16,281	211,699	03/31/2009	02/26/2036.
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36			2	1FM	6,350,400	91.000	5,778,864	6,350,400	5,989,739		50,536			5.750	7.046	MON	30,429	395,577	03/31/2009	02/26/2036.
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36			2	1FM	2,017,300	70.515	1,674,596	2,374,819	216,687		(22,058)			5.750	71.894	MON	11,379	139,676	03/31/2009	02/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36			2	2FM	2,197,088	103.000	2,263,001	2,197,088	2,214,157		(3,400)			6.000	5.671	MON	10,985	143,052	03/31/2009	04/26/2036.
47232V DS 8	JMAC 2009-R4 18A2 SUB SSUP 6.00 04/26/36			2	1FM	582,060	76.000	469,521	617,791	424,695		3,017			6.000	9.609	MON	3,089	40,152	03/31/2009	04/26/2036.
47232V DT 6	JMAC 2009-R4 18A3 SUB SSUP 6.00 04/26/36			2	1FM	308,895	67.000	206,960	308,895	6,934		(185)			6.000	361.887	MON	1,544	20,076	03/31/2009	04/26/2036.
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36			2	1FM	85,232	58.150	179,622	308,895	5,225		(232)			6.000	516.123	MON	1,544	20,076	03/31/2009	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36			2	1FM	140,910	27.093	85,432	315,327	3,597		(2,801)			6.000	1,571.206	MON	1,577	20,523	03/31/2009	04/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36			2	1FM	482,357	101.000	487,866	483,036	481,584					6.000	4.983	MON	2,860	31,086	08/31/2012	07/26/2036.
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36			2	1FM	879,280	88.000	954,699	1,084,885	938,561		10,082			6.000	11.139	MON	6,413	69,505	08/31/2012	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36			2	6FM	238,694	45.871	128,755	280,691	99,122	(3,441)	(1,888)			6.000	17.012	MON	1,660	18,083	08/31/2012	07/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36			2	1FM	2,076,836	103.500	2,149,525	2,076,836	2,050,933		(5,626)			6.000	5.681	MON	10,384	135,169	03/31/2009	03/26/2036.
47232V EA 6	JMAC 2009-R4 20A2 SUB SSUP 6.00 03/26/36			2	1FM	1,739,032	82.000	1,503,302	1,833,295	1,317,701					6.000	8.494	MON	9,166	119,164	03/31/2009	03/26/2036.
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36			2	1FM	197,836	45.085	345,447	766,213	2					6.000	9,999.000	MON	3,831	49,869	03/31/2009	03/26/2036.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37			2	1FM	320,951	104.000	331,120	318,385	310,056		(2,056)			6.000	4.949	MON	1,592	20,754	03/31/2009	03/26/2037.
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37			2	1FM	564,187	104.000	582,063	559,676	558,885		(54)			6.000	6.044	MON	2,798	36,375	03/31/2009	03/26/2037.
47232V EE 8	JMAC 2009-R4 21A3 SUB SSUP 6.00 03/26/37			2	1FM	282,093	104.500	292,431	279,838	279,506		(57)			6.000	6.038	MON	1,399	18,187	03/31/2009	03/26/2037.
47232V EF 5	JMAC 2009-R4 21A4 SUB SSUP 6.00 03/26/37			2	4FM	282,093	80.000	223,870	279,838	279,594		(47)			6.000	6.040	MON	1,399	18,187	03/31/2009	03/26/2037.
47232V EG 3	JMAC 2009-R4 21A5 SUB SSUP 6.00 03/26/37			2	1FM	282,093	60.000	167,903	279,838	37,468		(3,531)			6.000	35.037	MON	1,399	18,187	03/31/2009	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37			2	1FM	416,105	38.799	160,154	412,779	12,272		(7,887)			6.000	308.250	MON	2,064	26,858	03/31/2009	03/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37			2	1FM	103,887	101.000	103,378	102,354	99,854		(681)			5.750	9.936	MON	490	6,391	03/31/2009	04/26/2037.
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37			2	1FM	414,684	95.000	388,136	408,564	407,661		(217)			5.750	5.754	MON	1,958	25,450	03/31/2009	04/26/2037.
47232V EL 2	JMAC 2009-R4 22A3 SUB SSUP 5.75 4/26/37			2	1FM	207,342	90.000	183,854	204,282	167,112		2,997			5.750	9.034	MON	979	12,725	03/31/2009	04/26/2037.
47232V EM 0	JMAC 2009-R4 22A4 SUB SSUP 5.75 04/26/37			2	1FM	207,342	70.000	142,997	204,282	20,229		(45)			5.750	62.576	MON	979	12,725	03/31/2009	04/26/2037.
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37			2	1FM	207,341	45.000	91,926	204,281	8,226		(1,301)			5.750	133.764	MON	979	12,725	03/31/2009	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37			2	1FM	29,677	31.561	9,228	29,239	165		(1,005)			5.750	7,751.999	MON	140	1,827	03/31/2009	04/26/2037.
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36			2	1FM	495,806	100.250	497,460	496,220	494,024					5.750	5.846	MON	2,571	30,807	08/31/2012	01/26/2036.
47232V ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36			2	1FM	1,312,002	104.000	1,369,930	1,317,240	1,312,230		228			5.750	6.050	MON	6,743	81,622	08/31/2012	01/26/2036.
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36			2	1FM	1,309,879	104.000	1,369,930	1,317,240	1,309,557		632			5.750	5.882	MON	6,743	81,622	08/31/2012	01/26/2036.
47232V EU 2	JMAC 2009-R4 23A5 SUB SSUP 5.75 1/26/36			2	1FM	1,294,792	101.250	1,333,706	1,317,240	1,297,847		1,819			5.750	6.037	MON	6,743	81,622	08/31/2012	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36			2	1FM	3,346,003	69.330	2,439,150	3,518,168	1,496,221		(36,619)			5.750	13.907	MON	18,015	218,206	08/31/2012	01/26/2036.
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36			2	1FM	596,345	106.000	632,126	596,345	596,345		(78)			5.500	5.547	MON	2,733	35,532	03/31/2009	02/26/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36			2	1FM	324,773	103.000	334,516	324,773	323,776		(59)			5.500	5.540	MON	1,489	19,351	03/31/2009	02/26/2036.
47232V EZ 1	JMAC 2009-R4 24A4 SUB SSUP 5.50 02/26/36			2	1FM	324,773	95.000	308,534	324,773	324,033		(69)			5.500	5.533	MON	1,489	19,351	03/31/2009	02/26/2036.
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36			2	1FM	811,932	62.000	503,398	811,932	373,072		(11,450)			5.500	8.841	MON	3,721	48,378	03/31/2009	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36			2	1FM	12,766	36.497	34,284	93,937	856		(3,546)			5.500	2,107.531	MON	431	5,488	03/31/2009	02/26/2036.
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36			2	1FM	497,738	93.000	476,172	512,013	445,174		(9,299)			5.250	7.336	MON	2,240	29,122	03/31/2009	01/26/2036.
47232V FG 2	JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36			2	1FM	627,096	101.000	633,367	627,096	627,096		(594,434)			5.750	5.750	MON	3,005	39,075	03/31/2009	01/26/2036.
47232V FH 0	JMAC 2009-R4 26A3 SUB SSUP 5.75 01/26/36			2	1FM	4,000,000	103.250	4,130,000	4,000,000	3,992,651		(2,796)			5.750	5.727	MON	19,167	249,141	03/31/2009	01/26/2036.
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36			2	1FM	1,208,103	62.329	757,069	1,214,635	242,192		(15,023)			5.750	30.626	MON	5,820	75,305	03/31/2009	01/26/2036.
47232V FM 9	JMAC 2009-R4 27A3 SUB SSUP CSTR 06/36			2	1FM	90,482	100.500	255,136	253,866	238,698		63,132			4.916	32.869	MON	1,374	13,193	08/31/2012	06/26/2036.
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36			2	1FM	271,475	98.302	975,018	991,859	807,535		172,010			4.916	36.043	MON	4,528	51,499	08/31/2012	06/26/2036.
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36			2	1FM	11,283,671	99.185	17,274,568	17,416,555	14,780,091		548,789			5.950	8.847	MON	86,357	910,411	03/31/2009	11/26/2036.
47232V FS 6	JMAC 2009-R4 28A2 SUB SSUP 5.95 11/26/36			2	1FM	3,055,466	85.166	6,302,282	7,400,000	3,083,596		92,551			5.950	13.035	MON	36,692	367,600	03/31/2009	11/26/2036.
47232V FT 4	JMAC 2009-R4 28A3 MEZ SSUP 5.95 11/26/36			2	1FM	1,357,506	61.245	4,532,094	7,400,000	1,145,932		1,761			5.950	25.846	MON	36,692	367,600	03/31/2009	11/26/2036.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47			2	1FM	673,252	99.000	666,519	673,252	673,252					0.853	0.855	MON	479	6,340	03/31/2009	01/26/2047.
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47			2	1FM	2,180,280	96.000	2,719,931	2,833,261	1,726,429		161,359			0.853	11.567	MON	2,014	26,584	03/31/2009	01/26/2047.
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37			2	1FM	1,629,497	105.000	1,710,972	1,629,497	1,554,768		31,896			2.346	6.477	MON	3,186	60,486	03/31/2009	07/26/2037.
47232V FX 5	JMAC 2009-R4 30A2 SUB SSUP CSTR 07/37			2	1FM	1,023,626	103.000	1,054,335	1,023,626	644,646		67,481			2.346	16.917	MON	2,002	37,883	03/31/2009	07/26/2037.
47232V FY 3	JMAC 2009-R4 30A3 SUB SSUP CSTR 07/37			2	1FM	240,931	95.000	486,222	511,813	230,195		22,720			2.346	18.423	MON	1,001	18,941	03/31/2009	07/26/2037.
47232V FZ 0	JMAC 2009-R4 30A4 SUB SSUP CSTR 07/37			2	1FM	331,717	75.000	767,720	1,023,626	251,099		18,554			2.346	21.864	MON	2,002	37,883	03/31/2009	07/26/2037.
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37			2	1FM	205,043	55.376	479,957	866,725	35,714		(10,045)			2.346	64.143	MON	1,695	32,111	03/31/2009	07/26/2037.
47232V GD 8	JMAC 2009-R4 31A3 SUB SSUP 5.75 2/26/36			2	1FM	298,915	100.500	300,409	298,915	298,915					5.750	5.619	MON	1,432	18,624	03/31/2009	02/26/2036.
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36			2	1FM	546,572	100.500	549,305	546,572	544,811		(280)			5.750	5.710	MON	2,619	34,043	03/31/2009	02/26/2036.
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36			2	1FM	760,329	90.000	737,872	819,858	576,853		(764)			5.750	8.123	MON	3,928	51,064	03/31/2009	02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36			2	1FM	237,437	62.635	191,915	306,402	73,358		(9,903)			5.750	25.251	MON	1,468	19,090	03/31/2009	02/26/2036.
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36			2	4FM	2,501,571	97.500	2,471,521	2,534,894	2,534,894		34,215			6.500	28.677	MON	15,263	172,167	08/31/2012	03/26/2036.
47232V GK 2	JMAC 2009-R4 32A3 SUB SSUP 6.50 3/26/36			2	1FM	856,052	82.000	1,059,124	1,291,615	776,618		55,489			6.500	19.331	MON	7,769	87,724	08/31/2012	03/26/2036.
47232V GL 0	JMAC 2009-R4 32A4 SUB SSUP 6.50 3/26/36			2	1FM	413,350	55.000	710,388	1,291,615	436,436		(2,073)			6.500	19.202	MON	7,769	87,724	08/31/2012	03/26/2036.
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36			2	1FM	323,287	41.000	529,562	1,291,615	201,268		(16,433)			6.500	33.515	MON	7,769	87,724	08/31/2012	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36			2	6FM	59,019	8.953	24,467	273,275	31,150	(18,113)	(14,669)			6.500	99.956	MON	1,659	18,671	08/31/2012	03/26/2036.
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47			2	1FM	131,081	52.084	983,787	1,888,841	13,921		(887)			0.853	117.878	MON	1,343	17,706	03/31/2009	01/26/2047.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37			2	1FM	1,865,899	99.750	2,017,598	2,022,654	1,941,941		31,275			2.353	4.078	MON	3,967	48,594	08/21/2009	03/26/2037.
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46			2	1FM	200,913	101.250	220,092	217,375	210,860		3,989			2.239	4.616	MON	406	5,506	04/26/2011	08/26/2046.
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36			2	1FM	6,975,903	104.000	7,718,020	7,421,173	7,307,978		74,814			6.000	7.530	MON	37,106	483,612	08/10/2009	09/26/2036.
47233D AB 7	JMAC 2009-R11 1A2 MEZ 6.00 9/26/36			2	1FM	792,221	92.500	3,618,785	3,912,200	1,616,537		287,781			6.000	38.322	MON	19,561	254,293	08/10/2009	09/26/2036.
47233H AD 4	JMAC 2010-R2 1A3 SUB SSNR 6.0 05/26/2036			2	1FM	2,466,770	97.980	2,655,979	2,710,736	2,522,602		17,378			6.000	7.238	MON	27,107	149,090	06/27/2011	05/26/2036.
493915 AD 4	KPAC B A2 IO 9.500 04/22/2018'			234	6Z	190,930	7.125	885		0					9.500		MON	202	1,584	05/29/2001	04/22/2018.
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24			2	6*	106,667	86.663	96,828	111,729	96,828	(267)						MON			01/03/2002	07/26/2024.
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035			2	1FM	13,333,644	96.000	13,603,771	14,170,595	13,166,044		(70,164)			5.500	5.942	MON	64,949	779,383	11/01/2013	11/25/2035.
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035			2	1FM	1,074,222	87.000	1,286,848	1,479,136	1,091,595		70,597			5.500	7.569	MON	6,779	81,352	07/23/2008	12/25/2035.
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035			2	1FM	667,064	102.044	768,070	752,682	732,676		21,112			5.804	9.591	MON	3,640	50,101	04/14/2008	09/25/2035.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035			2	1FM	4,148,844	89.125	5,041,700	5,656,887	4,371,754		181,059			0.440	5.784	MON	483	24,359	08/31/2012	12/25/2035.
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036			2	1FM	4,917,668	93.039	5,056,460	5,434,803	4,933,331		44,452			0.320	3.163	MON	338	5,649	08/25/2014	12/25/2036.
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036			2	1FM	2,967,678	75.469	3,796,068	5,029,987	3,151,977		198,765			0.340	0.542	MON	332	16,570	10/03/2012	10/25/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037			2	1FM	1,195,758	61.750	1,135,970	1,839,627	1,112,007		(2,339)			4.891	8.229	MON	7,498	84,383	08/11/2008	01/25/2037.
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037			23	1FM	651,436	49.000	1,046,570	2,135,856	272,557							MON			02/28/2012	05/25/2037.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047			2	1FM	6,993,356	102.625	8,136,094	7,927,985	7,122,519		166,579			5.606	10.127	MON	37,035	439,493	08/31/2012	07/25/2047.
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034			2	1FM	934,587	95.761	914,636	955,120	906,180		748			0.995	2.439	MON	185	9,433	02/19/2014	02/25/2034.
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34			2	1FM	3,878,932	103.000	4,005,313	3,888,653	3,875,411		4,128			5.500	5.551	MON	17,823	213,794	01/26/2004	02/25/2034.
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033			23	1FM	562,627	119.495	720,495	602,949	448,544		33,330			15.992	39.390	MON	1,607	96,650	07/08/2003	09/25/2033.
55265K VR 7	MASTR 2003-4 6A6 IO INV 5/25/2033			234	1FE	609,375	0.028	0		0					7.731		MON	1	919	04/29/2003	05/25/2033.
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018			2	1FM	431,681	102.000	455,989	447,048	440,824		3,329			5.000	5.700	MON	1,863	22,323	07/12/2007	06/25/2018.
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033			2	1FM	291,799	101.625	291,889	287,222	284,140		550			5.000	5.148	MON	1,197	14,361	06/16/2003	07/25/2033.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36			2	1FM	6,710,378	92.930	6,890,557	7,414,782	6,416,512		31,900			6.000	6.660	MON	37,074	444,887	08/12/2011	06/25/2036.
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033			2	1FM	9,919,314	103.656	10,031,208	9,677,379	9,866,088		100,782			5.531	5.028	MON	44,606	536,320	07/24/2013	11/25/2033.
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36			2	1FM	876,759	90.000	980,279	1,089,198	674,754		71,551			2.740	4.464	MON	2,487	30,443	07/22/2008	11/25/2036.
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033			2	1FM	1,320,622	103.550	1,321,642	1,276,333	1,297,473		(13,749)			5.750	4.311	MON	6,116	73,389	08/31/2012	11/25/2033.
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035			2	1FM	4,908,227	93.750	5,535,594	5,904,634	5,056,070		178,828			0.570	5.800	MON	560	32,763	07/09/2012	03/25/2035.
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020			2	3FM	2,780,217	97.625	2,771,346	2,838,767	2,771,136		1,966			5.500	6.018	MON	13,011	156,119	08/06/2013	11/25/2020.
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035			2	1FM	13,115,707	99.719	13,434,110	13,472,000	13,058,437		(51,741)			5.648	4.389	MON	63,408	570,628	11/20/2014	11/25/2035.
57643L LZ 7	MABS 2005-FRE1 A5 SEQ FLT 10/25/2035			2	1FM	8,612,500	98.620	9,862,000	10,000,000	10,000,000					0.520	0.601	MON	1,010	51,193	04/27/2011	10/25/2035.
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36			2	1FM	2,488,718	100.500	2,561,189	2,548,447	2,363,849		1,706,542			5.750	6.242	MON	12,211	146,495	08/31/2012	05/25/2036.
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037			2	1FM	26,372,233	90.469	27,209,237	30,075,824	26,982,617		1,805,627			0.480	4.691	MON	2,804	141,604	01/16/2014	09/25/2037.
589929 PL 6	GNABS 1998-GN1 M28.02 02/25/27			2	1FM	37,292	99.926	37,276	37,303	37,303					8.020	7.626	MON	249	967	03/05/1998	02/25/2027.
589929 RJ 9	GNABS 1998-GN2 M1 7.155 07/27			2	1FM	158,172	100.562	159,080	158,191	156,793		(147)			7.155	7.087	MON	943	11,197	07/27/1998	07/25/2027.
589929 RK 6	MLMI 1998-GN2 M2 MEZ 7.50 7/25/2027			2	1FM	28,460	99.279	28,258	28,463	28,463					7.500	7.199	MON	178	2,020	07/27/1998	07/25/2027.
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028			2	1FM	227,747	99.517	226,693	227,793	227,793					7.240	6.770	MON	1,374	16,492	03/04/1999	05/20/2028.
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35			2	1FM	2,891,640	88.563	3,044,171	3,437,313	2,850,032		(8,605)			2.551	4.246	MON	7,306	87,278	07/19/2013	12/25/2035.
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035			2	1FM	1,119,238	97.047	1,248,491	1,286,481	1,129,301		33,766			1.582	5.584	MON	1,696	20,376	09/14/2011	10/25/2035.
59022V AC 5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37			2	1FM	439,772	99.420	449,585	452,208	327,599					0.270	0.255	MON	24	1,091	05/29/2013	08/25/2037.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36			23	1FM	138,759	63.500	146,853	231,265	0		39,567					MON			09/21/2007	10/25/2036.
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36			2	1FM	2,375,273	95.313	2,529,547	2,653,937	2,379,895		31,930			2.327	6.089	MON	5,147	61,438	09/09/2011	10/25/2036.
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40			2	1AM	2,013,494	106.000	2,223,233	2,097,390	2,038,622		8,781			5.745	6.442	MON	10,041	120,495	03/01/2010	01/15/2040.
59549N AA 1	MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35			2	1FE	2,933,827	105.250	3,102,250	2,947,506	2,942,385		1,258			7.340	7.466	JAJO	54,087	216,347	06/30/2000	07/01/2035.
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030			2	2AM	1,760,880	103.250	1,802,285	1,745,555	1,745,555		(579)			8.330	8.164	JAJO	36,351	145,405	08/31/2012	04/01/2030.
59549W AA 1	MDST 11 A1 4.864 07/15/2038			2	2AM	3,042,825	106.000	3,225,490	3,042,915	3,042,878		7			4.864	4.914	MON	6,578	148,007	06/18/2003	07/15/2038.
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045			2	1FM	5,179,264	102.812	5,336,587	5,190,621	5,174,816		32			3.500	3.512	MON	15,139	181,672	11/12/2010	12/15/2045.
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36			2	1FM	1,798,569	97.816	1,821,327	1,861,993	1,830,663		37,505			0.340	2.701	MON	123	6,117	05/09/2013	03/25/2036.
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17			2	1FM	3,770	104.000	3,831	3,684	3,062		233			5.500	21.946	MON	17	203	10/03/2002	07/25/2017.
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17			2	1FM	468	103.740	475	458	391		51			5.500	22.222	MON	2	25	10/01/2002	04/25/2017.
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036			2	1FM	8,186,167	95.844	10,720,313	11,185,198	8,351,313		238,601			2.180	7.042	MON	20,322	243,936	11/22/2011	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36			2	1FM	445,771	86.250	495,301	574,262	262,762		23,297			2.133	18.502	MON	1,021	12,219	05/27/2008	06/25/2036.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46			2	1FM	6,071,062	68.410	6,130,205	8,960,977	5,262,900		(382,684)			5.651	5.227	MON	42,200	359,275	01/11/2013	10/25/2046.
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047			2	1FM	13,913,845	91.394	13,959,764	15,274,203	13,804,826	0	17,430			6.000	4.604	MON	76,371	575,388	01/08/2014	07/25/2047.
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036			2	1FM	3,561,886	64.313	3,996,951	6,214,850	2,084,790		(106,293)			0.270	16.359	MON	326	16,063	05/16/2011	12/25/2036.
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036			2	1FM	4,944,019	66.602	5,268,521	7,910,430	4,619,014		460,510			0.270	5.219	MON	415	20,449	01/04/2012	11/25/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037			2	1FM	8,003,110	98.219	8,650,600	8,807,483	8,336,242		457,751			0.250	5.981	MON	427	20,977	09/03/2013	06/25/2037.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE			2	1FM	14,397,940	106.719	14,795,734	13,864,231	14,175,767		(109,152)			6.000	4.784	MON	69,321	831,854	08/21/2012	04/26/2036.
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE			2	1FM	12,791,280	96.930	13,833,850	14,272,000	13,384,252		223,014			2.510	5.030	MON	29,856	368,330	03/09/2012	07/26/2035.
61758Q AN 8	MSRR 2010-R1 3B SUB CSTR 07/26/2035			2	1FM	2,100,000	90.000	2,250,000	2,500,000	2,218,448		50,912			2.489	5.878	MON	5,185	65,101	08/01/2012	07/26/2035.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37			2	1FM	1,442,333	104.680	1,509,834	1,442,333	1,442,333		(502)			6.500	6.589	MON	7,813	93,752	02/09/2010	10/26/2037.
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37			2	1FM	2,208,000	102.440	2,458,560	2,400,000	2,280,739		17,289			6.500	7.715	MON	13,000	156,000	02/09/2010	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37			2	1FM	2,548,022	49.570	3,016,833	6,086,006	2,650,119		28,758			6.500	15.399	MON	32,966	395,590	02/09/2010	10/26/2037.
61759D AP 1	MSRR 2010-R3 2BA SUB 5.5 10/26/2035			2	1FM	5,802,625	97.500	5,947,500	6,100,000	5,974,890		47,652			5.500	6.502	MON	27,958	335,620	01/07/2011	10/26/2035.
61759X AB 8	MSRR 2010-R8 1B SUB SSUP 6.00 1/26/2037			2	1FM	2,912,860	104.150	3,033,744	2,912,860	2,912,860					6.000	5.918	MON	14,564	189,177	08/12/2010	01/26/2037.
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037			2	1FM	6,431,232	68.400	6,492,651	9,492,179	6,804,506		76,139	144,066		6.000	8.518	MON	47,461	639,292	08/12/2010	01/26/2037.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035			2	1FM	62,160	94.250	101,889	108,105	72,280		2,845			0.470	4.743	MON	8	492	09/15/2008	08/25/2035.
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035			2	1FM	3,404,289	91.731	4,841,554	5,277,968	3,797,956		107,438			0.430	3.487	MON	441	22,203	10/29/2008	12/25/2035.
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043			2	1FM	36,772,008	100.380	38,604,822	38,458,679	36,791,212		86,714			3.250	3.894	MON	104,159	1,127,965	03/11/2014	07/25/2043.
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037			2	1FM	9,514,018	95.000	9,653,275	10,161,342	9,724,534		294,686			0.320	3.733	MON	631	31,414	05/29/2013	03/25/2037.
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36			2	1FM	3,359,004	66.594	3,363,740	5,051,134	2,957,104		(124,767)			5.576	4.483	MON	23,472	203,028	01/11/2013	10/25/2036.
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36			2	1FM	1,532,496	66.656	1,536,097	2,304,506	1,351,268		(51,672)			5.576	4.452	MON	10,709	92,631	01/11/2013	10/25/2036.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037			2	1FM	6,111,852	93.000	6,600,165	7,096,951	6,574,668		250,764			0.300	5.277	MON	413	20,539	03/28/2013	04/25/2037.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035			2	1FM	314,756	100.000	338,903	338,903	333,964		7,085			4.786	6.658	MON	1,352	16,220	01/31/2008	03/25/2035.
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035			2	2FM	971,453	102.449	979,087	955,684	969,976		(6,021)			5.159	4.292	MON	4,109	49,303	02/28/2013	03/25/2035.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036			2	1FM	165,309	87.500	410,556	469,207	83,628		76,964			5.810	34.893	MON	2,272	27,261	12/07/2007	04/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036			2	1FM	4,743,678	96.500	5,804,990	6,015,534	5,215,745		430			0.340	7.890	MON	397	19,817	09/08/2011	03/25/2036.
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 RE			2	1FM	12,536,495	92.500	13,971,395	15,104,211	13,589,067		730,060			0.596	6.676	MON	1,250	91,089	05/22/2012	08/27/2047.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24			2	1AM	1,044,420	103.057	1,076,426	1,044,497	319,631		21,943			6.030	37.000	MON	5,249	62,983	02/25/2002	05/15/2024.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029			2	6FE	374,445	21.040	79,519	377,940	534					7.690	9,999.000	MON	2,422	25,702	06/09/1999	04/15/2029.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035			2	1FM	2,732,643	92.903	3,302,398	3,554,657	2,922,312		180,850			0.510	7.393	MON	352	17,837	06/05/2012	07/25/2035.
68383N DN 0	OPMAC 2005-5 2A1C SEQ 5.801 12/25/2035			2	1FM	6,811,350	99.694	7,462,084	7,485,000	7,219,658		168,100			5.801	8.069	MON	36,184	370,725	05/25/2012	12/25/2035.
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035			2	1FM	1,822,974	98.990	2,092,246	2,113,593	1,954,953		89,464			0.380	6.026	MON	156	7,798	05/11/2011	12/25/2035.
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037			2	4FM	1,596,501	97.800	1,558,456	1,593,513	1,582,053		(8,124)			5.900	3.439	MON	7,835	67,384	05/22/2013	03/25/2037.
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043			2	1FM	26,895,891	101.422	27,995,714	27,603,224	26,916,230		49,597			3.500	3.835	MON	80,509	805,094	02/12/2014	09/25/2043.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036			2	1FM	1,500,801	99.219	1,489,076	1,500,801	1,345,112		(25,396)			4.336	5.889	MON	5,423	110,155	12/12/2005	01/25/2036.
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046			2	1FM	2,837,602	93.563	2,828,171	3,022,745	2,911,274		71,769			0.330	3.435	MON	194	9,651	02/07/2013	11/25/2046.
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20			2	1FM	773,345	99.500	764,224	768,064	772,215		(1,332)			5.000	4.507	MON	3,200	38,403	06/18/2013	07/25/2020.
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046			2	1FM	8,437,873	98.500	9,043,546	9,181,265	8,668,232		296,787			0.350	4.117	MON	624	31,176	06/21/2013	08/25/2046.
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037			2	1FM	1,298,946	99.093	1,339,049	1,351,309	1,324,283		55,751			0.350	9.137	MON	92	4,576	03/08/2013	05/25/2037.
74924Y AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037			2	1FM	1,985,172	100.000	2,214,976	2,214,976	2,179,806		94,313			0.350	7.674	MON	151	6,542	02/29/2012	04/25/2037.
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37			2	1FM	1,014,749	152.406	1,433,641	940,671	984,515		(8,890)			13.899	12.477	MON	10,895	125,087	03/25/2010	09/26/2037.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37			2	1FM	9,463,289	103.313	9,837,930	9,522,497	9,475,982		15,030			5.500	5.631	MON	43,645	523,737	01/03/2012	10/26/2037.
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE			2	1FM	9,049,454	108.563	10,465,314	9,639,898	8,975,932		(60,498)			6.377	6.427	MON	10,245	565,800	08/20/2013	10/26/2034.
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37			2	1FM	60,192	104.688	62,082	59,302	59,286		236			2.111	1.957	MON	104	1,749	07/08/2010	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037			2	1FM	3,295,402	78.375	5,533,629	7,060,452	4,116,326		106,122			2.111	3.739	MON	12,422	170,287	07/08/2010	06/26/2037.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036			2	1FM	5,104,762	86.344	7,780,396	9,010,954	5,003,405					6.000	11.052	MON	45,055	617,031	07/08/2010	03/26/2036.
74928R AB 0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35			2	1FM	3,661,194	97.625	5,295,172	5,423,992	5,053,806		918,488			5.500	13.085	MON	24,860	298,320	10/24/2011	08/26/2035.
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35			2	1FM	5,046,848	104.125	5,971,625	5,735,054	5,188,794		155,107			5.500	11.735	MON	26,286	320,638	09/15/2009	12/26/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74928R AF 1	RBSSP 2009-10 3A2 RR MEZ CSTR 12/26/35			2	1FM	236,756	74.063	1,022,063	1,380,000	241,095		1,438			5.500	33.636	MON	6,325	69,525	09/15/2009	12/26/2035.
74928T AB 6	RBSSP 2009-11 1A2 MEZ 5.528 6/26/2034			2	1FM	723,916	103.031	772,911	750,172	737,721		7,246			5.528	6.572	MON	3,456	41,469	05/04/2011	06/26/2034.
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36			2	1FM	3,439,155	105.063	3,725,013	3,545,521	3,468,273		13,861			4.508	5.096	MON	13,321	164,450	11/03/2009	08/25/2036.
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE			2	1FM	2,800,707	78.500	3,163,844	4,030,375	2,822,392		(26,397)			4.508	6.525	MON	15,142	186,758	03/21/2013	08/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36			2	1FM	1,286,321	102.219	1,362,551	1,332,975	1,300,565		9,151			2.615	3.475	MON	2,905	34,830	11/05/2009	10/25/2036.
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36			2	1FM	3,016,467	107.031	3,269,265	3,054,496	3,016,911		7,897			5.605	6.004	MON	14,266	172,242	11/02/2009	06/25/2036.
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036			2	1FM	1,768,812	71.344	2,905,279	4,072,226	1,909,194		(41,578)			5.605	12.256	MON	19,019	229,631	11/02/2009	06/25/2036.
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE			2	1FM	7,037,735	89.844	10,538,275	11,729,558	7,909,942		224,749			5.054	7.612	MON	11,526	618,293	01/26/2012	01/26/2036.
74929F BK 4	RBSSP 2010-3 9A2 MEZ SSUP 5.5 02/35 RE			2	1FM	9,341,776	100.031	11,292,683	11,289,155	9,552,767		145,347			5.500	8.188	MON	51,742	620,904	06/24/2013	02/26/2035.
74930E BB 4	RBSSP 2010-12 7A2 MEZ SSUP 5.5 12/35 RE			2	1FM	12,231,733	94.487	17,587,792	18,613,937	13,106,588		638,333			5.500	13.312	MON	85,314	1,023,540	01/27/2012	12/27/2035.
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37			2	1FM	4,102,911	90.406	4,725,208	5,226,638	3,898,717		(4,592)			9.822	8.927	MON	42,782	363,635	06/16/2011	07/26/2037.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036			2	1FM	6,201,712	98.897	6,372,281	6,443,337	6,186,380		132,576			2.781	5.783	MON	14,932	188,419	10/18/2011	05/26/2036.
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE			2	1FM	7,512,893	104.219	8,051,253	7,725,340	7,474,492		(6,068)			5.214	6.029	MON	33,570	439,705	01/06/2012	12/27/2035.
74930X BB 2	RBSSP 2012-1 4B1 SEQ SSUP CSTR 01/29 RE			2	1FM	6,791,955	105.344	7,492,042	7,111,995	6,944,348		41,653			7.118	6.330	MON	42,183	511,967	08/15/2012	01/16/2029.
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE			2	1FM	5,847,655	100.719	6,472,182	6,425,995	6,133,491		257,234			0.440	4.981	MON	549	28,042	05/08/2012	02/26/2036.
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE			2	1FM	3,808,872	91.688	4,108,297	4,480,760	4,443,277		285,757			0.440	4.113	MON	1,600	16,971	05/02/2013	02/26/2036.
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE			2	1FM	2,926,292	103.813	3,056,963	2,944,697	2,863,890		(7,215)			6.270	5.730	MON	15,386	184,606	06/06/2012	11/26/2036.
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE			2	1FM	1,150,865	94.656	1,090,729	1,152,305	1,141,152		17,224			4.895	12.446	MON	1,097	85,354	06/21/2012	08/26/2036.
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE			2	1FM	2,828,099	91.063	2,926,520	3,213,749	2,886,026		113,320			0.745	5.424	MON	399	24,272	12/18/2013	07/26/2033.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037			2	1FM	5,174,527	53.082	6,196,252	11,672,897	5,296,236		2,943,294			0.742	1.640	MON	5,291	87,032	03/09/2012	03/10/2037.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36			2	1FM	1,191,488	82.750	1,459,402	1,763,628	937,467		43,116			3.524	6.726	MON	5,179	62,670	10/24/2008	08/25/2036.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37			2	1FM	1,015,635	77.500	1,485,126	1,916,292	664,340		414,883			3.392	9.985	MON	5,417	65,506	11/13/2008	02/25/2037.
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36			2	1FM	17,957,131	88.250	18,428,513	20,882,168	18,063,477		581,492			0.370	0.428	MON	1,500	68,277	08/07/2014	04/25/2036.
75406E AD 3	RASC 2006-KS4 A4 SEQ FLT 06/25/36			2	1FM	4,950,000	95.266	9,526,611	10,000,000	6,970,872		923,675			0.410	15.245	MON	796	40,040	09/14/2011	06/25/2036.
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036			2	1FM	4,959,437	95.594	6,039,378	6,317,754	5,426,970		553,742			0.320	12.267	MON	392	19,531	05/10/2011	08/25/2036.
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36			2	2FM	918,404	63.000	642,883	1,020,449	667,228		97,499			5.797	9.258	MON	4,930	59,155	03/19/2008	08/25/2036.
75970J AX 4	RAMC 2007-1 AF1B SEQ STP 04/25/2037			2	1FM	2,655,793	50.000	1,539,590	3,079,180	1,459,022		68,313			5.784	9.520	MON	14,842	175,289	01/03/2011	04/25/2037.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037			2	1FM	4,617,343	69.250	4,440,986	6,412,976	4,794,044		66,527			4.227	7.182	MON	22,592	273,761	09/21/2010	09/25/2037.
759950 DM 7	RAMC 2004-3 AF5 SEQ STP 11/25/2034			2	1FM	6,217,213	94.750	6,675,138	7,045,000	6,343,050		49,063			5.472	6.951	MON	32,125	367,460	04/10/2012	11/25/2034.
759950 EM 6	RAMC 2004-4 AF5 SEQ STP 02/25/2035			2	1FM	12,910,219	97.750	13,978,250	14,300,000	13,045,882		(23,336)			5.493	5.186	MON	65,458	721,039	08/24/2010	02/25/2035.
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36			2	2FM	8,746,719	95.380	9,011,270	9,447,756	9,239,905		51,669			5.565	5.159	MON	43,814	430,697	08/22/2011	02/25/2036.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34			2	1FM	902,223	95.500	923,245	966,749	682,332		240,600			5.220	7.879	MON	4,205	50,464	11/06/2009	07/25/2034.
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32			2	1FM	634,245	99.750	632,808	634,394	632,058		137			5.910	5.928	MON	3,124	37,442	01/11/2002	01/25/2032.
760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01/25/34			2	1FM	882,074	105.000	987,923	940,879	903,173		7,095			5.634	7.301	MON	4,417	53,009	07/19/2011	01/25/2034.
760985 M8 1	RAMP 2004-RS1 AI6B SEQ STP 01/25/2034			2	1FM	192,453	105.852	226,350	213,836	198,281		2,685			5.555	7.466	MON	990	11,879	12/03/2010	01/25/2034.
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33			2	2FM	2,596,226	100.500	2,610,515	2,597,527	2,420,895		29,928			6.170	6.517	MON	13,356	159,592	04/16/2003	04/25/2033.
760985 V3 2	RAMP 2004-RS3 AI4 SEQ CSTR 03/25/2034			2	1FM	2,114,157	104.250	2,469,477	2,368,803	2,150,551		16,861			5.335	6.648	MON	10,531	126,309	08/17/2010	03/25/2034.
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33			2	2FM	3,853,366	97.750	3,768,872	3,855,623	3,846,740		363			5.370	5.407	MON	17,254	224,442	06/20/2003	06/25/2033.
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33			2	1FM	92,590	99.880	96,004	96,119	86,986		(2,998)			4.020	3.064	MON	322	3,864	02/02/2006	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33			2	1FM	92,590	99.880	96,004	96,119	86,986		(2,998)			4.020	3.064	MON	322	3,864	02/02/2006	04/25/2033.
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33			2	1FM	5,634,450	96.500	5,438,517	5,635,769	5,296,332		69,257			5.920	5.887	MON	27,803	326,220	07/18/2003	07/25/2033.
76110G 5J 6	RALI 2003-QS2 A2 SEQ 6.0 02/25/2033			2	1FM	2,932,500	103.369	3,101,082	3,000,000	2,941,264		3,082			6.000	6.284	MON	15,000	180,000	12/09/2011	02/25/2033.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
76110H E6 2	RALI 2004-QS15 A3 IO INV 11/25/2034			234	5FE	360,478	13.625	153,169		0					6.931	9,999.000	MON	1,299	89,269	04/15/2008	11/25/2034.
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034			2	1FM	3,085,748	103.094	3,279,601	3,181,184	3,094,339		12,678			5.500	6.097	MON	14,580	174,965	08/14/2012	11/25/2034.
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034			2	1FM	5,655,000	97.988	5,879,281	6,000,000	5,719,395		48,718			5.500	6.719	MON	27,500	330,000	08/27/2013	12/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34			2	1FM	656,180	100.434	722,975	719,851	702,458		17,130			4.350	6.657	MON	2,609	31,314	01/03/2012	03/25/2034.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035			2	1FM	3,655,807	80.410	3,867,412	4,809,615	3,439,895		179,163			3.215	10.449	MON	12,884	152,301	11/13/2012	02/25/2035.
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26			2	1FM	245,609	100.000	244,349	244,349	244,349		1,267			7.240	7.195	MON	1,474	17,691	08/31/2001	10/25/2026.
76110V RX 8	RFMS2 2005-HS1 AI4 SEQ STP 9/25/35			2	1FM	3,998,607	59.817	2,392,660	4,000,000	1,119,940		13,343			5.110	20.131	MON	17,033	204,400	09/13/2005	09/25/2035.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36			2	1FM	1,735,177	96.000	1,726,560	1,798,500	621,400		553,290			5.230	15.622	MON	7,838	94,057	01/20/2006	02/25/2036.
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31			2	1FM	1,122,414	94.500	1,238,752	1,310,848	1,226,920		46,207			4.260	8.780	MON	4,654	55,842	10/27/2010	11/25/2031.
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034			2	1FM	1,855,802	94.500	2,058,674	2,178,491	1,744,338		280,129			4.430	10.379	MON	8,042	96,507	12/16/2011	05/25/2034.
761118 GT 9	RALI 2005-QS13 1A2 IO INV 9/25/2035			234	6FE	147,321	12.194	1,922,421		0					4.931		MON	12,955	884,131	06/28/2006	09/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35			2	1FM	2,738,936	89.063	2,677,829	3,006,685	2,261,650		395			6.000	8.111	MON	15,033	180,401	08/31/2012	10/25/2035.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36			2	1FM	405,554	85.529	374,533	437,902	316,007		(44)			5.500	7.744	MON	2,007	24,085	02/22/2008	02/25/2036.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33			2	1FM	3,481,869	103.270	3,485,708	3,375,335	3,440,473		(2,970)			5.500	5.266	MON	15,470	185,643	06/27/2003	06/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033			2	1FM	2,479,846	102.598	2,481,540	2,418,704	2,460,443		(1,055)			5.750	5.540	MON	11,590	139,002	08/31/2012	03/25/2033.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16			2	1FM	205,316	88.750	200,229	225,610	196,738		(15,103)			5.750	7.233	MON	1,081	12,973	01/03/2012	02/25/2036.
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035			2	1FM	3,785,898	94.406	3,799,734	4,024,875	3,788,573		13,251			2.775	3.985	MON	9,309	112,235	07/23/2013	03/25/2035.
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035			2	1FM	1,552,527	96.750	1,556,549	1,608,836	1,556,050		8,736			2.385	3.740	MON	3,198	39,764	07/17/2013	03/25/2035.
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036			2	1FM	1,170,378	99.940	1,239,392	1,240,136	1,216,023		42,412			0.370	3.883	MON	89	4,450	02/14/2013	03/25/2036.
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35			2	1FM	4,467,762	94.906	7,156,430	7,540,526	5,946,061		660,191			0.610	13.014	MON	894	45,483	08/02/2011	09/25/2035.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032			2	1FM	45,194	98.000	49,797	50,813	50,813		16,019			4.767	5.447	MON	202	2,422	05/19/2008	10/25/2032.
76112B H4 5	RAMP 2005-EFC5 M1 MEZ FLT 10/25/35			2	1FM	4,115,980	96.250	5,436,200	5,648,000	4,998,151		280,686			0.570	6.498	MON	625	31,777	07/21/2011	10/25/2035.
76112B KC 3	RAMP 2005-RS2 M2 MEZ FLT 02/25/35			2	1FM	2,955,121	99.000	4,432,681	4,477,456	3,910,368		450,994			0.875	13.445	MON	762	35,150	07/28/2011	02/25/2035.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34			2	1FM	1,945,254	102.500	2,064,782	2,014,421	1,985,785		7,608			5.000	5.432	MON	8,393	100,397	10/24/2005	09/25/2034.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39			2	1FM	1,124,503	84.000	970,202	1,155,002	1,131,836		4,298			6.562	7.270	MON	6,316	75,369	05/13/1999	04/25/2039.
80382S AP 3	SAILN 2003-3 A SEQ 7.75 4/27/33		R	2	1FM	0	0.022	3	15,651	0					7.750		MON			08/31/2012	04/27/2033.
80382S AR 9	SAILN 2003-5 A SEQ 0.00 6/27/2033		R	2	1FM	3	0.010	1	6,242	3					7.350		MON			08/31/2012	06/27/2033.
805564 EM 9	SAST 1999-3 BF1A SUB 8.64 12/25/2032			2	1FM	597,274	87.002	519,647	597,284	299,960		59,682			7.768	67.077	MON	3,866	53,064	07/29/1999	12/25/2032.
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47			2	1FM	12,347,452	96.440	12,889,383	13,365,184	13,030,072		417,885			0.390	4.295	MON	1,012	50,804	02/08/2013	09/25/2047.
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023			2	1FM	1,263	102.467	1,287	1,256	1,258		(2)			6.250	5.990	MON	7	78	08/31/2012	12/25/2023.
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035			2	1FM	7,768,039	100.390	8,814,790	8,780,545	8,291,965		269,906			0.470	6.612	MON	802	40,465	09/20/2011	10/25/2035.
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037			2	1FM	5,777,817	64.530	8,516,380	13,197,470	3,770,268		193,541			0.260	25.270	MON	666	32,771	11/09/2011	05/25/2037.
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043			2	1FM	19,005,532	98.656	19,805,392	20,075,162	19,040,137		82,530			3.000	3.858	MON	50,188	451,691	03/17/2014	05/25/2043.
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043			2	1FM	13,265,552	93.688	13,792,176	14,721,468	13,287,024		83,958			2.500	4.107	MON	30,670	274,504	04/17/2014	06/25/2043.
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043			2	1FM	12,181,731	101.422	12,523,224	12,347,653	12,187,818		16,627			3.500	3.714	MON	36,014	360,140	02/27/2014	09/25/2043.
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043			2	1FM	19,843,926	92.010	20,382,181	22,152,137	19,846,264		80,226			1.874	3.648	MON	34,594	196,469	07/11/2014	02/25/2043.
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43			2	1FM	21,405,615	94.900	21,970,831	23,151,634	21,363,595		40,446			2.500	3.665	MON	48,233	328,696	10/03/2014	03/25/2043.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035			2	1FM	2,010,059	61.750	2,272,241	3,679,742	946,883		(122,567)			6.225	59.551	MON	19,089	224,875	03/27/2008	05/25/2035.
83611M JX 7	SVHE 2005-OPT4 2A4 SEQ FLT 12/25/2035			2	1FM	4,207,500	79.750	4,386,250	5,500,000	4,436,883		189,753			0.505	4.971	MON	540	28,156	10/09/2013	12/25/2035.
83612T AR 3	SVHE 2007-OPT1 X IO CSTR 6/25/2037			234	6FE	1,421,432	0.210	282,372		282,373	42,910	(59,602)			0.049	0.303	MON	1,283	75,422	10/04/2007	06/25/2037.
85172G AB 3	SLFMT 2013-2A M1 MEZ 3.52 12/25/2065			2	1FM	3,371,297	102.690	3,594,150	3,500,000	3,409,661		17,490			3.520	4.132	MON	10,267	123,200	07/03/2013	12/25/2065.
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037			2	1FM	8,414,206	100.406	9,283,944	9,246,381	8,454,843		46,893			2.564	3.924	MON	19,759	244,631	10/10/2012	01/25/2037.
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031			2	1FM	277,468	101.931	301,682	295,966	278,989		1,645			8.998	10.347	MON	2,219	26,716	09/09/2008	09/25/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035			2	1FM	5,004,759	94.622	7,133,359	7,538,771	5,419,728		587,650			0.370	14.536	MON	542	29,556	09/17/2012	12/25/2035.
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35			2	1FM	3,885,846	92.250	4,667,153	5,059,244	3,914,632		53,114			2.404	6.709	MON	10,134	120,788	04/20/2012	06/25/2035.
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35			2	1FM	1,337,070	82.375	1,461,243	1,773,891	1,322,608		9,795			2.534	5.153	MON	3,745	44,823	10/18/2012	07/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35			2	1FM	5,160,176	82.750	6,100,065	7,371,680	5,048,504		250,739			0.470	8.252	MON	577	33,531	08/27/2008	08/25/2035.
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35			2	1FM	4,401,077	95.790	5,457,336	5,697,187	4,286,611		84,319			5.233	10.438	MON	24,843	300,611	08/26/2008	09/25/2035.
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036			2	1FM	2,655,496	97.244	3,411,792	3,508,500	3,019,421		(7,432,953)			0.370	12.591	MON	252	12,625	12/21/2011	01/25/2036.
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31			2	1FM	6,037,269	96.000	6,466,139	6,735,561	6,254,562		88,484			3.375	5.408	MON	18,944	227,325	07/31/2013	08/25/2031.
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32			2	1AM	4,464,233	100.000	5,667,811	5,667,811	4,698,332		104,484			3.450	6.399	MON	16,295	195,539	08/17/2011	02/25/2032.
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32			2	4AM	5,900,193	98.500	6,437,654	6,535,689	6,026,810		57,792			3.450	4.691	MON	18,790	225,481	04/25/2012	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032			23	1AM	857,511	82.188	988,280	1,202,469	963,967		46,561				5.484	MON			12/04/2002	02/25/2032.
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31			2	1AM	1,894,410	97.250	2,112,731	2,172,474	1,952,774		23,220			3.357	4.722	MON	6,077	72,934	06/28/2010	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31			23	1AM	486,368	89.530	618,242	690,542	568,131		22,451				4.736	MON			02/05/2003	04/25/2031.
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031			2	4AM	9,334,894	100.000	11,194,486	11,194,486	9,676,183		142,817			3.357	5.913	MON	31,312	375,743	07/11/2012	01/25/2031.
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031			23	4AM	2,065,568	90.890	2,414,656	2,656,680	2,258,553		76,726				4.176	MON			05/20/2003	01/25/2031.
86359B 4U 2	SASC 2005-4XS 1A4A SEQ 5.33 03/25/2035			2	1FM	9,350,000	102.781	10,278,125	10,000,000	9,544,582		93,940			5.330	6.670	MON	44,417	533,344	10/18/2012	03/25/2035.
86359B 5N 7	SASC 2005-3 1A2 IO INV 3/25/35			234	6FE	1,209,484	17.625	851,804		226,508		(68,066)			6.481	122.577	MON	5,220	366,668	03/31/2008	03/25/2035.
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34			2	1FM	1,816,296	99.000	1,865,767	1,884,613	1,819,339		7,328			2.511	3.115	MON	3,943	47,362	08/13/2013	03/25/2034.
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34			2	1FM	1,284,088	100.875	1,537,476	1,524,140	1,424,220		48,272			5.560	9.497	MON	7,062	84,742	07/14/2008	05/25/2034.
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36			2	1FM	802,583	65.784	679,059	1,032,261	165,170		37,520			5.500	85.396	MON	946	56,774	12/26/2007	06/25/2036.
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45			2	1FM	4,527,850	86.500	5,638,426	6,518,412	4,884,899		236,966			0.480	4.949	MON	608	30,726	12/12/2012	09/25/2045.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036			2	1FM	3,965,140	97.772	5,460,277	5,584,704	4,240,841		349,474			0.330	10.869	MON	358	17,831	05/18/2011	03/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036			2	1FM	2,272,281	85.240	2,413,618	2,831,556	2,300,758		(81,079)			4.918	6.130	MON	11,606	146,636	09/27/2012	05/25/2036.
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037			2	1FM	3,995,469	98.188	4,151,377	4,228,010	4,083,558		99,906			0.260	3.001	MON	213	10,499	03/06/2013	06/25/2037.
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037			2	1FM	580,830	98.531	622,064	631,337	631,337					0.405	0.406	MON	50	2,592	11/11/2011	11/25/2037.
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035			2	1FM	1,397,108	97.000	1,691,351	1,743,661	1,477,478		30,393			0.935	3.276	MON	317	16,528	09/24/2010	10/25/2035.
881561 LR 3	TMTS 2004-19HE A1 SEQ FLT 10/25/2034			2	1FM	984,190	93.000	1,243,188	1,336,761	1,065,599		16,824			0.910	3.713	MON	236	12,129	09/15/2010	10/25/2034.
881561 LS 1	TMTS 2004-19HE M1 MEZ FLT 10/25/2034			2	1FM	1,339,675	91.750	1,551,245	1,690,730	1,394,232		16,870			1.295	3.410	MON	426	21,940	03/28/2012	10/25/2034.
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035			2	1FM	7,144,893	96.750	8,085,010	8,356,600	8,276,185		120,132			0.620	2.393	MON	1,007	55,685	09/28/2010	07/25/2035.
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036			2	1FM	1,134,628	103.250	1,207,735	1,169,720	1,151,663		7,674			4.849	5.868	MON	4,727	61,223	08/12/2010	08/25/2036.
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037			2	1FM	5,629,380	94.600	6,916,095	7,310,883	6,234,155		609,006			0.325	12.434	MON	462	24,025	03/28/2012	08/25/2037.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038			2	1FM	2,665,709	69.500	3,562,823	5,126,364	3,054,210		109,870			0.470	4.557	MON	468	23,644	04/30/2010	08/25/2038.
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043			2	1FM	2,166,097	86.906	2,227,779	2,563,428	2,171,664		83,763			0.820	7.579	MON	350	20,632	02/09/2011	09/25/2043.
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044			2	1FM	5,134,344	96.813	5,225,426	5,397,470	4,791,850		(196,110)			2.457	4.100	MON	11,051	236,734	09/12/2013	12/25/2044.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46			2	1FM	1,812,820	49.000	1,341,004	2,736,743	1,259,710		81,501			4.895	10.579	MON	2,605	140,567	08/23/2011	10/25/2046.
92922F W3 8	WAMU 2005-AR10 1A2 SEQ CSTR 09/25/2035			2	1FM	1,167,030	101.500	1,201,050	1,183,301	1,178,725		14,163			2.391	3.734	MON	2,357	28,519	03/13/2013	09/25/2035.
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46			2	1FM	1,665,529	84.842	1,749,936	2,062,575	1,477,564		12,646			1.183	3.478	MON	2,034	24,646	04/30/2008	01/25/2046.
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37			2	1FM	1,644,842	89.000	1,836,371	2,063,338	1,691,897		108,640			2.301	2.837	MON	3,957	49,869	11/02/2012	02/25/2037.
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18			2	1FM	110,481	101.557	115,078	113,314	112,488		450			5.000	5.311	MON	472	5,665	01/28/2003	03/25/2018.
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033			23	1FM	6,570	74.469	7,645	10,266	4,967		(162)				73.031	MON			01/25/2008	03/25/2033.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036			2	1FM	500,048	55.544	354,823	638,809	294,316		11,384			0.770	1.714	MON	82	4,741	04/23/2008	07/25/2036.
9497EU AD 9	WFHET 2006-1 A4 SEQ FLT 05/25/2036			2	1FM	1,533,555	100.390	1,827,342	1,820,243	1,722,356		69,242			0.400	5.036	MON	141	7,084	05/10/2011	05/25/2036.
94980G AH 4	WFHET 2004-2 AI7 SEQ 5.0 5/25/2034			2	1FM	3,756,041	102.533	4,101,308	4,000,000	3,960,560		20,808			5.000	5.775	MON	16,667	199,999	08/27/2004	05/25/2034.
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034			2	1FM	1,388,431	92.238	1,856,028	2,012,218	1,397,367		78,013			1.370	14.126	MON	536	27,642	10/01/2010	10/25/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036			2	1FM	2,459,379	101.000	2,462,141	2,437,763	2,266,276		353			5.750	5.583	MON	11,681	140,082	12/28/2005	01/25/2036.
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037			23	1FM	1,673,563	174.640	2,712,498	1,553,190	802,782					37.983	85.701	MON	9,832	628,071	02/28/2008	07/25/2037.
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36			2	1FM	1,746,884	97.770	2,232,586	2,283,509	1,831,119		28,056			2.612	4.859	MON	4,970	59,709	10/30/2008	03/25/2036.
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036			23	1FM	55,504	68.500	66,703	97,376	49,391		4,022				35.171	MON			09/21/2007	03/25/2036.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36			2	1FM	3,166,677	99.094	3,540,738	3,573,119	3,124,404		66,637			2.615	5.784	MON	7,786	93,407	10/11/2011	03/25/2036.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037			23	1FM	713,451	86.215	765,881	888,344	677,806		49,585				11.332	MON			11/02/2010	12/28/2037.
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38			2	2FM	4,770,473	104.100	4,938,285	4,743,790	4,747,277		(1,472)			6.077	6.100	MON	24,022	288,024	08/24/2010	01/25/2038.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033			2	1FM	123,890	105.688	141,171	133,574	121,967		3,112			5.750	8.022	MON	640	7,680	03/05/2008	09/25/2033.
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044			2	1FM	12,384,874	100.055	12,469,583	12,462,766	12,383,018		7,805			3.500	3.629	MON	36,350	218,098	06/19/2014	06/20/2044.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,547,657,199	XXX	2,812,549,773	3,002,474,744	2,508,068,815	162,506	35,409,259	301,701	0	XXX	XXX	XXX	9,557,489	123,564,211	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
03063N AD 9	ACRE 2010-ARTA A2FX ABS 4.9543 01/14/29			2	1FM	5,999,982	110.080	6,604,800	6,000,000	6,000,000		1,106			4.954	5.006	MON	16,514	297,258	12/09/2010	01/14/2029.
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40			2	1FE	31,341,939	105.313	34,472,778	32,733,795	32,249,065		190,429			5.858	6.645	MON	106,530	1,910,701	01/20/2011	07/17/2040.
05955F AA 8	BALL 2009-UB1 A4A SEQ CSTR 6/24/50			2	1FE	891,353	106.810	1,053,449	986,283	956,291		14,780			5.588	7.477	MON	4,593	55,645	10/28/2009	06/24/2050.
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51			2	1FE	22,373,764	105.780	23,313,620	22,039,724	22,082,483		(68,044)			5.670	5.400	MON	104,133	1,263,618	07/22/2010	02/24/2051.
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49			2	1FE	9,640,599	105.570	10,312,061	9,767,984	9,713,863		5,533			5.714	5.880	MON	46,514	565,662	08/31/2012	12/24/2049.
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44			2	1FE	15,713,118	105.746	18,123,663	17,138,912	16,655,642		212,504			5.325	6.872	MON	76,054	915,104	08/31/2012	02/24/2044.
05955T AG 5	BALL 2009-UB2 A4B1 SUB 5.325 02/24/44			2	1FE	1,939,472	106.716	2,112,985	1,980,000	1,959,400		6,081			5.325	5.749	MON	8,786	105,203	06/21/2011	02/24/2044.
05955T AL 4	BALL 2009-UB2 A4B3 SUB CSTR 06/24/2049			2	1FE	8,925,653	106.660	9,753,266	9,144,258	9,030,897		29,073			5.781	6.259	MON	44,053	537,006	12/14/2010	06/24/2049.
05955T AU 4	BALL 2009-UB2 A4B7 SUB 5.563 12/24/2044			2	1FE	4,355,189	106.200	4,985,070	4,694,040	4,529,487		45,954			5.563	6.893	MON	21,761	261,129	10/07/2010	12/24/2044.
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49			2	1FE	16,079,531	107.753	18,317,976	17,000,000	16,669,305		137,873			5.543	6.594	MON	78,523	961,637	02/17/2010	06/15/2049.
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46			2	1FE	12,751,905	109.926	14,828,530	13,489,618	13,192,155		104,467			5.761	6.808	MON	64,767	788,817	01/29/2010	05/15/2046.
05955U AQ 0	BALL 2010-UB3 A4B3 SUB CSTR 02/15/51			2	1FE	3,057,188	107.540	3,226,212	3,000,000	3,022,309		(10,624)			5.937	5.671	MON	14,843	180,545	06/14/2011	02/15/2051.
05955U AU 1	BALL 2010-UB3 A4A4 SEQ SSNR 5.338 12/43			2	1FE	16,328,281	105.879	17,999,447	17,000,000	16,754,704		102,614			5.338	6.113	MON	75,619	907,426	05/25/2010	12/15/2043.
05956H AA 3	BALL 2010-RC30 A5A SEQ 5.334 12/43 RE	SD		2	1FE	21,632,891	105.863	22,231,188	21,000,000	21,189,834		(111,921)			5.334	4.274	MON	93,345	1,120,140	09/03/2010	12/16/2043.
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40			2	1FE	6,973,817	109.500	7,987,754	7,294,752	7,195,582		29,656			6.500	7.131	MON	26,342	515,615	08/31/2012	07/17/2040.
07330T AB 8	BCRR 2009-2A 1A2 MEZ SSUP AFC 07/17/40			2	1FE	11,982,550	104.981	14,060,071	13,393,000	12,728,372		237,789			4.390	6.487	MON	32,663	580,608	08/10/2011	07/17/2040.
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41	SD		2	1FM	32,526,362	105.190	33,718,924	32,055,256	32,132,603		(113,293)			5.540	5.212	MON	147,988	1,783,176	08/31/2012	09/11/2041.
07388R AE 7	BSCMS 2007-PW15 A4 SEQ SSNR 02/11/44			2	1FM	26,278,594	106.719	26,331,947	24,674,153	25,360,522		(349,743)			5.331	3.790	MON	109,615	1,319,907	07/06/2012	02/11/2044.
12513X AE 2	CD 2006-CD2 A4 SEQ CSTR 01/15/2046			2	1FM	6,046,406	102.822	7,197,505	7,000,000	6,879,084		146,097			5.299	7.774	MON	30,911	376,406	08/31/2012	01/15/2046.
125277 AA 1	CGCMT 2009-RR1 MA4A SEQ SSNR CSTR 3/51			2	1FE	14,655,547	107.550	18,283,568	17,000,000	16,222,114		349,640			5.485	8.131	MON	41,442	932,450	09/30/2009	03/17/2051.
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39			2	1FE	15,218,322	105.531	16,585,026	15,715,830	15,566,303		81,715			5.311	5.973	MON	37,096	834,668	02/23/2010	12/19/2039.
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51			2	3AM	16,342,319	108.523	16,412,509	15,123,572	15,665,359		(163,708)			6.068	4.669	MON	40,787	922,618	01/10/2011	02/19/2051.
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44	SD		2	1FM	29,710,938	111.665	32,382,792	29,000,000	29,469,757		(74,928)			4.961	4.657	MON	119,898	1,438,777	08/04/2011	04/15/2044.
12527X AA 4	CGCMT 2010-RR3 MLSR SEQ CSTR 06/14/2050			2	1FE	10,686,328	107.117	10,711,650	10,000,000	10,246,769		(114,629)			5.743	4.499	MON	30,312	577,150	11/18/2010	06/14/2050.
12527X AB 2	CGCMT 2010-RR3 MLJR SUB CSTR 06/2050			2	1FE	7,973,783	105.969	8,369,942	7,898,500	7,928,837		(12,603)			5.743	5.647	MON	23,942	455,862	03/17/2011	06/14/2050.
12591K AD 7	COMM 2013-CR12 A3 SSNR SEQ 3.765 10/2046			2	1FM	10,099,557	106.134	10,613,435	10,000,000	10,088,652		(9,504)			3.765	3.660	MON	31,375	376,500	10/24/2013	10/10/2046.
12621R AA 2	COMM 2010-RR1 GEA SEQ SSNR CSTR 12/11/49			2	1FE	14,956,416	106.562	17,049,947	16,000,000	15,679,533		167,883			5.543	6.852	MON	73,907	886,880	02/05/2010	12/11/2049.
12624K AD 8	COMM 2012-CR2 A4 SEQ 3.147 08/15/2045			2	1FM	8,199,483	102.443	8,195,424	8,000,000	8,187,019		(23,464)			3.147	2.797	MON	20,980	251,760	08/08/2012	08/15/2045.
12625U BF 9	COMM 2013-CR9 A4 SEQ CSTR 07/10/2045			2	1FM	26,418,906	109.660	27,963,300	25,500,000	26,317,632		(83,383)			4.235	3.866	MON	90,004	1,095,362	10/16/2013	07/10/2045.
12626G AF 0	COMM 2013-LC13 A5 SEQ 4.205 08/10/46			2	1FM	1,031,875	109.068	1,090,683	1,000,000	1,028,489		(2,847)			4.205	3.832	MON	3,504	42,050	10/16/2013	08/10/2046.
12630D AX 2	COMM 2014-CR14 A3 SEQ SSNR 3.955 02/47			2	1FM	10,099,365	106.804	10,680,420	10,000,000	10,090,478		(8,886)			3.955	3.851	MON	32,958	362,542	01/09/2014	02/10/2047.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12632Q AW 3	COMM 2014-CR18 A4 SEQ SSNR 3.55 07/15/47			2	1FM	9,089,607	103.883	9,349,486	9,000,000	9,085,071		(4,535)			3.550	3.438	MON	26,625	159,750	06/19/2014	07/15/2047.
12632Q AX 1	COMM 2014-CR18 A5 SEQ SSNR 3.828 07/47			2	1FM	5,149,633	105.947	5,297,342	5,000,000	5,142,802		(6,831)			3.828	3.479	MON	15,950	95,700	06/19/2014	07/15/2047.
12638U AA 6	CSMC 2009-RR3 A5A SEQ 5.342 12/15/2043			2	1FE	14,519,531	105.190	15,778,485	15,000,000	14,821,105		72,476			5.342	5.972	MON	66,775	801,300	05/17/2010	12/15/2043.
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40			2	1FE	14,592,639	105.391	18,197,812	17,267,000	16,569,356		386,879			5.695	8.988	MON	81,946	983,356	09/18/2009	09/15/2040.
12639C AG 2	CSMC 2009-RR4 A4B SUB 5.695 09/15/40			2	1FE	8,535,513	107.781	9,333,856	8,660,000	8,592,136		17,255			5.695	6.008	MON	82,198	452,088	06/16/2011	09/15/2040.
12641U AG 8	CSMC 2009-RR2 IQA SEQ 5.6945 04/16/49			2	1FE	8,435,938	106.319	10,631,920	10,000,000	9,445,901		223,234			5.695	8.632	MON	47,454	569,454	07/30/2009	04/16/2049.
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040			2	1FE	18,738,924	106.656	19,506,214	18,288,861	18,404,512		(91,334)			5.383	4.841	MON	82,041	1,012,769	07/19/2011	02/15/2040.
12643J AA 4	CSMC 2010-RR1 1A SEQ 5.692 04/16/49			2	1FE	20,041,875	105.229	22,098,048	21,000,000	20,639,212		137,988			5.692	6.556	MON	99,610	1,195,320	02/03/2010	04/16/2049.
12643J AW 6	CSMC 2010-RR1 2B SEQ 5.695 09/15/2040 RE			2	1FE	6,259,688	105.912	6,428,877	6,070,000	6,167,849		(40,163)			5.695	4.976	MON	28,807	345,687	08/15/2012	09/15/2040.
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39			2	1FE	9,668,887	106.469	10,559,538	9,917,969	9,815,922		20,805			5.898	6.376	MON	48,748	590,570	04/09/2010	09/15/2039.
12643K AW 3	CSMC 2010-RR2 2B SUB CSTR 09/15/39			2	1FE	11,387,847	109.960	13,240,284	12,041,000	11,716,914		108,779			5.898	7.132	MON	59,183	716,374	02/02/2012	09/15/2039.
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40			2	1FE	16,006,421	105.938	16,815,956	15,873,469	15,896,893		(27,309)			5.383	5.190	MON	71,206	879,095	04/06/2011	02/15/2040.
12644C AG 5	CSMC 2010-RR4 1B MEZ 5.383 02/15/2040			2	1FE	5,254,688	102.500	6,150,000	6,000,000	5,672,076		143,078			5.383	8.459	MON	26,915	322,980	11/22/2011	02/15/2040.
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48			2	1FE	27,946,111	105.216	28,029,616	26,640,121	27,090,629		(238,236)			5.378	4.412	MON	119,392	1,435,601	03/17/2011	08/12/2048.
12645A AG 8	CSMC 2010-RR7 1B SUB 5.378 08/12/2048			2	1FE	11,729,400	106.900	14,794,960	13,840,000	13,024,623		343,250			5.378	8.608	MON	62,026	744,315	09/01/2010	08/12/2048.
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049	SD		2	1FM	25,721,313	104.521	25,962,000	24,839,051	24,898,811		(121,252)			5.771	5.330	MON	119,448	1,455,705	05/17/2007	03/15/2049.
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49	SD		2	1FM	2,396,103	100.013	2,513,207	2,512,880	2,512,880		10,742			5.710	9.102	MON	11,958	147,216	08/31/2012	12/10/2049.
17311Q BK 5	CGCMT 2007-C6 A4 SEQ CSTR 12/10/49			2	1FM	16,893,438	108.439	18,434,545	17,000,000	16,994,220		(11,091)			5.710	5.717	MON	80,894	983,660	08/31/2012	12/10/2049.
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46			2	1FM	227,605	104.720	242,980	232,028	231,116		584			5.756	6.117	MON	1,113	13,539	07/30/2007	06/10/2046.
20048E AY 7	COMM 2013-LC6 A4 SEQ 2.941 01/10/2046			2	1FM	25,273,281	101.000	27,477,050	27,205,000	25,511,855		176,808			2.941	3.872	MON	66,675	800,099	10/16/2013	01/10/2046.
22545B AC 5	CSMC 2006-C2 A3 SEQ CSTR 3/15/39	SD		2	1FM	29,250,052	105.000	30,292,094	28,849,613	28,853,445		(60,824)			5.669	5.516	MON	136,284	1,708,661	01/25/2007	03/15/2039.
225470 AP 8	CSFB 2005-C5 A4 SEQ 5.10 8/15/38			2	1FM	5,182,510	101.659	5,557,895	5,467,189	5,442,287		46,064			5.100	5.981	MON	23,236	280,530	07/17/2007	08/15/2038.
23305M AA 3	DBCCR 2014-ARCP A SEQ SSNR 4.2382 01/34			2	1FM	5,149,992	107.107	5,355,350	5,000,000	5,138,006		(11,987)			4.238	3.893	MON	17,659	194,251	01/24/2014	01/10/2034.
23305U AA 5	DBRR 2011-LC2 A4A SEQ 4.537 04/12/2021			2	1FE	42,679,152	110.636	44,828,275	40,518,683	42,007,768		(215,424)			4.537	3.878	MON	153,194	1,838,333	09/21/2011	07/12/2044.
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21	SD		2	1FM	30,400,351	108.495	32,657,001	30,100,000	30,235,645		(47,833)			4.638	4.490	MON	116,337	1,396,038	08/11/2011	08/10/2044.
23305Y AJ 8	DBUBS 2011-LC3A AM SEQ CSTR 07/10/21	SD		2	1FM	10,802,892	114.602	12,731,082	11,109,000	10,911,586		17,038			5.419	5.803	MON	50,164	609,289	08/11/2011	08/10/2044.
245069 AK 5	DEL 2013-HDC B B SEQ FLT 03/15/2026			2	1FM	7,000,000	99.984	6,998,880	7,000,000	6,999,801		854			1.461	1.523	MON	4,829	103,285	03/28/2013	03/15/2026.
30261J AK 5	FREMF 2012-KF01 B SEQ FLT 10/25/2044			2	1FM	6,000,000	102.420	6,145,200	6,000,000	6,000,000		1,752			2.769	2.785	MON	3,231	167,710	10/04/2012	10/25/2044.
30290U AJ 8	FREMF 2012-K22 B SEQ 3.6866 08/25/2045			2	1FE	6,000,498	100.970	6,058,182	6,000,000	5,997,329		(1,517)			3.686	3.734	MON	18,432	224,319	11/27/2012	08/25/2045.
30290X AN 3	FREMF 2013-K24 B SUB CSTR 11/25/2045			2	1FM	6,043,625	99.828	6,146,410	6,157,000	6,060,894		8,971			3.502	3.780	MON	17,968	218,714	01/10/2013	11/25/2045.
30291J AJ 2	FREMF 2013-K29 B MEZ CSTR 05/25/2046			2	1FM	5,029,364	98.663	5,673,140	5,750,000	5,113,055		59,023			3.481	5.200	MON	16,680	203,032	07/17/2013	05/25/2046.
36159X AC 4	GECMC 2007-C1 A3 SEQ 5.481 12/10/2049			2	1FM	1,323,774	101.000	1,498,052	1,483,220	1,483,220		606,222			5.481	3.305	MON	6,775	81,295	08/12/2008	12/10/2049.
36186X AC 1	GMACN 2005-BLIS A1IO IO CSTR 7/10/2035			234	1FE	2,526,504	2.094	2,437,418		2,150,394		(50,161)			0.197	8.845	MON	13,408	313,972	02/22/2010	07/10/2035.
36186X AE 7	GMACN 2012-BLIS IO 0.576 07/10/2050			234	1FE	3,095,709	6.625	2,815,625		3,019,610		(7,593)			0.576	5.787	MON	14,280	244,800	11/28/2012	07/10/2050.
36188A AD 7	GMACN 2010-FTLS AIO IO 0.783 2/10/2047			234	1FE	3,120,000	8.719	3,400,313		3,043,051		(245,147)			0.783	7.873	MON	17,813	305,370	12/23/2010	02/10/2047.
36190K AC 3	GSMS 2009-RR1 CSB SUB 5.286 12/17/2039			2	1FE	5,614,367	105.750	5,939,978	5,617,000	5,607,334		(1,828)			5.286	5.307	MON	24,743	296,915	10/21/2010	12/17/2039.
36190K AE 9	GSMS 2009-RR1 GGA SEQ CSTR 07/12/2038			2	1FE	401,858	104.130	390,168	374,693	380,747		(5,012)			5.794	4.394	MON	1,809	22,182	06/16/2010	07/12/2038.
36190K AS 8	GSMS 2009-RR1 GGB SUB CSTR 07/12/38			2	1FE	14,930,504	104.350	15,161,012	14,529,000	14,636,425		(86,295)			5.794	5.315	MON	70,147	923,792	08/09/2011	07/12/2038.
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049			2	1FE	14,166,935	104.523	16,036,820	15,342,818	15,030,595		195,431			5.147	6.659	MON	65,807	789,680	11/18/2009	12/14/2049.
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044	SD		2	1FM	8,079,695	106.510	8,520,800	8,000,000	8,077,915		(19,262)			3.817	3.657	MON	25,447	305,360	09/22/2011	08/10/2044.
36192C AE 5	GSMS 2013-GC10 A5 SEQ 2.943 02/10/2046			2	1FM	24,665,477	100.086	26,742,915	26,720,000	24,910,207		187,055			2.943	3.953	MON	65,531	786,370	09/09/2013	02/10/2046.
36197X AK 0	GSMS 2013-GC12 A4 SEQ 3.135 06/10/2046	SD		2	1FM	42,057,068	101.500	45,360,350	44,690,000	42,365,685		229,248			3.135	3.888	MON	116,753	1,401,032	10/18/2013	06/10/2046.
362332 AE 8	GSMS 2006-GG8 A4 SEQ 5.56 11/10/39			2	1FM	4,669,320	105.980	5,017,139	4,734,043	4,713,484		10,369			5.560	5.871	MON	21,934	263,213	03/12/2010	11/10/2039.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36248E AB 1	GSMS 2010-C2 A2 SEQ AFC 12/10/43	SD..	..	2	1FM	19,871,279	113.510	21,586,197	19,017,000	19,590,150		(87,500)			5.162	4.591	MON	81,805	981,658	08/08/2011	12/10/2043.
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44	SD..	..	2	1FM	45,924,183	111.130	50,047,396	45,035,000	45,627,810		(92,281)			4.753	4.521	MON	178,376	2,140,513	08/29/2011	03/10/2044.
36248G AC 4	GSMS 2013-GC16 A3 SEQ 4.244 11/10/2046		..	2	1FM	9,612,411	109.270	10,198,169	9,333,000	9,584,203		(25,389)			4.244	3.889	MON	33,008	396,093	11/13/2013	11/10/2046.
38012D AA 5	GMACN 2005-DRUM AIO IO CSTR 5/10/2050		..	234	1FE	3,546,375	1.938	4,332,831		3,368,918		23,144			0.137	9.626	MON	17,910	385,025	02/19/2010	05/10/2050.
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41		..	2	1FM	1,638,385	100.030	1,627,896	1,627,408	1,627,408		7,918			5.115	5.059	MON	6,937	84,028	08/22/2007	07/15/2041.
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47		..	2	1FM	28,107,876	106.060	28,890,334	27,239,613	27,541,081		(178,162)			5.336	4.646	MON	121,125	1,453,506	08/24/2011	05/15/2047.
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49		..	2	1FM	8,355,965	106.630	9,036,094	8,474,251	8,458,272		(1,502)			5.420	5.459	MON	38,275	461,650	08/31/2012	01/15/2049.
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049	SD..	..	2	1FM	300,995	100.030	296,620	296,531	295,709		2,618			5.698	5.866	MON	1,408	17,146	08/31/2012	02/12/2049.
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049	SD..	..	2	1FM	35,731,950	102.160	36,575,323	35,802,000	35,718,142		1,104			5.787	5.869	MON	172,658	2,104,656	09/09/2010	06/15/2049.
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051		..	2	1FM	21,753,562	108.640	23,854,085	21,957,000	22,042,080		(73,919)			5.882	5.610	MON	107,626	1,291,511	08/31/2012	02/15/2051.
46634G AC 5	JPMCC 2009-IWST XA IO CSTR 12/05/27		..	234	1FE	5,006,580	8.410	2,921,413		2,740,581		(499,460)			1.939	7.369	MON	56,125	718,033	03/22/2010	12/05/2027.
46634V AA 6	JPMCC 2010-RR1 JPA SEQ CSTR 06/20/49		..	2	1FE	1,764,500	104.200	1,667,200	1,600,000	1,665,298		(30,729)			5.787	3.772	MON	7,716	94,024	08/17/2011	06/20/2049.
46634V AX 6	JPMCC 2010-RR1 WBA SEQ CSTR 6/20/2049		..	2	1FE	17,634,579	107.693	19,230,775	17,857,000	17,735,315		23,368			5.716	5.972	MON	85,060	1,560,541	06/04/2010	06/20/2049.
46634V BG 2	JPMCC 2010-RR1 WBB SEQ CSTR 06/2049 RE		..	2	1FE	8,852,266	107.688	9,615,417	8,929,000	8,876,091		8,652			5.716	6.023	MON	42,532	519,715	02/10/2012	06/20/2049.
46635T CG 5	JPMCC 2011-C3 A4 SEQ 4.7171 02/16/46	SD..	..	2	1FM	12,713,594	111.375	14,478,750	13,000,000	12,794,511		25,407			4.717	5.040	MON	51,102	613,219	08/11/2011	02/15/2046.
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046		..	2	1FM	12,119,976	108.850	13,062,000	12,000,000	12,079,555		(12,989)			4.171	4.061	MON	41,712	500,544	09/16/2011	08/15/2046.
46639J AE 0	JPMCC 2013-C10 A5 SEQ SSNR 3.1425 12/47		..	2	1FM	10,514,297	101.920	11,516,960	11,300,000	10,615,179		69,046			3.143	4.038	MON	29,592	355,103	07/05/2013	12/15/2047.
46639Y AQ 0	JPMCC 2013-LC11 A5 SEQ 2.9599 04/2046		..	2	1FM	8,467,100	100.370	9,113,596	9,080,000	8,541,624		53,435			2.960	3.810	MON	22,397	268,759	07/31/2013	04/15/2046.
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51		..	2	1FE	39,447,569	107.000	47,754,710	44,630,570	42,803,478		746,029			5.637	7.814	MON	209,640	2,543,684	08/31/2012	03/18/2051.
48124X AA 5	JPMCC 2009-RR2 GEA SEQ 12/17/2049		..	2	1FE	27,974,098	106.658	32,758,785	30,714,000	29,890,968		399,604			5.543	7.231	MON	123,573	1,702,477	08/31/2012	12/17/2049.
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050		..	2	1FE	28,326,310	106.913	32,837,290	30,714,000	29,834,793		324,699			5.743	7.141	MON	147,001	2,488,892	08/31/2012	06/17/2050.
59023B AC 8	MLMT 2006-C1 A3 SEQ CSTR 05/12/2039		..	2	1FM	915,528	101.000	1,104,099	1,093,167	1,093,167					5.677	15.792	MON	5,172	65,939	10/27/2008	05/12/2039.
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46		..	2	1FM	6,416,963	105.257	6,834,385	6,493,053	6,470,801		9,247			5.414	5.622	MON	29,294	354,747	05/18/2007	07/12/2046.
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047	SD..	..	2	1FM	6,059,982	108.633	6,517,980	6,000,000	6,037,550		(12,080)			4.700	4.499	MON	23,500	282,000	02/10/2011	09/15/2047.
61745M 6G 3	MSC 2005-HQ6 A4A SEQ 4.989 8/13/42	SD..	..	2	1FM	22,864,718	100.125	23,397,814	23,368,603	23,313,896		68,391			4.989	5.347	MON	97,155	1,169,630	12/28/2006	08/13/2042.
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42		..	2	1FM	4,955,859	108.852	5,442,595	5,000,000	4,981,957		4,195			5.651	5.825	MON	23,545	286,301	08/14/2007	06/11/2042.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		..	2	1FE	1,835,239	101.500	1,890,910	1,862,965	1,855,214		12,378			4.250	4.593	MON	6,598	79,176	03/25/2011	12/17/2040.
61760D AC 7	MSRR 2011-KEYA 1X IO CSTR 12/17/2040		..	234	1FE	690,357	0.460	45,548		0		(208,227)				5.052	MON		178,380	03/25/2011	12/19/2040.
61760R BA 9	MSC 2011-C3 A3 SEQ 4.054 07/15/2049	SD..	..	2	1FM	9,089,706	107.063	9,635,670	9,000,000	9,075,592		(18,853)			4.054	3.902	MON	30,405	364,860	09/14/2011	07/15/2049.
61761Q AE 3	MSBAM 2013-C8 A4 SEQ 3.134 12/15/2048		..	2	1FM	5,997,244	101.172	6,414,317	6,340,000	6,038,155		31,013			3.134	3.840	MON	16,558	198,696	08/28/2013	12/15/2048.
62888X AB 0	NGN 2010-C1 A2 SUB 2.90 10/29/2020		..	2	1FE	3,989,801	102.410	4,096,400	4,000,000	3,995,542		1,388			2.900	2.991	MON	1,289	116,000	11/03/2010	10/29/2020.
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48	SD..	..	2	1FE	27,262,994	104.500	30,616,977	29,298,542	28,665,360		330,708			5.223	6.572	MON	127,522	1,659,881	03/09/2010	08/16/2048.
749289 AQ 7	RBSCF 2009-RR2 JPB SUB 5.336 05/16/47		..	2	1FE	7,835,000	103.656	8,292,500	8,000,000	7,923,036		27,907			5.336	5.807	MON	35,573	426,880	08/15/2011	05/16/2047.
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51		..	2	1FE	23,777,499	108.469	26,971,144	24,865,359	24,429,768		152,565			5.941	6.783	MON	123,109	1,497,480	02/08/2010	02/16/2051.
749289 BQ 6	RBSCF 2009-RR2 BSB SUB 5.331 02/16/2044		..	2	1FE	2,617,601	105.813	3,107,713	2,937,000	2,792,381		59,260			5.331	7.930	MON	13,048	156,227	10/12/2011	02/16/2044.
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47		..	2	1FE	26,850,297	105.313	30,872,414	29,315,052	28,557,505		391,073			5.336	6.976	MON	130,354	1,564,251	12/14/2009	05/16/2047.
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		..	2	1FE	13,840,565	104.166	14,281,074	13,709,892	13,715,909		(23,489)			5.467	5.292	MON	62,460	754,448	03/31/2010	09/16/2039.
74928H AB 2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039		..	2	1FE	15,827,574	104.938	16,732,284	15,945,000	15,881,820		14,385			5.467	5.640	MON	72,643	939,800	08/31/2012	09/16/2039.
74928H AU 0	RBSCF 2010-RR3 MSCB SUB SSUP CSTR 06/49		..	2	1FE	5,133,594	109.031	5,451,563	5,000,000	5,053,558		(23,594)			5.908	5.474	MON	24,618	324,137	06/03/2011	06/16/2049.
74928H BM 7	RBSCF 2010-RR3 WBTB SUB CSTR 02/16/2051		..	2	1FE	8,273,750	107.539	8,603,144	8,000,000	8,109,027		(46,361)			5.941	5.391	MON	39,608	481,788	03/03/2011	02/16/2051.
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49		..	2	1FE	16,391,684	108.250	16,300,085	15,057,816	15,667,231		(240,044)			6.040	4.311	MON	75,786	919,081	08/31/2012	12/16/2049.
74930A AG 2	RBSCF 2010-RR4 CMLB SUB SSUP CSTR 12/49		..	2	1FE	15,666,127	107.511	16,631,936	15,470,000	15,540,809		(35,719)			6.040	5.899	MON	77,861	944,240	08/03/2011	12/16/2049.
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40		..	2	1FE	19,934,817	107.188	20,018,070	18,675,750	19,185,859		(213,921)			5.695	4.433	MON	88,632	1,063,584	08/31/2012	09/16/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74930A BL 0	RBSCF 2010-RR4 CSCB SEQ 5.695 09/40 RE			2	1FE	4,982,599	105.618	5,129,857	4,857,000	4,921,155		(27,223)			5.695	5.094	MON	23,051	276,606	08/29/2012	09/16/2040.
74930A BV 8	RBSCF 2010-RR4 WBCB SUB SSUP 04/16/47			2	1AM	3,380,029	106.102	3,846,208	3,625,000	3,510,522		42,986			5.509	7.045	MON	16,642	199,701	09/16/2011	04/16/2047.
74930A CE 5	RBSCF 2010-RR4 MSCB SUB AFC 04/16/49			2	1AM	11,998,873	106.092	13,529,938	12,753,000	12,381,151		130,654			5.692	7.051	MON	60,492	725,901	10/25/2011	04/16/2049.
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044			2	2AM	2,425,486	102.000	2,473,995	2,425,486	2,425,486		3,006			5.623	5.690	MON	11,366	136,396	11/13/2012	11/15/2044.
90270Y BF 5	UBSBB 2013-C5 A4 SEQ 3.1847 03/10/2046			2	1FM	7,545,625	101.430	8,114,400	8,000,000	7,603,396		40,637			3.185	3.925	MON	21,231	254,776	06/24/2013	03/10/2046.
92890P AE 4	WFRBS 2013-C14 A5 SEQ 3.337 06/15/2046			2	1FM	27,956,875	102.820	29,817,800	29,000,000	28,083,556		87,610			3.337	3.789	MON	80,644	967,730	06/24/2013	06/15/2046.
92935J BA 2	WFRBS 2011-C2 A3 SEQ SSNR 4.498 2/15/44	SD		2	1FM	8,079,824	107.685	8,614,800	8,000,000	8,008,003		(14,369)			4.498	4.341	MON	29,987	359,840	02/17/2011	02/15/2044.
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02/15/44	SD		2	1FM	40,526,930	112.066	43,447,988	38,770,000	39,947,941		(179,382)			4.869	4.296	MON	157,309	1,887,711	08/05/2011	02/15/2044.
92936C AJ 8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 6/15/44	SD		2	1FM	37,768,464	112.777	41,727,490	37,000,000	37,488,902		(73,080)			4.902	4.675	MON	151,145	1,813,740	08/23/2011	06/15/2044.
92937E AZ 7	WFRBS 2013-C11 A5 SSNR SEQ 3.071 3/15/45			2	1FM	3,278,578	101.626	3,506,097	3,450,000	3,297,296		15,725			3.071	3.724	MON	8,829	105,950	10/16/2013	03/15/2045.
92938E AM 5	WFRBS 2013-C16 A4 SEQ 4.136 07/15/2046			2	1FM	8,584,507	109.207	9,282,595	8,500,000	8,574,039		(8,412)			4.136	4.027	MON	29,297	351,560	09/17/2013	09/15/2046.
94132Q AB 2	WVMT 2011-SB2A M1 MEZ SEQ 5.50 04/25/39			2	1FE	4,210,000	105.000	4,200,000	4,000,000	4,181,079		(28,921)			5.500	3.373	MON	18,333	73,333	08/14/2014	04/25/2039.
94986V AB 8	WFRR 2010-C32 A3B SUB CSTR 05/16/17			2	1FE	7,645,233	106.969	8,091,407	7,564,272	7,588,976		(16,535)			5.720	5.632	MON	36,056	440,296	07/07/2011	05/16/2017.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						1,718,563,288	XXX	1,858,019,248	1,731,442,646	1,733,031,714	0	3,361,900	0	0	XXX	XXX	XXX	7,175,874	91,106,779	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00084G AL 7	ACASC 2014-2A A2 CLO SSNR 3.634 01/15/27			2	1FE	10,497,606	99.977	10,497,585	10,500,000	10,497,729		123			3.634	3.654	JAJO	38,157		11/06/2014	01/15/2027.
00084Q AA 9	ACASC 2013-1A A1 CLO FLT 04/20/25			23	1FE	3,500,000	98.500	3,447,500	3,500,000	3,500,000		4,061			1.411	1.413	JAJO	10,012	50,077	02/27/2013	04/20/2025.
00084Q AE 1	ACASC 2013-1A B2 CLO 3.36 04/20/25			23	1FE	3,477,600	95.500	3,342,500	3,500,000	3,483,167		3,308			3.360	3.479	JAJO	23,193	117,273	02/27/2013	04/20/2025.
00084U AJ 1	ACASC 2014-1A B2 CLO MEZ SEQ 4.22 07/26			23	1FE	4,378,000	98.750	4,345,000	4,400,000	4,379,346		1,346			4.220	4.327	JAJO	37,652	51,578	06/06/2014	07/18/2026.
00084V AQ 3	ACASC 2013-2A A2B CLO 4.55 10/25/2025			23	1FE	8,000,000	99.806	7,984,480	8,000,000	8,000,000		(13,760)			4.550	4.576	JAJO	66,733	394,333	08/28/2013	10/25/2025.
00087V AC 1	ACAP 2005-3A C1 ABS FLT 12/25/35			2	1AM	2,925,540	94.000	2,989,138	3,179,934	2,977,361		75,937			3.420	9.435	MON	2,114	83,876	04/10/2014	12/25/2035.
00100F AC 9	ACIS 2014-3A A1F CLO 3.7 02/01/2026			23	1FE	8,955,000	100.000	9,000,000	9,000,000	8,961,096		6,096			3.700	3.809	FMAN	55,500	227,550	01/16/2014	02/01/2026.
00102D AC 2	ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26			23	1FE	6,000,000	100.000	6,000,000	6,000,000	6,000,083		83			3.535	3.549	FMAN	25,331		10/09/2014	11/01/2026.
00163G AA 5	ALM 2012-7A A1 CLO FLT 10/19/2024			23	1FE	12,000,000	99.760	11,971,200	12,000,000	12,000,000		5,215			1.651	1.654	JAJO	40,719	200,812	10/04/2012	10/19/2024.
001750 AA 6	AMMC CLO 2011-9A E FLT 01-15-22			23	2AM	11,960,000	101.000	13,130,000	13,000,000	12,203,723		76,087			7.681	9.722	JAJO	216,337	1,013,011	11/17/2011	01/15/2022.
001752 AA 2	AMMC CLO 2012-10A E FLT 04/11/22			23	3AM	7,738,731	101.000	8,271,900	8,190,000	7,825,512		31,483			7.679	9.126	JAJO	143,254	643,574	02/06/2012	04/11/2022.
001752 AC 8	AMMC CLO 2012-10A F FLT 4/11/22			23	1AM	4,007,640	98.752	4,493,201	4,550,000	4,122,075		40,495			7.679	10.773	JAJO	79,585	357,541	02/06/2012	04/11/2022.
00175L AA 0	AMMC CLO 2014-14A A1L FLT 07/27/2026			23	1FE	25,846,646	99.500	25,770,500	25,900,000	25,848,682		2,036			1.680	1.718	JAJO	210,283		06/12/2014	07/27/2026.
00175L AB 8	AMMC CLO 2014-14A A2L FLT 07/27/26			23	1FE	11,095,251	97.000	10,864,000	11,200,000	11,101,423		6,172			2.280	2.442	JAJO	123,413		06/12/2014	07/27/2026.
00175L AD 4	AMMC CLO 2014-14A B1L MEZ FLT 07/27/26			23	1AM	3,304,000	93.230	3,263,064	3,500,000	3,315,873		11,873			3.780	4.795	JAJO	63,942		06/12/2014	07/27/2026.
00175N AA 6	AMMC CLO 2014-15A E MEZ FLT 12/09/26			2	3AM	10,741,500	99.000	10,741,500	10,850,000	10,742,213		713			7.216	7.474	MJSD	50,018		12/09/2014	12/09/2026.
00176A AG 0	AMMC CLO 2012-11A D FLT 10/30/23			23	1AM	14,169,330	101.500	14,920,500	14,700,000	14,240,746		31,084			5.733	6.549	JAJO	147,471	854,490	10/17/2012	10/30/2023.
00176C AJ 0	AMMC CLO 2013-12A D2 5.95 05/10/25			23	2AM	7,511,735	97.000	7,401,100	7,630,000	7,528,118		8,443			5.950	6.288	FMAN	64,315	453,985	04/10/2013	05/10/2025.
00176D AA 7	AMMC CLO 2013-13A A1L FLT 01/24/26			23	1FE	27,887,037	99.500	27,860,000	28,000,000	27,889,227		1,947			1.683	1.758	JAJO	90,310	409,224	11/21/2013	01/26/2026.
00176D AB 5	AMMC CLO 2013-13A A2L FLT 01/24/26			23	1FE	6,828,567	96.000	6,720,000	7,000,000	6,832,470		3,795			2.083	2.503	JAJO	27,944	63,170	10/31/2014	01/26/2026.
00176E AA 5	AMMC CLO 2013-12A E FLT 05/10/2025			23	1AM	2,433,750	90.500	2,488,750	2,750,000	2,479,498		32,503			5.232	7.270	FMAN	20,781	145,111	06/25/2013	05/10/2025.
00190Y AG 0	ARES 2013-2A C CLO FLT 07/28/2025			23	1FE	4,755,225	95.750	4,787,500	5,000,000	4,790,069		25,299			2.983	3.701	JAJO	26,931	190,631	06/28/2013	07/28/2025.
00191D AJ 9	ARES 2012-3A B2 CLO 3.3815 01/17/2024			23	1FE	9,000,000	96.320	8,668,800	9,000,000	9,000,000		(580)			3.382	3.396	JAJO	62,558	304,335	12/04/2012	01/17/2024.
00191L AE 2	ARES 2013-3A B2 CLO MEZ 4.07 10/17/2024			23	1FE	7,000,000	98.110	6,867,700	7,000,000	7,000,000		(156)			4.070	4.091	JAJO	58,563	269,072	10/10/2013	10/17/2024.
00191L AJ 1	ARES 2013-3A C2 CLO MEZ 5.09 10/17/2024			23	1FE	8,827,200	98.380	8,854,200	9,000,000	8,850,631		20,215			5.090	5.441	JAJO	94,165	432,650	10/10/2013	10/17/2024.
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042			2	1FE	3,136,244	101.938	3,197,008	3,136,244	3,136,244		1,085			1.911	1.918	MON	2,830	60,408	12/06/2012	12/15/2042.
00213R AB 9	ARLFR 2012-1A A2 SEQ SNR 3.81 12/15/2042			2	1FE	13,400,064	101.080	13,663,994	13,518,000	13,408,730		8,666			3.810	3.961	MON	22,890	386,277	03/27/2014	12/15/2042.

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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00214M AB 9	ARLFR 2014-1A A2 ABS SNR SEQ 3.97 06/44			2	1FE	22,492,766	102.285	22,809,488	22,300,000	22,485,904		(6,862)			3.970	3.895	MON	39,347	395,346	07/23/2014	06/15/2044.
00248P AK 2	AVOCE 2014-1A A2B CLO MEZ SEQ 4.294 7/26			23	1FE	3,000,000	98.021	2,940,630	3,000,000	3,000,111		111			4.294	4.255	JAJO	60,832		06/10/2014	07/15/2026.
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032		R	2	1FE	3,137,013	98.750	3,296,629	3,338,358	3,292,074		345,811			0.417	4.648	MON	967	14,065	03/06/2012	05/10/2032.
009503 AA 1	AIRSP 2007-1A G1 ABS SNR FLT 06/15/2032		R	2	1AM	2,592,980	85.261	2,716,799	3,186,457	2,701,448		84,649			0.431	6.277	MON	648	13,692	12/18/2013	06/15/2032.
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032		R	2	1FE	19,631,166	86.250	19,787,900	22,942,492	19,824,051		331,025			0.441	3.273	MON	11,176	41,315	10/29/2014	06/15/2032.
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36			2	1FE	22,120,460	102.156	22,413,080	21,940,053	22,081,740		(39,211)			3.786	3.602	MON	69,221	134,037	12/18/2014	10/17/2036.
02665U AB 1	AH4R 2014-SFR2 B ABS MEZ 4.29 10/17/36			2	1FE	4,999,733	102.000	5,100,000	5,000,000	4,985,240		(14,493)			4.290	4.306	MON	17,875	42,900	09/10/2014	10/17/2036.
02665V AA 1	AH4R 2014-SFR1 A ABS SSNR FLT 06/17/2031			2	1FE	7,433,055	98.690	7,335,660	7,433,055	7,433,055		5			1.250	1.253	MON	3,871	54,199	05/13/2014	06/17/2031.
02665V AB 9	AH4R 2014-SFR1 B ABS MEZ SEQ FLT 06/31			2	1FE	3,000,000	98.099	2,942,973	3,000,000	3,000,000					1.600	1.605	MON	2,000	28,000	05/13/2014	06/17/2031.
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36			2	1FE	14,024,345	101.094	14,153,118	14,000,000	14,024,010		(335)			3.678	3.662	MON	42,910	6,130	12/23/2014	12/17/2036.
02665X AB 5	AH4R 2014-SFR3 B ABS MEZ 4.201 12/17/36			2	1FE	5,599,816	101.000	5,656,000	5,600,000	5,599,816		(1)			4.201	4.215	MON	19,605	3,921	11/20/2014	12/17/2036.
02665X AC 3	AH4R 2014-SFR3 C ABS MEZ 4.596 12/17/36			2	1FE	5,599,651	101.780	5,699,680	5,600,000	5,599,651		0			4.596	4.615	MON	21,448	4,290	11/20/2014	12/17/2036.
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24			2	3AM	3,438,544	100.000	3,438,544	3,438,544	3,438,534		(10)			8.000	8.135	MON	13,850		12/10/2014	12/20/2024.
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019			23	1FE	9,019,891	99.608	9,112,243	9,148,103	9,082,846		67,665			0.481	1.641	JAJO	8,918	44,865	02/27/2013	01/20/2019.
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029			2	1FE	7,000,000	100.130	7,009,100	7,000,000	6,992,408		(7,592)			5.125	5.215	MON	12,955		11/21/2014	12/15/2029.
03763R AA 9	APID 2012-9A A CLO FLT 07/15/2023			23	1FE	4,970,000	99.630	4,981,500	5,000,000	4,977,341		7,313			1.631	1.996	JAJO	17,665	82,918	08/13/2012	07/15/2023.
03764X AD 9	APID 2014-17A A2B CLO MEZ 4.25 04/17/26			23	1FE	3,230,500	99.470	3,232,775	3,250,000	3,232,418		1,918			4.250	4.374	JAJO	28,392	63,691	03/20/2014	04/17/2026.
03764X AG 2	APID 2014-17A A1B CLO SSNR 3.46 04/17/26			23	1FE	10,000,000	101.410	10,141,000	10,000,000	9,999,990		(10)			3.460	3.426	JAJO	73,044	159,544	03/20/2014	04/17/2026.
03765D AC 4	APID 2014-18A A2A CLO SEQ FLT 07/22/2026			23	1FE	3,467,450	96.680	3,383,800	3,500,000	3,468,772		1,322			2.181	2.334	JAJO	33,079		06/26/2014	07/22/2026.
03765D AE 0	APID 2014-18A B CLO MEZ FLT 07/22/2026			23	1FE	4,903,500	95.290	4,764,500	5,000,000	4,907,150		3,650			3.031	3.329	JAJO	65,672		06/26/2014	07/22/2026.
03765D AJ 9	APID 2014-18A A2B CLO SEQ 4.2 07/22/2026			23	1FE	11,000,000	98.240	10,806,400	11,000,000	11,000,871		871			4.200	4.220	JAJO	195,067		06/26/2014	07/22/2026.
03789X AA 6	DIN 2014-1 A2 ABS 4.277 09/05/44			2	2AM	37,094,313	100.720	37,367,120	37,100,000	37,096,026		1,714			4.277	4.302	MJSD	401,099		09/08/2014	09/05/2044.
03878D AA 2	ARCLO 2013-1A A CLO FLT 02/15/2023			23	1FE	13,000,000	100.156	13,020,313	13,000,000	13,000,000		(22,550)			2.161	2.171	MON	13,265	283,263	01/16/2013	02/15/2023.
03878D AC 8	ARCLO 2013-1A B CLO FLT 02/15/2023			23	2AM	3,000,000	100.063	3,001,875	3,000,000	3,000,000		(9,668)			5.161	5.217	MON	7,311	156,369	01/16/2013	02/15/2023.
04013Y AA 0	ARES 2012-2A A CLO 1.9228 10/12/2023			23	1FE	13,000,000	99.660	12,955,800	13,000,000	13,000,000		(127,635)			1.730	1.734	JAJO	50,603	228,246	08/29/2012	10/12/2023.
04280P AC 1	AWPT 2014-2A A1F CLO SEQ SSNR 3.53 03/26			23	1FE	15,000,000	100.000	15,000,000	15,000,000	15,000,000					3.530	3.546	MJSD	27,946	397,125	02/06/2014	03/12/2026.
04964H AA 6	ATRM 8A A1 CLO FLT 10/23/2022			23	1FE	12,000,000	99.950	11,994,000	12,000,000	12,000,000		5,265			1.701	1.704	JAJO	39,681	207,264	09/18/2012	10/23/2022.
04964H AC 2	ATRM 8A B CLO FLT 10/23/2022			23	1FE	2,977,500	100.000	3,000,000	3,000,000	2,979,897		1,124			2.731	2.912	JAJO	15,929	83,145	09/18/2012	10/23/2022.
05363U AG 8	AVERY 2014-1A B2 CLO MEZ 4.325 04/25/26			23	1FE	5,000,000	100.375	5,018,750	5,000,000	5,000,029		29			4.325	4.348	JAJO	39,646	113,531	03/19/2014	04/25/2026.
05377R AF 1	AESOP 2010-3A A ABS 4.64 05/20/16			2	1FE	14,363,851	100.771	14,275,849	14,166,667	14,176,603		(44,212)			4.640	4.358	MON	20,085	657,333	05/21/2010	05/20/2016.
05377R AV 6	AESOP 2011-5A A ABS 3.27 2/20/18			2	1FE	17,993,446	103.281	18,590,625	18,000,000	17,997,469		1,252			3.270	3.300	MON	17,985	588,600	08/19/2011	02/20/2018.
05617L AC 1	BABSN 2012-1A B CLO FLT 04/15/2022			23	1FE	3,684,375	98.000	3,675,000	3,750,000	3,699,075		9,577			2.730	3.089	JAJO	22,181	104,007	04/15/2013	04/15/2022.
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025			23	1FE	6,500,000	98.000	6,370,000	6,500,000	6,500,000		(9)			1.412	1.414	FMAN	10,707	93,130	04/12/2013	05/20/2025.
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027			2	1FE	7,597,404	102.563	7,761,052	7,567,144	7,593,060		(6,358)			3.720	3.650	MON	8,601	281,498	07/22/2013	09/20/2027.
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024			23	1FE	13,951,000	98.231	13,752,410	14,000,000	13,963,693		8,838			1.431	1.546	JAJO	43,395	277,134	05/06/2013	07/15/2024.
08179X AC 9	BSP 2013-IIA A2A CLO FLT 07/15/2024			23	1FE	2,000,000	96.352	1,927,040	2,000,000	2,000,000		161			2.081	2.086	JAJO	9,016	57,249	05/06/2013	07/15/2024.
08180F AC 5	BSP 2014-IVA A1B CLO SEQ SSNR 3.61 07/26			23	1FE	10,000,000	102.000	10,200,000	10,000,000	10,000,322		322			3.610	3.626	JAJO	71,197	141,392	05/02/2014	07/20/2026.
08180F AG 6	BSP 2014-IVA A2B CLO MEZ SEQ 4.26 07/26			23	1FE	2,962,800	99.500	2,985,000	3,000,000	2,965,556		2,756			4.260	4.486	JAJO	25,205	50,055	05/02/2014	07/20/2026.
092019 AA 6	BLACK 2005-2A A CLO FLT 01/07/2018			23	1FE	19,452,024	99.425	20,726,264	20,846,107	20,436,899		326,044			0.492	0.502	JAJO	24,481	104,893	10/26/2011	01/07/2018.
09254D AC 9	BSIS 2006-4A C CLO MEZ FLT 04/20/2019			23	1FE	6,970,850	97.250	7,293,750	7,500,000	7,177,271		153,659			0.911	3.760	JAJO	13,851	53,123	05/21/2014	04/20/2019.
095560 AG 3	BHILL 2013-1A B2 CLO 4.18 01/15/26			23	1FE	9,500,000	99.125	9,416,875	9,500,000	9,500,285		223			4.180	4.201	JAJO	83,832	341,947	11/08/2013	01/15/2026.
095560 AL 2	BHILL 2013-1A C2 CLO 5.40 01/15/26			23	1FE	2,500,000	98.000	2,450,000	2,500,000	2,500,000		(35,157)			5.400	5.436	JAJO	28,500	116,250	11/08/2013	01/15/2026.
09624Q AL 3	BLUEM 2005-1A A2 CLO FLT 11/15/2017			23	1FE	1,636,721	99.428	1,656,347	1,665,874	1,659,598		14,857			0.602	1.546	FMAN	1,310	10,249	05/03/2013	11/15/2017.

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	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
09626Q AJ 6	BLUEM 2014-2A B2 CLO MEZ 4.085 07/20/26			23	1FE	6,000,000	97.770	5,866,200	6,000,000	6,000,000					4.085	4.106	JAJO	116,423		06/09/2014	07/20/2026.
09626U AA 6	BLUEM 2013-1A A1 CLO FLT 05/15/2025			23	1FE	16,500,000	98.300	16,219,500	16,500,000	16,500,000		2,821			1.432	1.435	FMAN	30,850	241,126	04/15/2013	05/15/2025.
09627D AJ 4	BLUEM 2013-4A B2 CLO MEZ 4.39 04/15/2025			23	1FE	8,500,000	100.030	8,502,550	8,500,000	8,500,000					4.390	4.414	JAJO	78,776	279,863	12/05/2013	04/15/2025.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039			2	1FE	7,688,646	103.753	7,979,738	7,691,128	7,689,602		357			5.610	5.682	MON	19,177	430,274	11/18/2011	11/15/2039.
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042			2	1FE	3,857,680	102.216	3,943,972	3,858,468	3,857,562		184			4.700	4.752	MON	8,060	180,844	07/25/2012	07/15/2042.
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027		R	2	1FE	3,132,658	100.543	3,150,344	3,133,333	3,132,798		129			3.470	3.500	MON	1,812	108,727	10/10/2012	10/25/2027.
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028		R	2	1FE	7,163,939	100.734	7,230,183	7,177,500	7,171,569		6,392			3.350	3.479	MON	4,007	240,446	07/22/2013	03/27/2028.
12479R AB 3	CAUTO 2014-1A A ABS MEZ 3.66 10/15/2044			2	1FE	5,996,393	101.051	6,063,060	6,000,000	5,996,488		95			3.660	3.698	MON	9,760	35,990	10/10/2014	10/15/2044.
125478 AD 9	CIFC 2006-2A A1LB CLO FLT 03/01/2021			23	1FE	2,842,500	97.750	2,932,500	3,000,000	2,912,900		40,526			0.574	2.036	MJSD	1,482	17,401	03/20/2013	03/01/2021.
12548V AA 3	CIFC 2012-2A A1L CLO FLT 12/05/2024			23	1FE	19,000,000	99.750	18,952,500	19,000,000	19,000,000		6,955			1.635	1.638	MJSD	23,297	314,883	10/12/2012	12/05/2024.
12548V AB 1	CIFC 2012-2A A2L CLO FLT 12/05/2024			23	1FE	3,000,000	99.730	2,991,900	3,000,000	3,000,000		1,176			2.485	2.493	MJSD	5,591	75,573	10/12/2012	12/05/2024.
12548V AC 9	CIFC 2012-2A A3L CLO FLT 12/05/2024			23	1FE	2,931,290	99.000	2,970,000	3,000,000	2,946,926		8,345			3.235	3.697	MJSD	7,278	98,385	10/12/2012	12/05/2024.
12548W AF 0	CIFC 2012-3A A2F CLO 3.654 01/29/2025			23	1FE	6,000,000	98.500	5,910,000	6,000,000	6,000,059		(5)			3.654	3.670	JAJO	37,758	219,240	12/05/2012	01/29/2025.
12549B AC 2	CIFC 2013-2A A1L CLO FLT 04/21/2025			23	1FE	10,472,334	98.250	10,316,250	10,500,000	10,476,716		4,958			1.381	1.485	JAJO	30,204	148,375	05/15/2013	04/21/2025.
12549F AE 9	CIFC 2013-4A A2 CLO SSNR 3.31 11/27/2024			23	1FE	6,973,400	99.825	6,987,750	7,000,000	6,978,572		4,613			3.310	3.448	FMAN	21,883	240,067	10/22/2013	11/27/2024.
12549F AS 8	CIFC 2013-4A C3 CLO MEZ 5.41 11/27/2024			23	1FE	4,500,000	98.125	4,415,625	4,500,000	4,500,000		(29)			5.410	5.447	FMAN	22,993	252,241	10/22/2013	11/27/2024.
12549V AC 8	CIFC 2014-4A A1 CLO SSNR FLT 10/17/2026			23	1FE	3,000,000	99.450	2,983,500	3,000,000	3,000,000					1.775	1.779	JAJO	17,747		08/05/2014	10/17/2026.
12549V AQ 7	CIFC 2014-4A A2 CLO SSNR SEQ 3.428 10/26			23	1FE	8,000,000	99.950	7,996,000	8,000,000	8,000,174		174			3.428	3.442	JAJO	89,890		08/05/2014	10/17/2026.
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028			2	1FE	4,124,392	98.178	4,049,836	4,125,000	4,124,500		118			2.830	2.850	MON	4,216	116,737	03/06/2013	03/18/2028.
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028			2	1FE	1,743,704	101.390	1,768,086	1,743,842	1,743,716		26			3.670	3.700	MON	2,311	63,999	11/05/2013	11/18/2028.
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29			2	1FE	5,688,548	100.111	5,697,211	5,690,894	5,686,190		(2,103)			3.290	3.332	MON	6,761	90,991	06/17/2014	06/18/2029.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029			2	1FE	8,846,457	99.973	8,847,653	8,850,000	8,846,530		131			3.380	3.413	MON	10,802	48,193	10/09/2014	10/18/2029.
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041			2	3AM	9,425,000	101.590	9,574,857	9,425,000	9,424,977		7			5.955	5.999	FMAN	63,921	561,259	02/18/2011	02/20/2041.
13875V AL 0	CANYC 2012-1A B2 CLO 3.16 01/15/2024			23	1FE	4,044,725	93.875	3,989,688	4,250,000	4,081,062		17,036			3.160	4.131	JAJO	28,352	134,300	12/18/2012	01/15/2024.
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017			2	1FE	892,041	100.042	892,436	892,060	892,054		20			1.650	1.658	MON	654	14,719	05/21/2013	07/17/2017.
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018			2	1FE	4,250,495	100.659	4,277,991	4,250,000	4,250,189		(132)			2.750	2.762	MON	5,194	116,875	05/28/2013	11/15/2018.
14309Y AA 2	CGMS 2012-4A A CLO FLT 01/20/2025			23	1FE	3,500,000	99.504	3,482,640	3,500,000	3,500,000		1,651			1.621	1.624	JAJO	11,503	57,508	11/19/2012	01/20/2025.
14310K AG 6	CGMS 2013-4A B2 CLO MEZ 3.973 10/15/2025			23	1FE	8,853,740	98.350	8,851,500	9,000,000	8,873,283		16,902			3.973	4.243	JAJO	75,487	335,719	10/18/2013	10/15/2025.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038			2	1FE	11,369,562	104.339	11,786,804	11,296,600	11,337,735		(14,523)			5.730	5.541	MON	28,769	645,497	08/31/2012	12/15/2038.
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29			2	1FE	17,312,089	99.625	17,247,169	17,312,089	17,312,111		19			5.250	5.308	MON	40,395	681,664	03/05/2014	02/15/2029.
14955A AJ 2	CAVY 2014-4A B2 CLO MEZ 4.548 10/15/2026			23	1FE	3,498,948	99.970	3,498,950	3,500,000	3,499,081		134			4.548	4.578	JAJO	48,638		08/19/2014	10/15/2026.
150323 AC 7	CEDF 2014-4A AF CLO SSNR 3.491 10/23/26			23	1FE	13,400,000	100.000	13,400,000	13,400,000	13,400,346		346			3.491	3.505	JAJO	88,361		09/17/2014	10/23/2026.
150326 AC 0	CEDF 2014-3A AF CLO SEQ SSNR 3.347 05/26			23	1FE	20,000,000	100.000	20,000,000	20,000,000	20,000,000					3.347	3.361	FMAN	76,237	334,700	04/10/2014	05/20/2026.
150326 AG 1	CEDF 2014-3A BF CLO MEZ 4.464 05/20/2026			23	1FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000					4.464	4.489	FMAN	25,420	111,600	04/10/2014	05/20/2026.
15032T AG 1	CEDF 2013-1A B2 CLO 3.351 03/09/2025			23	1FE	5,940,000	95.500	5,730,000	6,000,000	5,953,553		7,629			3.351	3.523	MJSD	12,846	201,060	03/20/2013	03/09/2025.
15136W AG 9	CECLO 2013-20A B1 CLO MEZ FLT 01/25/2026			23	1FE	4,650,000	98.000	4,557,000	4,650,000	4,650,000					2.234	2.240	JAJO	19,618	82,242	12/18/2013	01/25/2026.
15136W AJ 3	CECLO 2013-20A B2 CLO MEZ 4.33 01/25/26			23	1FE	7,000,000	99.750	6,982,500	7,000,000	7,000,044		44			4.330	4.353	JAJO	55,568	235,744	12/18/2013	01/25/2026.
17178Q AD 4	CIFC 2006-1BA A3L CLO MEZ SEQ FLT 12/20			23	1FE	2,945,156	98.130	2,943,900	3,000,000	2,969,999		24,843			1.077	3.194	MJSD	898	16,097	08/05/2014	12/22/2020.
184588 AC 5	CLRLK 2006-1A B CLO MEZ FLT 12/20/2020			23	1FE	5,752,500	95.550	5,733,000	6,000,000	5,791,975		39,475			0.937	3.371	MJSD	1,874	28,429	09/16/2014	12/20/2020.
184588 AD 3	CLRLK 2006-1A C CLO MEZ FLT 12/20/2020			23	1AM	3,327,188	95.097	3,328,378	3,500,000	3,344,630		17,443			1.697	4.356	MJSD	1,980	14,891	10/14/2014	12/20/2020.
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047			23	6FE	4,203,730	5.950	274,106	4,606,827	0		332,640			1.885	154.983	MJSD	6,032	87,804	12/11/2007	12/09/2047.
199649 AD 6	CNOVA 2006-2A C CLO MEZ FLT 04/04/2018			23	1FE	1,173,000	98.600	1,183,200	1,200,000	1,181,168		8,168			0.982	2.828	FMAN	1,701	2,982	08/06/2014	04/04/2018.
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027		R	2	1FE	6,197,407	100.000	6,200,000	6,200,000	6,197,933		503			3.810	3.850	MON	8,530	236,220	09/20/2012	09/18/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028		R	2	1FE	4,166,637	99.311	4,137,946	4,166,667	4,166,640		6			3.080	3.100	MON...	4,634	128,333	04/17/2013	04/18/2028.
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029		R	2	1FE	6,933,032	99.719	6,915,683	6,935,185	6,933,066		54			3.270	3.300	MON...	8,189	18,898	11/05/2014	11/18/2029.
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022			23	1FE	24,531,875	99.820	24,455,900	24,500,000	24,500,000		(84,152)			1.732	1.736	FMAN.	49,502	430,516	02/22/2013	11/21/2022.
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042			2	2AM	15,460,000	104.570	16,166,522	15,460,000	15,459,794		45			5.216	5.250	JAJO...	147,839	806,376	03/06/2012	01/25/2042.
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024			2	2AM	4,052,628	101.483	4,113,432	4,053,333	4,052,970		290			5.800	5.850	JAJO...	49,631	235,093	03/21/2012	07/15/2024.
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23			2	2AM	6,654,698	100.120	6,662,788	6,654,802	6,654,668		(23)			3.484	3.500	JAJO...	48,947	70,844	06/18/2014	07/15/2023.
26250D AC 7	DRSLF 2012-24A A CLO 1.7973 11/2023			23	1FE	7,500,000	99.638	7,472,850	7,500,000	7,500,000		(42,399)			1.662	1.666	FMAN.	16,275	127,188	09/25/2012	11/15/2023.
26358B AA 6	DUANE 2006-3A A1 CLO FLT 01/11/21			23	1FE	1,865,339	99.750	1,979,442	1,984,403	1,927,883		293,766			0.480	3.147	JAJO...	2,170	9,883	08/22/2011	01/11/2021.
26829B AA 7	ECP 2014-6A A1A CLO SSNR FLT 07/15/2026			23	1FE	3,491,040	99.052	3,466,820	3,500,000	3,492,832		1,792			1.685	1.720	JAJO...	16,381		08/27/2014	07/15/2026.
26829B AJ 8	ECP 2014-6A A1B CLO 3.488 07/15/2026			23	1FE	7,000,000	100.000	7,000,000	7,000,000	7,000,000					3.488	3.503	JAJO...	66,466		08/27/2014	07/15/2026.
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39		R	2	1FE	6,999,630	99.650	6,975,500	7,000,000	6,999,631		1			4.310	4.351	MON...	10,057		12/12/2014	12/15/2039.
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025			2	1FE	3,042,389	101.560	3,074,478	3,027,253	3,040,000		(4,630)			3.450	3.939	JAJO...	26,690	105,891	12/05/2012	10/01/2025.
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025			2	1FE	3,019,890	101.280	3,053,388	3,014,798	3,014,798		2,220			3.160	3.172	JAJO...	24,346	97,744	12/05/2012	10/01/2025.
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042			2	1FE	11,796,546	100.380	11,791,626	11,746,988	11,783,675		(7,505)			4.212	4.170	MON...	21,990	494,783	11/15/2012	10/15/2042.
34528Q AQ 7	FORDF 2010-3 A1 ABS 4.20 2/15/17			2	1FE	14,994,696	100.400	15,060,000	15,000,000	14,999,855		1,158			4.200	4.245	MON...	28,000	630,000	03/03/2010	02/15/2017.
34959W AA 7	FCBSL 2013-1A A CLO FLT 01/19/2025			23	1FE	6,000,000	98.180	5,890,800	6,000,000	6,000,000		1,795			1.411	1.413	JAJO...	17,399	85,842	02/27/2013	01/19/2025.
34960B AG 7	FCBSL 2013-2A B2 CLO MEZ 4.16 10/19/2025			23	1FE	7,500,000	96.940	7,270,500	7,500,000	7,500,000		(141)			4.160	4.182	JAJO...	62,400	292,933	10/25/2013	10/19/2025.
35552Q AE 0	FRASR 2006-2A D CLO MEZ SEQ FLT 12/2020			23	2AM	2,930,625	97.690	2,930,700	3,000,000	2,938,731		8,106			1.747	3.147	MJSD..	1,747	13,143	10/10/2014	12/20/2020.
36318N AH 3	GALXY 2007-8A D CLO MEZ FLT 04/20/2019			23	2AM	1,365,875	97.470	1,364,580	1,400,000	1,376,597		10,722			1.534	4.552	JAJO...	4,056	5,608	09/19/2014	04/25/2019.
36318W AA 8	GALXY 2013-15A A CLO FLT 04/15/2025			23	1FE	3,000,000	98.200	2,946,000	3,000,000	3,000,000		(747)			1.481	1.483	JAJO...	9,624	45,188	02/13/2013	04/15/2025.
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028		R	2	1FE	15,402,976	99.375	15,527,344	15,625,000	15,425,662		44,915			2.980	3.338	MON...	18,108	465,625	01/02/2014	04/17/2028.
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028		R	2	1FE	3,120,583	101.166	3,157,226	3,120,833	3,120,611		47			3.670	3.700	MON...	4,454	114,537	11/04/2013	11/17/2028.
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24		R	2	1FE	9,581,328	99.048	9,492,119	9,583,333	9,581,397		152			3.190	3.216	MON...	11,889	117,188	07/23/2014	07/17/2029.
38137L AJ 8	GOLD8 2014-8A B1 CLO MEZ FLT 04/19/2026			23	1FE	7,467,750	97.630	7,322,250	7,500,000	7,470,381		2,631			2.261	2.368	JAJO...	34,853	88,072	03/06/2014	04/19/2026.
38137L AL 3	GOLD8 2014-8A B2 CLO MEZ 4.237 04/19/26			23	1FE	6,500,000	99.370	6,459,050	6,500,000	6,500,000					4.237	4.259	JAJO...	55,081	139,998	03/06/2014	04/19/2026.
40256B AG 7	GULFS 2006-1A D CLO MEZ FLT 08/21/2020			23	1FE	3,678,125	99.903	3,746,355	3,750,000	3,711,885		33,760			1.831	3.437	FMAN.	7,820	35,088	05/27/2014	08/21/2020.
40256V AE 8	GULFS 2007-1A C CLO MEZ FLT 06/17/2021			23	1FE	6,539,844	96.000	6,600,000	6,875,000	6,626,495		86,652			1.093	3.250	MJSD..	3,130	56,714	05/14/2014	06/17/2021.
40443A AB 4	H2 2014-1A AFX CDO 3.5069 03/19/2037			23	1FE	43,986,800	99.150	43,626,000	44,000,000	43,988,967		2,167			3.507	3.539	MON...	51,435	1,161,563	02/28/2014	03/19/2037.
405364 AD 2	HLCNL 2006-1A B CLO FLT 11/20/20			23	1FE	2,900,263	97.350	2,930,235	3,010,000	2,935,223		34,960			0.922	3.184	FMAN.	3,237	14,159	06/19/2014	11/20/2020.
40537V AC 3	HLA 2012-2A A CLO FLT 12/20/2024			23	1FE	3,500,000	99.550	3,484,250	3,500,000	3,500,000		1,308			1.677	1.681	MJSD..	1,957	59,438	11/09/2012	12/20/2024.
40537V AE 9	HLA 2012-2A B CLO FLT 12/20/2024			23	1FE	5,963,400	99.750	5,985,000	6,000,000	5,971,024		5,577			2.647	2.826	MJSD..	5,294	161,232	11/09/2012	12/20/2024.
40538C AJ 9	HLA 2014-1A B2 CLO MEZ 4.644 04/18/2026			23	1FE	16,000,000	99.580	15,932,800	16,000,000	16,000,000					4.644	4.671	JAJO...	150,672	458,208	02/07/2014	04/18/2026.
41165G AC 3	HARV7 7A AF CLO SSNR 3.11 11/18/2026			23	1FE	16,500,000	99.000	16,335,000	16,500,000	16,500,216		216			3.110	3.121	FMAN.	61,293		10/15/2014	11/18/2026.
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043			2	2AM	8,276,875	101.900	8,434,136	8,276,875	8,276,832		8			4.474	4.499	MJSD..	11,315	370,307	03/22/2013	03/20/2043.
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40			2	1FE	6,995,235	99.366	6,955,617	7,000,000	6,994,876		(359)			3.990	4.000	MS.....	51,981		10/16/2014	09/21/2040.
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038			2	1FE	4,828,088	105.723	5,104,452	4,828,133	4,828,133		45			4.750	4.750	MS.....	64,342	122,313	03/06/2014	09/20/2038.
42805R AV 1	HERTZ 2009-2A A2 ABS 5.29 03/25/16			2	1FE	9,597,122	100.620	9,558,900	9,500,000	9,503,978		(34,845)			5.290	5.065	MON...	8,376	502,550	08/31/2012	03/25/2016.
42823C AD 2	HICDO 2007-6A C CLO MEZ FLT 06/09/2019			23	1FE	6,337,453	97.930	6,316,485	6,450,000	6,378,787		41,333			1.036	2.652	MJSD..	4,268	33,819	08/05/2014	06/09/2019.
42982A AG 6	HLM 5A-2015 B2 CLO MEZ 4.57 01/29/2026		R	2	1FE	3,000,000	100.000	3,000,000	3,000,000	3,000,000					4.570	4.596	JAJO...			12/18/2014	01/29/2026.
43132Q AE 3	HLDN 2014-2A B2 CLO MEZ 4.44 07/19/2026			23	1FE	3,964,000	99.150	3,966,000	4,000,000	3,965,528		1,528			4.440	4.619	JAJO...	35,520	67,587	05/08/2014	07/19/2026.
43132R AE 1	HLDN 2013-1A B2 CLO MEZ 4.65 01/17/2026			23	1FE	8,000,000	99.190	7,935,200	8,000,000	8,000,000					4.650	4.677	JAJO...	76,467	287,267	12/06/2013	01/17/2026.
44929F AJ 1	ICG 2014-3A A1B CLO SSNR 3.32 01/25/2027		R	2	1FE	6,888,700	98.410	6,888,700	7,000,000	6,889,069		369			3.320	3.609	JAJO...	5,164		12/12/2014	01/25/2027.
44986E AA 3	INGIM 2012-3A A CLO 1.8102 10/15/2022			23	1FE	18,936,521	99.702	18,943,380	19,000,000	18,940,684		2,320			1.681	1.763	JAJO...	69,185	324,721	09/27/2012	10/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
44986E AC 9	INGIM 2012-3A B CLO 2.8102 10/15/2022			.23	1FE	6,407,591	99.384	6,389,397	6,429,000	6,407,122		41			2.681	2.777	JAJO	37,339	175,058	09/27/2012	10/15/2022.
44986G AA 8	INGIM 2012-4A A1 CLO FLT 10/15/2023			.23	1FE	5,600,000	99.422	5,567,626	5,600,000	5,600,000		406			1.621	1.624	JAJO	19,663	92,301	11/05/2012	10/15/2023.
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043			.2	3AM	7,005,450	100.110	7,013,156	7,005,450	7,005,744		(68)			4.229	4.250	JAJO	54,314	296,260	11/16/2012	01/25/2043.
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048			.2	1FE	2,553,662	106.000	2,707,429	2,554,178	2,550,974		(2,135)			3.820	3.745	MON	4,336	97,570	10/29/2010	12/15/2048.
46616M AB 6	HENDR 2010-3A B ABS 6.85 12/15/2050			.2	1FE	985,920	113.000	1,114,123	985,949	985,932		3			6.850	6.949	MON	3,002	67,537	10/29/2010	12/15/2050.
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056			.2	1FE	5,452,516	110.500	6,026,604	5,453,940	5,452,686		129			4.700	4.750	MON	11,393	256,335	06/08/2011	10/15/2056.
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56			.2	1FE	6,787,995	113.517	7,709,941	6,791,901	6,787,069		414			4.940	5.001	MON	14,912	335,520	12/01/2011	09/15/2056.
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065			.2	1FE	4,307,566	107.650	4,638,140	4,308,537	4,307,329		(236)			4.210	4.190	MON	8,566	186,145	03/13/2012	02/16/2065.
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065			.2	1FE	3,592,081	100.750	3,621,447	3,594,488	3,592,296		211			3.220	3.250	MON	5,144	117,185	11/09/2012	09/15/2065.
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067			.2	1FE	6,927,453	100.358	6,957,046	6,932,263	6,927,603		294			3.220	3.204	MON	10,541	222,599	03/13/2013	04/15/2067.
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062			.2	1FE	7,539,950	107.710	8,123,187	7,541,721	7,539,523		(17)			4.210	4.190	MON	14,993	316,624	07/23/2013	03/15/2062.
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41			.2	1FE	12,289,540	107.170	13,181,371	12,299,497	12,289,908		720			4.080	4.125	MON	22,303	500,411	10/10/2013	01/17/2073.
46617N AJ 6	JFIN 2014-2A A1B CLO SEQ SSNR 3.307 7/26			.23	1FE	17,500,000	99.000	17,325,000	17,500,000	17,500,963		963			3.307	3.239	JAJO	263,641		06/27/2014	07/20/2026.
46617N AL 1	JFIN 2014-2A A2B CLO MEZ 4.476 07/17/26			.23	1FE	6,000,000	98.649	5,918,940	6,000,000	6,000,000					4.476	4.501	JAJO	122,344		06/27/2014	07/20/2026.
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063			.2	1FE	8,849,580	106.240	9,407,102	8,854,576	8,849,864		357			3.960	4.000	MON	16,558	291,227	02/10/2014	03/15/2063.
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073			.2	1FE	5,479,284	101.996	5,592,275	5,482,837	5,479,391		116			3.610	3.645	MON	8,797	78,073	07/16/2014	01/17/2073.
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077			.2	1FE	8,985,832	101.487	9,123,569	8,989,872	8,985,850		23			3.500	3.531	MON	13,984	17,480	11/19/2014	06/15/2077.
482485 AB 5	KKR 2013-2A A1B CLO MEZ 3.3599 01/23/26			.23	1FE	7,922,560	100.400	8,032,000	8,000,000	7,935,887		13,327			3.360	3.576	JAJO	50,772	201,594	12/20/2013	01/23/2026.
482485 AG 4	KKR 2013-2A A2B CLO SSNR 4.1295 01/23/26			.23	1FE	7,648,640	98.400	7,872,000	8,000,000	7,692,412		43,772			4.130	4.934	JAJO	62,401	247,770	12/20/2013	01/23/2026.
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021			.23	1FE	47,514,896	99.520	52,215,751	52,467,595	51,306,486		1,056,720			0.582	3.167	FMAN	39,873	312,099	03/01/2013	05/15/2021.
48248C AC 8	KKR 2007-1A C CLO FLT 05/15/21			.23	1FE	14,128,313	99.390	14,669,964	14,760,000	14,517,927		190,584			1.682	3.324	FMAN	32,414	253,316	01/31/2013	05/15/2021.
482739 AB 5	KVK 2013-1A B CLO FLT 04/14/2025			.23	1FE	3,500,000	99.000	3,465,000	3,500,000	3,500,000		5,458			2.580	2.588	JAJO	19,816	91,532	01/18/2013	04/14/2025.
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29			.2	4AM	472,228	93.500	545,103	582,998	582,862		15			0.544	0.560	JAJO	599	3,221	07/02/2008	07/25/2029.
493268 BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041			.2	1FE	5,334,938	98.750	5,638,262	5,709,633	5,386,213		121,634			0.534	3.176	JAJO	5,586	30,881	12/16/2011	10/28/2041.
50183Y AB 5	LCM 12A A CLO FLT 10/19/2022			.23	1FE	12,000,000	100.000	12,000,000	12,000,000	12,000,000		7,445			1.701	1.704	JAJO	41,952	206,878	09/14/2012	10/19/2022.
50183Y AC 3	LCM 12A B CLO MEZ FLT 10/19/2022			.23	1FE	2,462,155	99.640	2,491,000	2,500,000	2,472,213		5,860			2.731	3.087	JAJO	14,033	69,136	09/14/2012	10/19/2022.
50184V AG 9	LCM 14A C CLO FLT 07/15/2025			.23	1FE	1,905,400	96.410	1,928,200	2,000,000	1,921,189		11,167			2.981	3.749	JAJO	12,916	60,542	06/26/2013	07/15/2025.
51507Y AC 0	LANDM 2006-8A C CLO FLT 10/19/2020			.23	1FE	4,086,375	97.000	4,122,500	4,250,000	4,148,787		62,412			0.981	3.273	JAJO	8,568	21,072	04/29/2014	10/19/2020.
53225V AE 9	LIGHT 2006-5A B CLO MEZ FLT 08/05/2019		R	.23	1FE	1,759,500	96.930	1,744,740	1,800,000	1,772,483		12,983			0.942	2.745	FMAN	2,495	8,681	07/30/2014	08/05/2019.
53226A AC 8	LIGHT 2007-7A B CLO MEZ FLT 05/15/2021		R	.23	1AM	3,298,750	94.540	3,308,917	3,500,000	3,321,945		23,195			0.932	3.405	FMAN	4,259	8,532	09/10/2014	05/15/2021.
55279Y AA 1	MCA 2014-1 A ABS SNR PT FLT 08/15/2024			.2	1FE	2,995,519	100.000	2,995,519	2,995,519	2,995,519		28			2.232	2.238	FMAN	8,729	26,719	06/18/2014	08/15/2024.
55818H AL 2	MDPK 2012-10A A1B FLT CLO 01/20/2025			.23	1FE	9,000,000	99.530	8,957,700	9,000,000	9,000,000		4,990			2.231	2.237	JAJO	40,711	203,389	11/15/2012	01/20/2025.
55818K AL 5	MDPK 2013-11A C CLO FLT 10/23/2025			.23	1FE	1,937,400	96.380	1,927,600	2,000,000	1,945,736		6,956			2.981	3.505	JAJO	11,591	66,577	08/16/2013	10/23/2025.
55952U AB 1	MAGNE 2012-6A A CLO FLT 09/15/2023			.23	1FE	19,010,625	99.946	18,989,655	19,000,000	19,000,000		411			1.741	1.744	MJSD	15,617	333,356	11/19/2012	09/15/2023.
55952U AC 9	MAGNE 2012-6A B CLO FLT 09/15/2023			.23	1FE	6,000,000	100.000	6,000,000	6,000,000	6,000,000		4,677			2.991	3.002	MJSD	8,473	181,104	08/21/2012	09/15/2023.
56576Q AC 2	MCLO 2013-5A A2A CLO FLT 02/21/2025			.23	1FE	3,000,000	98.630	2,958,900	3,000,000	3,000,000		1,366			2.581	2.589	FMAN	8,819	78,582	01/25/2013	02/21/2025.
56576Q AG 3	MCLO 2013-5A B1 CLO FLT 02/21/2025			.23	1FE	1,481,250	98.090	1,471,350	1,500,000	1,484,217		2,109			3.531	3.807	FMAN	6,032	53,739	01/25/2013	02/21/2025.
566428 AA 6	MAREA 2012-1A A CLO FLT 10/16/2023			.23	1FE	13,206,623	100.000	13,214,000	13,214,000	13,199,285		(1,821)			1.751	1.780	JAJO	50,120	235,213	09/13/2012	10/16/2023.
566428 AC 2	MAREA 2012-1A B CLO FLT 10/16/2023			.23	1FE	2,921,780	99.319	2,979,570	3,000,000	2,934,941		5,476			2.581	3.092	JAJO	16,774	78,647	09/12/2012	10/16/2023.
568416 AA 9	MRNPK 2012-1A A1A CLO FLT 05/18/2023			.23	1FE	12,000,000	99.750	11,970,000	12,000,000	12,000,000		6,874			1.702	1.706	FMAN	24,964	207,176	09/11/2012	05/18/2023.
568416 AE 1	MRNPK 2012-1A B CLO FLT 05/18/2023			.23	1FE	4,382,100	97.500	4,387,500	4,500,000	4,400,945		8,133			3.332	3.885	FMAN	18,327	152,060	09/11/2012	05/18/2023.
571044 AE 6	MARLB 2007-1A C CLO MEZ FLT 04/18/2019			.23	1FE	477,500	95.720	478,600	500,000	481,758		4,258			0.981	3.396	JAJO	1,022	1,284	08/12/2014	04/18/2019.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12/10/2065			2	1FE	7,148,533	94.000	7,146,157	7,602,294	7,440,391		66,564			5.550	7.203	MON	24,612	421,937	06/17/2011	12/10/2065.
60253X AA 3	MCS VA 1 CDO FLTR 3/26/2013		R	6*		485,453	0.100	467	466,737	0					2.005	21.317	MJSD	2,498		04/01/2004	03/26/2013.
604668 AC 7	MRMX 2014-1A A2 ABS SNR 3.34 07/20/2026			2	2AM	7,487,581	100.009	7,488,659	7,488,000	7,487,543		(8)			3.340	3.356	JAJO	49,325	41,683	08/12/2014	07/20/2026.
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024			23	1FE	5,994,000	97.250	5,835,000	6,000,000	5,995,500		745			3.612	3.644	JAJO	42,742	216,118	01/23/2013	01/20/2024.
62431R AA 7	MVEW 2007-3A A1 CLO SSNR FLT 04/16/21			23	1FE	2,962,325	99.600	3,003,028	3,015,089	3,004,483		24,472			0.444	1.556	JAJO	2,864	13,786	05/17/2013	04/16/2021.
62431U AG 7	MVW 2013-1A C1 CLO FLT 04/12/2024			23	1FE	3,637,500	93.750	3,515,625	3,750,000	3,659,370		14,388			2.780	3.297	JAJO	23,456	105,653	04/17/2013	04/12/2024.
62431U AN 2	MVW 2013-1A C2 CLO 3.91 04/12/2024			23	1FE	6,305,000	89.250	5,801,250	6,500,000	6,342,887		24,508			3.910	4.473	JAJO	55,772	254,150	04/17/2013	04/12/2024.
62475E AG 0	MTWIL 2007-2A C CLO MEZ FLT 07/11/2020			23	1FE	2,416,406	96.950	2,423,750	2,500,000	2,442,426		26,019			1.230	3.505	JAJO	7,004	15,899	07/07/2014	07/11/2020.
640270 AC 8	NGCLO 2014-1A AF CLO 3.4 08/28/2026			23	1FE	21,989,000	100.000	22,000,000	22,000,000	21,990,610		1,610			3.400	3.423	FMAN	255,567		07/18/2014	08/28/2026.
64129G AA 4	NEUB 2012-13A A1 CLO FLT 01/23/24			23	1FE	12,000,000	99.380	11,925,600	12,000,000	12,000,000		4,874			1.651	1.654	JAJO	38,514	201,181	11/20/2012	01/23/2024.
64129G AE 6	NEUB 2012-13A C3 CLO FLT 01/23/24			23	1FE	5,700,000	96.990	5,819,400	6,000,000	5,747,384		21,451			3.081	4.067	JAJO	35,940	187,582	11/20/2012	01/23/2024.
64129K AG 2	NEUB 2013-15A B2 CLO 4.37 10/15/2025			23	1FE	3,929,090	98.200	3,928,000	4,000,000	3,938,625		7,865			4.370	4.670	JAJO	36,902	177,713	09/12/2013	10/15/2025.
64129X AE 9	NEUB 2014-16A A2 CLO SSNR 3.51 04/15/26			23	1FE	8,500,000	99.950	8,495,750	8,500,000	8,500,000					3.510	3.525	JAJO	62,985	177,353	02/11/2014	04/15/2026.
64129X AJ 8	NEUB 2014-16A B2 CLO MEZ 4.31 04/15/2026			23	1FE	4,250,000	98.375	4,180,938	4,250,000	4,250,000					4.310	4.333	JAJO	38,670	108,887	02/11/2014	04/15/2026.
651577 AE 8	NMRK 2013-1A A3 CLO 2.43 06/02/2025			23	1FE	6,905,500	97.000	6,790,000	7,000,000	6,930,337		16,591			2.430	2.707	MJSD	13,703	170,100	05/29/2013	06/02/2025.
65157Q AG 1	NMRK 2014-2A AF CLO SNR 3.293 06/30/26			23	1FE	12,500,000	99.750	12,468,750	12,500,000	12,500,765		765			3.293	3.305	MJSD	1,143	205,813	05/23/2014	06/30/2026.
659298 AE 3	NEND 2013-1A C CLO FLT 07/17/2025			23	1FE	3,382,400	96.800	3,388,000	3,500,000	3,401,306		14,136			2.978	3.560	JAJO	22,005	124,471	07/19/2013	07/17/2025.
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024			23	1FE	6,000,000	99.350	5,961,000	6,000,000	6,000,000		1,920			1.651	1.654	JAJO	20,634	101,299	11/27/2012	01/18/2024.
66859N AC 6	WOODS 2014-11A B2 CLO MEZ 4.63 04/15/25			23	1FE	5,000,000	100.000	5,000,000	5,000,000	5,000,000					4.630	4.657	JAJO	50,158	118,322	03/13/2014	04/15/2025.
66859Q AB 1	WOODS 2014-12A B CLO MEZ FLT 09/25			23	1FE	6,888,000	98.000	6,860,000	7,000,000	6,891,230		3,230			2.438	2.706	MJSD	53,570		08/06/2014	09/15/2025.
67085E AF 3	OFSI 2006-1A D CLO MEZ FLT 09/20/19			23	1AM	2,414,844	96.590	2,414,750	2,500,000	2,439,928		25,084			1.997	5.404	MJSD	1,664	25,464	09/04/2014	09/20/2019.
67089N AG 7	OCP 2012-2A A2 CLO FLT 11/22/2023			23	1FE	12,000,000	99.700	11,964,000	12,000,000	12,000,000		3,572			1.713	1.717	FMAN	22,839	209,701	10/22/2012	11/22/2023.
67089N AJ 1	OCP 2012-2A B CLO FLT 11/22/2023			23	1FE	6,125,750	99.125	6,170,531	6,225,000	6,156,420		16,080			2.433	2.818	FMAN	16,828	154,474	11/27/2012	11/22/2023.
67103Q AC 1	OFSBS 2013-5A A1LB CLO FLT 04/17/2025			23	1FE	10,000,000	99.750	9,975,000	10,000,000	10,000,000		3,833			1.678	1.682	JAJO	35,427	170,863	01/16/2013	04/17/2025.
67103Q AG 2	OFSBS 2013-5A A2F CLO 3.8598 04/17/2025			23	1FE	5,000,000	97.000	4,850,000	5,000,000	5,000,000		(333)			3.860	3.878	JAJO	39,670	192,990	01/16/2013	04/17/2025.
67103Q AL 1	OFSBS 2013-5A A3F CLO 4.9991 04/17/2025			23	1FE	3,000,000	97.750	2,932,500	3,000,000	3,000,000		(338)			4.999	5.030	JAJO	30,828	149,973	01/16/2013	04/17/2025.
67106B AE 7	OCP 2014-6A A2B CLO MEZ 4.16 07/17/2026			23	1FE	3,457,300	98.400	3,444,000	3,500,000	3,459,481		2,181			4.160	4.391	JAJO	74,822		05/23/2014	07/17/2026.
67107F AC 1	OZLM 2014-8A A1B CLO SSNR 3.38 10/17/26			23	1FE	19,886,000	99.900	19,980,000	20,000,000	19,893,103		7,103			3.380	3.508	JAJO	210,311		08/07/2014	10/17/2026.
67107F AG 2	OZLM 2014-8A A2B CLO 4.39 10/17/26			23	1FE	6,460,350	98.570	6,407,050	6,500,000	6,462,534		2,184			4.390	4.515	JAJO	88,776		08/07/2014	10/17/2026.
67107K AJ 5	OCP 2014-7A A1B CLO SSNR 3.61 10/20/2026			23	1FE	6,000,000	100.000	6,000,000	6,000,000	6,000,217		217			3.610	3.678	JAJO	21,660		10/31/2014	10/20/2026.
67107K AL 0	OCP 2014-7A A2B CLO MEZ 4.65 10/20/2026			23	1FE	2,100,000	99.611	2,091,831	2,100,000	2,100,107		107			4.650	4.744	JAJO	9,765		10/31/2014	10/20/2026.
67108E AA 7	OZLMF 2013-3A A1 CLO FLT 01/22/2025			23	1FE	6,993,000	98.670	6,906,900	7,000,000	6,992,173		2,170			1.562	1.641	JAJO	21,566	111,020	01/23/2013	01/22/2025.
67108E AE 9	OZLMF 2013-3A A2B CLO 3.51 01/22/2025			23	1FE	5,600,000	95.300	5,336,800	5,600,000	5,600,184		(34)			3.510	3.525	JAJO	37,674	196,560	01/23/2013	01/22/2025.
67108L AE 3	OZLM 2014-6A A2B CLO MEZ 4.47 04/17/2026			23	1FE	7,453,500	98.100	7,357,500	7,500,000	7,458,078		4,578			4.470	4.605	JAJO	68,913	168,556	03/07/2014	04/17/2026.
67108W AL 3	OZLM 2014-7A A2B CLO MEZ 4.249 07/17/26			23	1FE	7,481,250	98.750	7,406,250	7,500,000	7,481,093		(157)			4.249	4.314	JAJO	163,764		06/13/2014	07/17/2026.
67108W AN 9	OZLM 2014-7A B2 CLO MEZ 5.35 07/17/2026			23	1FE	5,357,800	97.750	5,254,063	5,375,000	5,357,744		(57)			5.350	5.437	JAJO	147,775		06/13/2014	07/17/2026.
673898 AJ 1	OAKCL 2014-2A A1B CLO SSNR 3.715 10/26			23	1FE	7,000,000	101.528	7,106,960	7,000,000	6,997,113		(2,887)			3.715	3.815	JAJO	41,175		10/03/2014	10/20/2026.
67515E AG 1	OCTR 2014-5A A3 CLO SSNR 3.47 10/13/2026			2	1FE	6,000,000	100.000	6,000,000	6,000,000	6,000,017		17			3.470	3.485	JAJO	11,567		11/13/2014	10/13/2026.
67590E AE 4	OCT15 2013-1A B2 CLO 3.507 01/19/2025			23	1FE	6,838,125	96.630	6,764,100	7,000,000	6,865,189		22,786			3.507	3.935	JAJO	49,098	244,808	10/17/2013	01/19/2025.
67590J AE 3	OCT18 2013-1A A2B CLO MEZ SEQ 4.239 2024			23	1FE	17,000,000	98.657	16,771,690	17,000,000	17,000,000		(90)			4.239	4.261	FMAN	90,079	658,576	11/27/2013	12/16/2024.
67590L AG 3	OCT19 2014-1A B2 CLO MEZ 4.363 04/15/26			23	1FE	4,472,062	99.429	4,474,305	4,500,000	4,474,513		2,451			4.363	4.489	JAJO	41,449	100,894	03/13/2014	04/15/2026.
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029			2	1FE	4,488,094	99.640	4,472,737	4,488,879	4,488,122		93			2.290	2.307	MON	6,282	33,409	08/06/2014	07/09/2029.
69138V AB 7	OXBOW 2011-1A A2 ABS 4.969 05/01/2036			2	1FE	16,879,648	106.990	17,118,400	16,000,000	16,588,710		(147,732)			4.969	4.046	FMAN	132,507	795,040	08/08/2012	05/01/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69352M AJ 9	GHAWK 2007-1A B CLO MEZ FLT 04/18/2021			23	1AM	3,543,750	94.714	3,551,783	3,750,000	3,561,352		17,602			0.931	3.820	JAJO	7,271		10/22/2014	04/18/2021.
74041A AD 5	PRETSL XIII 2004 CDO FLT 03/24/2034			23	1FE	7,112,500	71.000	7,100,000	10,000,000	7,140,251		27,751			0.943	2.898	MJSD	2,095	23,625	09/29/2014	03/24/2034.
74982G AC 5	RACEP 2012-7A A CLO FLT 11/08/2024			23	1FE	9,500,000	99.700	9,471,500	9,500,000	9,500,000		2,493			1.652	1.655	FMAN	23,535	160,149	10/26/2012	11/08/2024.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021			2	1FE	2,383,228	108.789	2,595,722	2,386,009	2,385,298		280			5.220	5.268	FMAN	15,915	124,550	07/28/2004	05/17/2021.
78443C BN 3	SLMA 2004-B A3 ABS FLT 03/15/2024			2	1FE	15,900,000	94.460	18,892,000	20,000,000	17,418,720		568,450			0.571	4.248	MJSD	5,389	114,301	03/07/2012	03/15/2024.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042			2	1FE	4,662,599	104.744	4,883,802	4,662,599	4,662,599		(127,943)			3.661	3.689	MON	8,060	172,310	03/04/2010	07/15/2042.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44			2	1FE	9,948,986	105.792	10,525,221	9,948,986	9,948,986		14,292			3.411	3.435	MON	16,024	342,523	03/03/2010	05/16/2044.
78445Q AB 7	SLMA 2010-C A2 ABS FLT 12/16/2019			2	1FE	8,912,030	101.140	9,013,627	8,912,030	8,912,030		6,644			2.811	2.821	MON	11,829	252,756	06/30/2010	12/16/2019.
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028			2	1FE	20,429,141	106.220	21,137,780	19,900,000	20,059,499		(109,640)			4.370	3.808	MON	38,650	869,630	06/16/2011	04/17/2028.
78446T AB 0	SLMA 2011-C A2A ABS FLT 10/17/2044			2	1FE	25,000,000	106.540	26,635,000	25,000,000	25,000,000		17,060			3.411	3.435	MON	40,266	860,698	11/21/2011	10/17/2044.
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045			2	1FE	4,699,928	104.197	4,897,278	4,700,000	4,699,970		13			3.830	3.861	MON	8,000	180,010	02/06/2012	01/17/2045.
78447B AB 8	SLMA 2012-C A2 ABS 3.31 10/15/2046			2	1FE	14,998,082	103.800	15,570,000	15,000,000	14,998,599		731			3.310	3.338	MON	22,067	496,500	05/23/2012	10/15/2046.
78447F AB 9	SLMA 2012-E A2A ABS SSNR 2.09 06/15/2045			2	1FE	4,998,750	98.975	4,948,740	5,000,000	4,999,348		269			2.090	2.105	MON	4,644	104,500	10/11/2012	06/15/2045.
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027			2	1FE	5,998,307	98.700	5,922,000	6,000,000	5,998,981		363			1.770	1.783	MON	4,720	106,200	02/27/2013	05/17/2027.
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047			2	1FE	9,032,827	95.890	9,109,550	9,500,000	9,173,224		78,325			2.500	3.484	MON	10,556	237,500	02/27/2013	03/15/2047.
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030			2	1FE	13,000,000	99.812	12,975,508	13,000,000	13,000,000		(83)			1.261	1.264	MON	7,740	164,958	04/25/2013	06/17/2030.
78447V AD 0	SLMA 2013-B B ABS 3.69 05/16/2044			2	1FE	7,109,236	97.000	7,275,000	7,500,000	7,191,219		56,095			3.000	4.003	MON	10,000	225,000	08/15/2013	05/16/2044.
803168 AC 7	SRANC 2013-1A A1F CLO 3.29 10/26/24			23	1FE	25,000,000	100.000	25,000,000	25,000,000	25,000,744		543			3.290	3.303	JAJO	148,507	753,958	11/07/2013	10/26/2024.
803171 AC 1	SRANC 2014-2A A1F CLO SSNR 3.35 02/20/25			23	1FE	22,500,000	100.000	22,500,000	22,500,000	22,500,000					3.350	3.364	FMAN	85,844	473,188	03/24/2014	02/20/2025.
803440 AA 4	SARA 2006-1 A1 CLO FLT 12/15/2019			23	1FE	2,692,768	99.510	2,809,513	2,823,348	2,806,361		61,916			0.461	3.863	MJSD	614	16,503	01/06/2012	12/15/2019.
818813 AA 5	SHACK 2012-2A A CLO FLT 10/20/2023			23	1FE	5,994,000	99.250	5,955,000	6,000,000	5,992,455		2,082			1.641	1.770	JAJO	19,962	99,799	11/01/2012	10/20/2023.
81881L AC 1	SHACK 2014-6A B2 CLO MEZ SEQ 4.41 07/26			23	1FE	4,954,500	98.590	4,929,500	5,000,000	4,957,836		3,336			4.410	4.588	JAJO	105,963		06/12/2014	07/17/2026.
81881Q AG 1	SHACK 2013-3A C1 CLO FLT 04/15/2025			23	1FE	3,910,000	96.000	3,840,000	4,000,000	3,928,044		11,172			3.181	3.624	JAJO	27,565	129,196	03/20/2013	04/15/2025.
81881Q AN 6	SHACK 2013-3A C2 CLO 4.48 04/15/2025			23	1FE	4,398,750	93.375	4,201,875	4,500,000	4,419,846		12,088			4.480	4.872	JAJO	42,560	201,600	03/20/2013	04/15/2025.
81881U AJ 6	SHACK 2013-4A B2 CLO 4.41 01/13/25			23	1FE	8,500,000	99.040	8,418,400	8,500,000	8,500,000		(1,413)			4.410	4.434	JAJO	81,218	307,169	11/08/2013	01/13/2025.
82017R AE 9	SHAST 2007-1A A3L CLO MEZ FLT 04/20/2021			23	1FE	477,500	95.310	476,550	500,000	480,130		2,630			0.921	3.184	JAJO	934	1,180	09/30/2014	04/20/2021.
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029			2	1FE	644,593	99.639	642,380	644,710	644,612		35			1.870	1.883	MON	368	12,056	10/25/2012	08/20/2029.
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025			2	1FE	3,626,482	100.760	3,653,631	3,626,073	3,626,335		(128)			3.000	3.015	MON	4,835	108,782	01/09/2013	03/17/2025.
83149U AB 7	SLMA 2011-B A2 ABS 3.74 02/15/2029			2	1FE	4,997,940	104.780	5,239,000	5,000,000	4,999,285		395			3.740	3.778	MON	8,311	187,000	06/15/2011	02/15/2029.
83149U AC 5	SLMA 2011-B A3 ABS FLT 06/16/2042			2	1FE	2,806,875	105.983	3,179,487	3,000,000	2,871,283		61,053			2.411	4.221	MON	3,415	72,950	12/14/2011	06/16/2042.
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044			2	2AM	3,699,946	101.001	3,737,033	3,700,000	3,700,000		54			4.020	4.020	JJ	62,388		07/24/2014	07/20/2044.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041			2	3AM	6,729,876	105.020	7,031,824	6,695,700	6,715,199		(5,510)			5.438	5.398	MON	11,126	364,112	07/15/2011	05/20/2041.
83608G AJ 5	SNDPT 2013-1A A2F CLO 3.388 04/26/2025			23	1FE	6,500,000	96.000	6,240,000	6,500,000	6,500,000		636			3.388	3.402	JAJO	39,758	220,200	03/08/2013	04/26/2025.
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025			23	1FE	6,500,000	96.500	6,272,500	6,500,000	6,499,964		421			2.246	2.253	JAJO	26,364	146,016	03/08/2013	04/26/2025.
83608H AC 8	SNDPT 2013-2A A1 CLO FLT 07/15/2025			23	1FE	10,971,400	98.850	10,873,500	11,000,000	10,976,933		5,356			1.581	1.669	JAJO	37,671	176,843	07/26/2013	07/15/2025.
83608H AL 8	SNDPT 2013-2A C2 CLO 5.17 07/15/2025			23	1FE	3,377,500	96.125	3,364,375	3,500,000	3,395,573		13,495			5.170	5.782	JAJO	38,201	180,950	07/26/2013	07/15/2025.
83608N AE 1	SNDPT 2014-1A B1 CLO MEZ FLT 04/18/2026			23	1FE	1,467,300	95.850	1,437,750	1,500,000	1,470,001		2,701			2.131	2.439	JAJO	6,659	18,131	03/21/2014	04/18/2026.
83608N AL 5	SNDPT 2014-1A B2 CLO MEZ 4.28 04/18/2026			23	1FE	14,673,000	96.050	14,407,500	15,000,000	14,697,835		24,835			4.280	4.639	JAJO	130,183	353,100	03/21/2014	04/18/2026.
83608X AC 3	SNDPT 2014-2A A1 CLO FLT 10/20/2026			23	1FE	4,962,500	98.750	4,937,500	5,000,000	4,963,205		705			1.593	1.746	JAJO	29,640		07/23/2014	10/20/2026.
83608X AE 9	SNDPT 2014-2A A2 CLO 3.44 10/20/2026			23	1FE	10,000,000	99.950	9,995,000	10,000,000	10,000,329		329			3.440	3.454	JAJO	125,178		07/23/2014	10/20/2026.
84861C AA 3	SPMF 2014-4A A1 ABS SNR 3.5014 01/20/45			2	1FE	5,589,690	100.031	5,601,736	5,600,000	5,589,724		34			3.501	3.527	MON	16,340	2,723	11/21/2014	01/20/2045.
84861C AB 1	SPMF 2014-4A A2 ABS SNR 4.6291 01/20/45			2	1FE	5,985,378	101.375	6,082,500	6,000,000	5,985,600		222			4.629	4.674	MON	23,146	3,858	11/21/2014	01/20/2045.
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23			2	1FE	7,262,642	99.841	7,251,549	7,263,119	7,262,686		83			2.700	2.719	MON	3,268	44,668	09/18/2014	05/25/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
85172E AA 0	SLFT 2013-BA A ABS 3.92 01/16/23			2	1FE	4,992,294	101.060	5,053,000	5,000,000	4,995,523		2,130			3.920	4.000	MON	8,711	196,000	06/14/2013	01/16/2023.
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044			2	1FE	3,489,614	103.194	3,601,256	3,489,792	3,489,623		10			4.210	4.248	MON	4,489	91,412	04/29/2014	04/20/2044.
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023			1	3AM	14,684,347	98.875	14,403,650	14,567,535	14,663,603		(20,744)			3.657	3.347	MON	16,278	128,662	08/21/2014	04/05/2023.
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024			23	1FE	15,655,000	99.280	15,884,800	16,000,000	15,818,120		95,159			0.981	1.649	JAJO	33,994	159,893	03/25/2013	01/15/2024.
87157V AA 7	SYMP 2013-11A A CLO FLT 01/17/2025			23	1FE	6,000,000	98.600	5,916,000	6,000,000	6,000,000		927			1.528	1.531	JAJO	19,356	93,393	01/16/2013	01/17/2025.
87159Q AG 3	SYMP 2014-14A A3 CLO SEQ SSNR 3.384 26			23	1FE	3,000,000	99.700	2,991,000	3,000,000	3,000,072		72			3.384	3.398	JAJO	21,714	38,070	05/06/2014	07/14/2026.
87159Q AL 2	SYMP 2014-14A B2 CLO MEZ 4.307 07/14/26			23	1FE	2,000,000	99.250	1,985,000	2,000,000	2,000,079		79			4.307	4.329	JAJO	18,424	32,303	05/06/2014	07/14/2026.
87244A AA 8	WINDR 2012-1A A CLO FLT 01/15/2024			23	1FE	6,000,000	99.250	5,955,000	6,000,000	6,000,000		4,094			1.631	1.634	JAJO	21,198	99,502	11/28/2012	01/15/2024.
87244A AR 1	WINDR 2012-1A B2 CLO 3.31 01/15/2024			23	1FE	5,904,600	95.000	5,700,000	6,000,000	5,924,473		7,761			3.310	3.622	JAJO	41,927	198,600	11/28/2012	01/15/2024.
87244A AU 4	WINDR 2012-1A C2 CLO 4.31 01/15/2024			23	1FE	2,429,500	93.000	2,325,000	2,500,000	2,443,763		5,620			4.310	4.880	JAJO	22,747	107,750	11/28/2012	01/15/2024.
87244D AA 2	WINDR 2013-1A A1 CLO FLT 04/20/2025			23	1FE	7,463,250	98.184	7,363,763	7,500,000	7,474,693		6,359			1.381	1.541	JAJO	20,999	105,032	03/28/2013	04/20/2025.
872455 AG 5	TICP 2014-1A A2C CLO MEZ 4.397 04/26/26			23	1FE	7,500,000	98.885	7,416,375	7,500,000	7,500,000					4.397	4.421	JAJO	59,543	187,789	03/12/2014	04/26/2026.
87247C AJ 2	TICP 2014-2A A1B CLO 3.528 07/26/2026			23	1FE	17,000,000	99.750	16,957,500	17,000,000	17,000,000					3.528	3.544	JAJO	233,240		07/17/2014	07/20/2026.
87247C AL 7	TICP 2014-2A A2B CLO 4.317 07/26/2026			23	1FE	1,600,000	98.154	1,570,464	1,600,000	1,600,000					4.317	4.340	JAJO	26,861		07/17/2014	07/20/2026.
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038			2	1FE	17,317,675	98.938	17,129,466	17,313,333	17,317,006		(867)			2.830	2.841	MON	14,971	489,967	05/28/2013	02/22/2038.
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038			2	1FE	5,793,341	101.881	5,904,880	5,795,833	5,793,630		464			3.550	3.586	MON	6,287	233,314	10/31/2013	11/20/2038.
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039			2	1FE	4,583,290	100.447	4,603,835	4,583,333	4,583,290		4			3.510	3.536	MON	4,916	130,934	02/19/2014	02/22/2039.
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39			2	1FE	4,088,992	99.967	4,089,449	4,090,787	4,089,135		209			3.330	3.363	MON	4,162	79,842	05/06/2014	05/20/2039.
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039			2	1FE	5,947,978	100.637	5,987,878	5,950,000	5,947,997		35			3.270	3.300	MON	5,945	13,511	11/18/2014	11/21/2039.
88314R AA 4	TMCL 2013-1A A SEQ 3.9 09/20/2038		R	2	1FE	3,699,692	102.046	3,794,817	3,718,750	3,701,856		3,605			3.900	4.050	MON	4,432	145,031	09/13/2013	09/20/2038.
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039		R	2	1FE	10,321,504	99.000	10,221,750	10,325,000	10,321,550		104			3.270	3.300	MON	10,316	46,893	10/24/2014	10/20/2039.
88432A AU 4	WINDR 2013-2A B2 CLO MEZ 4.09 01/18/2026			23	1FE	9,905,000	98.250	9,825,000	10,000,000	9,918,320		11,881			4.090	4.270	JAJO	82,936	379,461	10/21/2013	01/18/2026.
89288B AE 1	TRAL 2007-1A B CLO MEZ FLT 04/16/2022			23	1FE	2,887,500	96.386	2,891,589	3,000,000	2,909,856		22,356			0.929	3.309	JAJO	5,962	7,150	08/27/2014	04/16/2022.
89289U AA 6	TRAL 2013-1A A CLO FLT 04/20/2025			23	1FE	12,946,700	98.500	12,805,000	13,000,000	12,953,084		13,493			1.411	1.563	JAJO	37,189	185,999	03/26/2013	04/20/2025.
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035			23	1FE	1,821,312	78.000	1,809,711	2,320,143	1,834,708		82,988			0.644	5.769	JAJO	2,821	15,255	01/17/2014	01/25/2035.
89622D AD 4	TRMN 2007-1A A3L CLO MEZ FLT 06/15/2021			23	1FE	4,737,500	96.430	4,821,500	5,000,000	4,788,167		50,667			0.911	3.451	MJSD	2,150	22,809	07/24/2014	06/15/2021.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039			2	1FE	12,953,706	116.800	14,806,097	12,676,410	12,927,004		(16,978)			6.657	6.416	MON	35,161	843,869	08/31/2012	11/16/2039.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040			2	1FE	10,581,305	109.500	11,084,963	10,123,254	10,530,375		(36,004)			5.194	4.692	MON	21,908	525,802	08/31/2012	10/16/2040.
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43			2	1FE	16,252,066	99.493	16,306,837	16,390,000	16,247,074		13,814			3.525	3.675	MON	25,678	508,217	03/28/2014	01/15/2043.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41			2	1FE	6,479,521	103.253	6,690,326	6,479,521	6,479,531		(3)			4.370	4.410	MON	12,585	283,155	06/29/2011	07/15/2041.
89690E AC 1	TRMF 2011-1A A2 ABS 6.024 07/15/41			2	1FE	1,000,000	116.771	1,167,705	1,000,000	1,000,004		(3)			6.024	6.100	MON	2,677	60,240	06/30/2011	07/15/2041.
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44			2	1FE	2,363,486	99.964	2,362,635	2,363,486	2,363,485		(1)			2.863	2.880	MON	3,007	40,600	05/01/2014	04/15/2044.
89690E AE 7	TRMF 2014-1A A2 ABS SEQ SNR 4.085 04/44			2	1FE	2,500,000	104.669	2,616,735	2,500,000	2,499,998		(2)			4.085	4.120	MON	4,539	61,275	05/01/2014	04/15/2044.
92328B AD 9	VENTR 2005-1A C CLO MEZ SSNR FLT 11/18		R	23	2AM	2,951,250	99.761	2,992,830	3,000,000	2,968,956		17,706			2.033	4.721	FMAN	6,776	15,940	10/03/2014	11/22/2018.
92328C AA 3	VENTR 2012-11A A CLO 1.81925 11/14/2022			23	1FE	12,277,860	99.350	12,220,050	12,300,000	12,275,861		(207)			1.683	1.736	FMAN	27,604	209,930	09/25/2012	11/14/2022.
92328C AB 1	VENTR 2012-11A B CLO 2.71925 11/14/2022			23	1FE	6,818,700	98.375	6,886,250	7,000,000	6,850,983		14,069			2.583	3.136	FMAN	24,110	183,347	09/25/2012	11/14/2022.
92328C AC 9	VENTR 2012-11A C CLO 3.61925 11/14/2022			23	1FE	6,878,480	93.700	6,652,700	7,100,000	6,916,416		16,621			3.483	4.174	FMAN	32,974	250,754	09/25/2012	11/14/2022.
92328F AB 4	VENTR 2006-1A A2 CLO MEZ FLT 08/03/2020			23	1FE	1,684,375	96.000	1,680,000	1,750,000	1,701,474		17,099			0.582	3.159	FMAN	1,670	2,606	08/05/2014	08/03/2020.
92328X AE 9	VENTR 2013-15A B2 CLO MEZ 4.445 07/2025			23	1FE	9,000,000	100.350	9,031,500	9,000,000	9,000,238		198			4.445	4.469	JAJO	84,455	336,709	11/22/2013	07/15/2025.
92329J AD 1	VENTR 2012-12A B2 CLO 3.74 02/28/2024			23	1FE	10,191,800	97.000	9,894,000	10,200,000	10,194,010		1,001			3.740	3.770	FMAN	34,969	381,480	02/12/2013	02/28/2024.
92329N AJ 9	VENTR 2013-13A C2 CLO FLT 06/10/2025			23	1FE	5,940,000	97.750	5,865,000	6,000,000	5,947,259		7,712			3.438	3.661	MJSD	12,605	208,948	03/12/2013	06/10/2025.
92329X AJ 7	VENTR 2014-16A A2F CLO SEQ 4.395 04/2026			23	1FE	7,500,000	100.315	7,523,593	7,500,000	7,500,000					4.395	4.419	JAJO	69,588	193,197	02/14/2014	04/15/2026.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92557G AL 2	VIBR 2013-2A A2B CLO 4.03 07/24/24		..	23	1FE	5,836,200	98.500	5,910,000	6,000,000	5,861,430		19,852			4.030	4.498	JAJO	45,002	262,622	08/13/2013	07/24/2024.
939218 AE 3	WAMI 2014-1A A2 CLO SEQ SSNR 3.28 04/26		..	23	1FE	4,370,625	99.700	4,361,875	4,375,000	4,371,258		633			3.280	3.313	JAJO	28,301	61,785	04/11/2014	04/20/2026.
941574 AD 7	WTFRT 2007-1A B CLO MEZ FLT 08/02/2020		R	23	1FE	3,328,281	95.590	3,345,650	3,500,000	3,352,087		23,806			1.181	2.336	JAJO	8,953	20,995	05/06/2014	08/02/2020.
95168Q AE 0	WSTC 2013-1A A2B CLO 4.066 11/07/2025		..	23	1FE	11,906,400	97.288	11,674,560	12,000,000	11,920,667		12,218			4.066	4.213	FMAN	73,188	487,920	10/08/2013	11/07/2025.
95168W AE 7	WSTC 2014-2A A1B CLO SSNR 3.455 01/16/27		R	2	1FE	7,000,000	100.000	7,000,000	7,000,000	7,000,000					3.455	3.469	JAJO			12/09/2014	01/16/2027.
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025		..	2	1FE	618,675	100.018	618,789	618,675	618,675		7,721			4.500	4.542	MON	2,320	27,840	04/08/2012	09/20/2025.
96032T AA 4	WESTR 2012-2A A ABS 3.0 01/20/2025		..	2	1FE	2,022,559	100.486	2,032,395	2,022,559	2,022,559		10,029			3.000	3.019	MON	5,056	60,677	09/14/2012	01/20/2025.
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025		..	2	3AM	8,008,064	100.457	7,915,624	7,879,585	7,980,781		(50,513)			3.750	2.299	MON	24,624	164,828	06/24/2014	08/20/2025.
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		..	2	1FE	9,013,329	99.313	8,985,761	9,047,966	8,998,238		(11,204)			2.150	2.295	MON	16,211	38,906	09/17/2014	12/20/2026.
98886Y AA 6	ZAIS2 2014-2A A1A CLO SSNR FLT 07/25/26		..	23	1FE	3,481,800	98.700	3,454,500	3,500,000	3,484,217		2,417			1.730	1.812	JAJO	15,810		09/08/2014	07/25/2026.
98886Y AC 2	ZAIS2 2014-2A A1B CLO SSNR 3.57 07/25/26		..	23	1FE	14,500,000	99.650	14,449,160	14,500,000	14,500,000					3.570	3.586	JAJO	132,288		09/08/2014	07/25/2026.
98954R AB 6	ZIGG 2014-1A A2 CLO SSNR 3.44 10/17/2026		..	2	1FE	16,458,750	99.750	16,458,750	16,500,000	16,459,402		676			3.440	3.507	JAJO	45,723		11/04/2014	10/17/2026.
98954R AD 2	ZIGG 2014-1A B2 CLO MEZ 4.57 10/17/2026		..	2	1FE	3,461,500	98.900	3,461,500	3,500,000	3,461,935		435			4.570	4.791	JAJO	12,885		11/04/2014	10/17/2026.
BCC28G EV 9	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		..	2	1FE	10,000,000	100.125	10,012,500	10,000,000	10,000,000					4.875	4.925	MON			12/19/2014	12/15/2039.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						2,631,988,606	XXX	2,649,902,446	2,664,650,869	2,636,899,719	0	5,226,308	0	0	XXX	XXX	XXX	12,224,816	56,192,113	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						16,536,597,800	XXX	17,428,942,406	17,021,486,754	16,441,332,614	161,835	44,203,900	8,252,995	0	XXX	XXX	XXX	141,092,862	665,774,137	XXX	XXX
Hybrid Securities - Issuer Obligations																					
05518T 20 9	BAC CAP TR VIII SER Z 6.00 08/25/2035		..	1	3FE	533,139	25.420	760,058	747,500	543,196		3,335			6.000	9.004	FMAN	4,485	44,850	07/17/2008	08/25/2035.
44841Y AA 4	HUTCHINSON WHAMPOA INTL 6.00 VR		R	1	2FE	2,000,000	102.750	2,055,000	2,000,000	2,000,000					6.000	6.000	AO	21,000	120,000	10/21/2010	10/28/2020.
59021F 20 6	ML CAP TRUST III 7		..	1	3FE	2,197,600	25.540	2,043,200	2,197,600	2,197,600					7.000	7.946	MJSD	389	140,000	04/01/2004	01/01/9999.
59021G 20 4	ML CAP TRUST IV 7.12		..	1	3FE	1,105,600	25.727	1,029,076	1,105,600	1,105,600					7.120	7.815	MJSD	198	71,200	04/01/2004	01/01/9999.
92978A AA 0	WACHOVIA CAP III 5.80		..	1	2FE	2,000,000	96.375	1,927,500	2,000,000	2,000,000					5.570	5.802	MJSD	5,260	112,633	01/25/2006	03/15/2011.
92978A AA 0	WACHOVIA CAP III 5.80		..	1	2FE	2,000,000	96.375	1,927,500	2,000,000	2,000,000					5.570	5.802	MJSD	5,260	112,633	01/25/2006	03/15/2011.
4299999. Hybrid Securities - Issuer Obligations						9,836,339	XXX	9,742,334	10,050,700	9,846,396	0	3,335	0	0	XXX	XXX	XXX	36,592	601,315	XXX	XXX
4899999. Total - Hybrid Securities						9,836,339	XXX	9,742,334	10,050,700	9,846,396	0	3,335	0	0	XXX	XXX	XXX	36,592	601,315	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						12,294,900,506	XXX	12,934,667,156	12,162,132,696	12,212,931,465	(671)	(3,412,699)	7,951,293	0	XXX	XXX	XXX	145,382,244	507,127,498	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						2,680,666,843	XXX	2,928,981,004	3,078,398,134	2,611,494,720	162,506	31,818,898	301,701	0	XXX	XXX	XXX	10,993,526	134,043,438	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,734,048,948	XXX	1,868,233,462	1,740,929,378	1,743,425,153	0	3,325,954	0	0	XXX	XXX	XXX	7,284,063	91,658,252	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						3,106,136,805	XXX	3,133,851,900	3,138,966,023	3,110,876,794	0	5,153,937	0	0	XXX	XXX	XXX	15,465,208	68,749,574	XXX	XXX
8399999. Grand Total - Bonds						19,815,753,103	XXX	20,865,733,522	20,120,426,230	19,678,728,133	161,835	36,886,090	8,252,995	0	XXX	XXX	XXX	179,125,041	801,578,763	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/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)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig-nation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00838# 11 2	AGAMI SYSTEMS INC SERIES C	R		500,000.000						1,200,000							0		RP6A	08/20/2007.
00850L 20 3	AGRIBANK FCB 6.875			50,000.000	100.00	100.000	5,000,000	103.500	5,175,000	5,000,000	85,940	311,292					0		P2UFE	10/29/2013.
045488 ZZ 9	ASSURERX HEALTH INC 8.00% D	R		705,219.000		7.090	5,000,003	7.090	5,000,003	5,000,003							0		P4AZ	12/19/2014.
084423 40 9	BERKLEY (WR) 5.625 04/30/2053			199,941.000	25.00	19.717	3,942,168	23.760	4,750,598	3,968,234		281,167			(14,517)		(14,517)		RP2UFE	12/11/2013.
090645 ZZ 8	BIOWISH TECHNOLOGIES SERIES A	R		5,178,005.000		0.354	1,830,621	0.354	1,830,622	1,878,086				(47,465)			(47,465)		P4AZ	06/13/2014.
225436 AA 2	CREDIT SUISSE 6.25 (COCO)		R	1,000,000.000		1.000	1,000,000	95.500	955,000	1,000,000	2,257	31,250					0		P3LFE	06/11/2014.
404280 AS 8	HSBC HOLDINGS 6.375 (COCO)		R	5,000,000.000		1.000	5,000,000	101.000	5,050,000	5,000,000	92,083						0		P2LFE	09/10/2014.
61686Z ZZ 1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%	R		3,821.320	250.00	5.048	19,292	5.049	19,292	19,292							0		P4AZ	12/31/2013.
65557C AM 5	NORDEA BANK AB 5.50 (COCO)		R	2,000,000.000		1.000	2,000,000	98.500	1,970,000	2,000,000	29,944						0		P2UFE	09/16/2014.
65557C AN 3	NORDEA BANK AB 6.125 (COCO)		R	8,000,000.000		0.991	7,931,500	98.875	7,910,000	7,931,250	133,389				250		250		P2LFE	10/15/2014.
759351 70 3	REINSURANCE GRP 6.20 09/15/2042			200,000.000	0.01	24.938	4,987,695	27.970	5,594,000	5,000,000		310,000			(111)		(111)		RP2UFE	08/14/2012.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							36,711,279	XXX	38,254,514	37,996,864	343,614	933,710	0	(47,465)	(14,377)	0	(61,842)	0	XXX	XXX
8999999. Total - Preferred Stocks							36,711,279	XXX	38,254,514	37,996,864	343,614	933,710	0	(47,465)	(14,377)	0	(61,842)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
00173N 20 9	AMMC CLO IV LTD 03/23/2017	R	R	4,500.000	188,550	41.900	188,550	2,595,600		232,231		(2,016,450)		(2,016,450)		U	02/26/2008.
00173V 30 0	AMMC CLO III LTD 07/25/2016	R	R	2,500.000	148,750	59.500	148,750	615,197		184,777		(261,250)		(261,250)		U	09/30/2008.
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	R		9,800,000.000	6,860,000	70.000	6,860,000	8,330,000	227,770	1,299,840		(1,025,356)		(1,025,356)		U	10/17/2012.
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	R		7,000,000.000	6,440,000	92.000	6,440,000	6,522,600	384,183			(82,600)		(82,600)		U	06/12/2014.
00174A 20 6	AMMC CLO V LTD 08/08/2017	R	R	3,300.000	16,830	5.100	16,830	3,135,000		1,392,462		(1,303,170)		(1,303,170)		U	12/20/2005.
001750 AB 4	AMMC CLO 2011-9A 01-15-22	R		13,780,000.000	11,713,000	85.000	11,713,000	13,780,000	340,325	1,666,892		(1,014,441)		(1,014,441)		U	11/17/2011.
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R		12,610,000.000	10,088,000	80.000	10,088,000	11,979,500	289,034	1,379,176		(981,897)		(981,897)		U	02/06/2012.
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	R		7,000,000.000	6,037,500	86.250	6,037,500	6,265,000	1,493,231			(227,500)		(227,500)		U	12/09/2014.
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	R		12,180,000.000	10,231,200	84.000	10,231,200	11,200,728	296,535	1,512,892		(274,063)		(274,063)		U	11/21/2013.
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	R		8,400,000.000	6,384,000	76.000	6,384,000	7,140,000	183,385	1,092,540		(65,373)		(65,373)		U	04/10/2013.
01877R 10 8	ALLIANCE RESOURCE PARTNERS			102,238.000	4,401,346	43.050	4,401,346	2,948,671		252,783		465,183		465,183		L	05/08/2012.
02376R 10 2	AMERICAN AIRLINES GROUP INC			199.000	10,672	53.630	10,672	6,818		40		3,842		3,842		L	04/10/2014.
02503X 10 5	AMERICAN CAPITAL AGENCY CORP			268,500.000	5,861,355	21.830	5,861,355	5,867,083	59,070	816,240		681,990		681,990		L	12/06/2013.
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP			541,920.000	10,209,773	18.840	10,209,773	10,255,024	352,248	1,399,242		748,040		748,040		L	01/02/2014.
02665T 30 6	AMERICAN HOMES 4 RENT CLASS A			600,000.000	10,218,000	17.030	10,218,000	9,000,000		150,000		498,000		498,000		L	11/14/2012.
02927E 30 3	AMERICAN RESIDENTIAL PROPERTIES			500,000.000	8,785,000	17.570	8,785,000	10,000,000				830,000	625,000	205,000		L	05/04/2012.
035710 40 9	ANNALY CAPITAL MANAGEMENT INC			148,260.000	1,602,691	10.810	1,602,691	1,951,694	44,478	177,912		124,538		124,538		L	12/16/2013.
037347 10 1	ANWORTH MORTGAGE ASSET CORP			718,450.000	3,771,863	5.250	3,771,863	3,919,702	100,583	359,225		747,188		747,188		L	12/16/2013.
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE			273,157.000	4,307,686	15.770	4,307,686	4,057,436	122,921	453,441		270,425		270,425		L	12/18/2013.
037833 10 0	APPLE INC			144,900.000	15,994,062	110.380	15,994,062	8,125,935		267,444		4,380,948		4,380,948		L	06/28/2013.
03938L 10 4	ARCELORMITTAL		R	400,000.000	4,412,000	11.030	4,412,000	5,069,907		80,000		(2,724,000)		(2,724,000)		L	05/31/2013.
055622 10 4	BP PLC-SPONS ADR		R	82,500.000	3,144,900	38.120	3,144,900	3,076,735		193,050		(865,425)		(865,425)		L	05/30/2012.
057224 10 7	BAKER HUGHES INC			100,000.000	5,607,000	56.070	5,607,000	5,603,460				3,540		3,540		L	12/08/2014.
06738E 20 4	BARCLAYS PLC-SPONS ADR		R	334,000.000	5,013,340	15.010	5,013,340	5,207,519		63,537		(194,179)		(194,179)		L	06/26/2014.
081543 ZB 9	BENCHMARK ACQUISITION CO	R		400.000										0		A	02/13/2007.
081543 ZZ 6	BENCHMARK ACQ CO WTS 2-20-17P12 C13	R		1,000.000										0		A	02/13/2007.
09253U 10 8	BLACKSTONE GROUP LP/THE			145,600.000	4,925,648	33.830	4,925,648	4,147,048		90,464		778,600		778,600		L	10/16/2014.
12673A 10 8	CYS INVESTMENTS INC			933,000.000	8,135,760	8.720	8,135,760	7,800,587		1,156,920		1,222,230		1,222,230		L	12/06/2013.
140661 10 9	CAPMARK FINANCIAL GROUP INC			2,071.000	9,941	4.800	9,941	14,370				5,465	4,481	985		U	12/31/2014.
14309L 10 2	CARLYLE GROUP LP			240,505.000	6,613,888	27.500	6,613,888	6,408,507		146,657		(480,391)		(480,391)		L	12/15/2014.
151020 10 4	CELGENE CORP			10,000.000	1,118,600	111.860	1,118,600	677,495				441,105		441,105		L	04/15/2014.
156504 30 0	CENTURY COMMUNITIES			425,500.000	7,352,640	17.280	7,352,640	7,917,020				(379,580)		(379,580)		L	12/10/2014.
17275R 10 2	CISCO SYSTEMS INC			250,000.000	6,953,750	27.815	6,953,750	4,098,086		185,000		1,346,250		1,346,250		L	08/02/2012.
172967 42 4	CITIGROUP INC			164,000.000	8,874,040	54.110	8,874,040	5,665,225		6,160		601,775		601,775		L	02/03/2014.
22662X 10 0	CRIMSON WINE GROUP LTD			831.000	7,895	9.500	7,895	6,540				548		548		U	02/26/2013.
23204G 10 0	CUSTOMERS BANCORP INC			401,500.000	7,813,190	19.460	7,813,190	5,151,250				345,290		345,290		L	06/30/2014.
247361 70 2	DELTA AIR LINES INC			26,829.000	1,319,719	49.190	1,319,719	258,421		8,049		582,726		582,726		L	12/29/2010.
25213A 10 7	DEX MEDIA INC			2,154.000	19,321	8.970	19,321	318,851				4,734		4,734		L	02/05/2010.
268648 10 2	EMC CORPORATION			200,000.000	5,948,000	29.740	5,948,000	4,494,872	23,000	86,000		918,000		918,000		L	05/15/2013.
268684 10 7	EME REORGN TR NPV			1,041,439.000	27,077	0.026	27,077			130,040		27,077		27,077		A	04/01/2014.
278642 10 3	EBAY INC			73,400.000	4,119,208	56.120	4,119,208	3,598,403				520,805		520,805		L	06/24/2014.
288522 30 3	ELLINGTON FINANCIAL LLC			701,153.000	13,995,014	19.960	13,995,014	13,754,318		2,159,551		(1,900,125)		(1,900,125)		L	11/29/2011.
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R	R		338,001.000	33,800,100	100.000	33,800,100	33,800,100		1,347,067				0		A	04/08/2014.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
320666 ZZ 6	FIRST MARINER BANK	R		62,500.000	1,250,000	20.000	1,250,000	1,250,000						0		A	06/30/2014.
337930 70 5	FLAGSTAR BANCORP, INC. NEW			189,104.000	2,974,606	15.730	2,974,606	2,548,203				(692,033)		(692,033)		L	11/19/2014.
359678 10 9	FULL HOUSE RESORTS, INC			31,617.000	44,264	1.400	44,264	68,925				(11,698)	32,566	(44,264)		L	05/30/2008.
371866 ZA 5	INTERCLOUD (GENESIS) WTS $5.00 9/30/2015	R		131,170.000	1,312	0.010	1,312	233,294				(231,982)		(231,982)		A	11/13/2012.
375558 10 3	GILEAD SCIENCES INC			27,500.000	2,592,150	94.260	2,592,150	1,848,407				743,743		743,743		L	04/14/2014.
38983D 10 2	GREAT AJAX CORP			329,000.000	4,935,000	15.000	4,935,000	4,935,000		26,320				0		A	06/30/2014.
38983D 20 1	GREAT AJAX REG D			108,592.000	1,628,880	15.000	1,628,880	1,628,880						0		A	12/09/2014.
428236 10 3	HEWLETT-PACKARD CO			100,750.000	4,043,098	40.130	4,043,098	2,011,115	16,120	61,498		1,224,113		1,224,113		L	07/17/2012.
43785V 10 2	HOMESTREET INC			412,406.000	7,179,988	17.410	7,179,988	5,627,258		26,400		(607,269)		(607,269)		L	12/05/2014.
45665G 30 3	INFINITY PHARMACEUTICALS INC			20,000.000	337,800	16.890	337,800	359,448				61,600		61,600		L	06/04/2013.
45666Z ZC 9	IPI ACQUISITION LLC WARRANTS	R		325.000	3	0.010	3	3						0		A	12/13/2013.
45774W 10 8	INSTEEL INDUSTRIES INC			22,216.000	523,853	23.580	523,853	374,415		2,666		18,884		18,884		L	05/15/2007.
46131B 10 0	INVESCO MORTGAGE CAPITAL			102,000.000	1,576,920	15.460	1,576,920	1,539,460	45,900	204,000		79,560		79,560		L	07/10/2013.
477700 ZA 9	JOBSON MEDICAL LLC	R		133,349.910										0		A	03/20/2012.
48248M 10 2	KKR & CO LP			200,000.000	4,642,000	23.210	4,642,000	4,250,912		123,500		391,088		391,088		L	10/15/2014.
522111 ZB 2	LECTRUS CORP WARRANTS	R		48,071.000	18,333	0.381	18,333	18,333						0		A	11/15/2013.
527288 10 4	LEUCADIA NATIONAL CORP			8,315.000	186,422	22.420	186,422	234,512		2,079		(49,225)		(49,225)		L	08/16/2011.
565849 10 6	MARATHON OIL CORPORATION			198,000.000	5,601,420	28.290	5,601,420	4,919,401		158,400		(1,387,980)		(1,387,980)		L	08/08/2011.
58503F 10 6	MEDLEY CAPITAL CORP			382,493.000	3,534,235	9.240	3,534,235	3,459,152				75,083		75,083		L	12/31/2014.
59156R 10 8	METLIFE INC			50,200.000	2,715,318	54.090	2,715,318	1,355,446		66,515		8,534		8,534		L	11/23/2011.
603042 ZA 3	MOTRICITY INC WRTS $14.541	R		24,757.000				0				(9,903)		(9,903)		A	11/13/2007.
617555 ZB 6	MSI LIGHTING WARRANTS 11/6/2017	R		152,250.000	152,250	1.000	152,250	152,250						0		A	05/06/2013.
629209 30 5	NMI HOLDINGS INC			926,000.000	8,454,380	9.130	8,454,380	9,909,190				(3,210,290)		(3,210,290)		L	03/04/2014.
629377 50 8	NRG ENERGY INC			3,769.000	101,575	26.950	101,575	116,080		1,624		(16,806)		(16,806)		L	04/01/2014.
633707 10 4	NATIONAL BANK HOLDINGS CORP CL A			65,400.000	1,269,414	19.410	1,269,414	1,308,000		13,080		(130,146)		(130,146)		L	10/13/2009.
636220 30 3	NATIONAL GENERAL HOLDING CORP			410,239.000	7,634,548	18.610	7,634,548	4,406,346	8,205	4,102		3,228,202		3,228,202		L	07/02/2014.
674001 20 1	OAKTREE CAPITAL GROUP LLC			10,000.000	518,300	51.830	518,300	461,323		6,200		56,977		56,977		L	10/14/2014.
67572A 20 3	OCTAGON VII 0.00 12/02/2016		R	5,000,000.000				0		3,063				0		U	09/22/2011.
675746 30 9	OCWEN FINANCIAL CORPORATION			45,000.000	679,500	15.100	679,500	1,444,817					765,317	(765,317)		L	05/09/2014.
682143 10 2	OMEROS CORP			153,061.000	3,792,852	24.780	3,792,852	2,619,000				2,064,793		2,064,793		L	10/02/2009.
68620A 10 4	ORGANOVO HOLDINGS INC	R		160,000.000	1,160,000	7.250	1,160,000	128,000				(611,200)		(611,200)		L	12/17/2012.
694171 10 9	PACIFIC DATAVISION INC			650,000.000	22,750,000	35.000	22,750,000	13,000,000				9,750,000		9,750,000		U	06/03/2014.
73754Y 10 0	POTBELLY CORP			100,000.000	1,287,000	12.870	1,287,000	1,345,496				(58,496)		(58,496)		L	07/10/2014.
74348T 10 2	PROSPECT CAPITAL CORP			400,000.000	3,304,000	8.260	3,304,000	3,303,832	44,240			168		168		L	12/17/2014.
76150W 10 7	REVERSE MORTGAGE INVESTMENT			1,200,000.000	18,300,000	15.250	18,300,000	18,000,000				300,000		300,000		U	02/06/2014.
76155G 10 7	REVOLUTION LIGHTING TECHNOLOGIES INC			1,717,202.000	2,318,223	1.350	2,318,223	2,009,126				(3,563,194)		(3,563,194)		L	03/08/2013.
76169C 10 0	REXFORD INDUSTRIAL REALTY INC			105,000.000	1,649,550	15.710	1,649,550	1,470,000	12,600	59,850		263,550		263,550		L	07/19/2013.
813888 ZA 5	SEBRING SOFTWARE $0.01 4/25/2023	R		4,075,329.000	317,876	0.078	317,876	385,000				(67,124)		(67,124)		A	04/25/2013.
86181Q 30 0	STONEGATE MORTGAGE CORP			815,000.000	9,747,400	11.960	9,747,400	14,040,000				(166,950)	4,292,600	(4,459,550)		L	01/27/2014.
86933F 10 7	SUTHERLAND ASSET MANAGEMENT			808,533.000	11,723,729	14.500	11,723,729	12,127,995		532,267		(404,266)		(404,266)		U	06/20/2014.
881575 30 2	TESCO PLC-SPONSORED ADR		R	253,000.000	2,199,835	8.695	2,199,835	3,699,129		137,733		(660,061)	1,400,624	(2,060,685)		U	05/30/2012.
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE			64,380.000	2,817,913	43.770	2,817,913	3,155,908		78,866		(337,995)		(337,995)		L	06/23/2014.
90187B 10 1	TWO HARBORS INVESTMENT CORP			1,279,000.000	12,815,580	10.020	12,815,580	11,983,559	332,540	997,620		946,460		946,460		L	12/06/2013.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
90290N 10 9	USA COMPRESSION PARTNERS LP			105,411.000	1,748,768	16.590	1,748,768	1,710,324				38,444		38,444		L	12/30/2014.
92343V 10 4	VERIZON COMMUNICATIONS INC			34,321.000	1,605,536	46.780	1,605,536	1,651,355		55,257		(45,819)		(45,819)		L	02/24/2014.
92857W 30 8	VODAFONE GROUP PLC-SP ADR		R	71,181.000	2,432,255	34.170	2,432,255	3,460,588		2,458,121		(1,669,367)	1,028,333	(2,697,700)		L	05/17/2012.
92870X 30 9	VOLTARI CORP			8,478.000	5,595	0.660	5,595	1,232,901				5,260	28,744	(23,484)		L	06/17/2010.
9319H1 ZZ 0	VALIDUS HOLDINGS LTD $17.50 12/12/2015		R	392,027.780	9,534,116	24.320	9,534,116	7,417,166		470,429		388,108		388,108		A	03/04/2013.
947625 2* 9	RFS WEBCRAFT HOLDING CORP			6,302.000				63,020						0		A	12/23/1986.
983555 ZZ 9	XCEL BRANDS WTS $0.01 09/28/2018	R		255,100.000	1,477,029	5.790	1,477,029	1,275,500				201,529		201,529		A	09/29/2011.
98883A ZZ 9	NAYLOR PUBLISHING WTS EXP 4/20/2021	R		2,923.000										0		A	04/20/2011.
D18190 89 8	DEUTSCHE BANK AG-REGISTERED		F	242,350.000	7,275,347	30.020	7,275,347	8,491,478				(1,216,131)		(1,216,131)		L	11/20/2014.
G79441 10 4	SEACO LTD		F	1,043,750.000	209	0.000	209	44,439				(104)		(104)		L	02/12/2009.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					433,339,689	XXX	433,339,689	411,838,689	4,376,367	23,779,220	0	6,450,558	8,177,665	(1,727,107)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
03612* 10 4	ANNUITY INVESTORS LIFE INSURANCE CO			20,000.000	227,090,476	11,354.524	227,090,476	175,055,121				23,847,797		23,847,797		K	11/13/1995.
11800@ 10 7	BROTHERS MANAGEMENT LLC			100.000	1,000	10.000	1,000	1,000						0		K	01/01/2005.
36352@ 10 6	GALIC BROTHERS INC			80.000				800						0		K	11/12/1993.
563116 ZZ 8	MANHATTAN NATIONAL HOLDING CORP			10,000.000	13,135,264	1,313.526	13,135,264	51,521,217				835,662		835,662		K	09/30/2008.
784407 10 8	SKIPJACK MARINA CORPORATION			1,000.000				10,000						0		K	10/01/1999.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					240,226,740	XXX	240,226,740	226,588,138	0	0	0	24,683,458	0	24,683,458	0	XXX	XXX
9799999. Total - Common Stock					673,566,429	XXX	673,566,429	638,426,827	4,376,367	23,779,220	0	31,134,016	8,177,665	22,956,351	0	XXX	XXX
9899999. Total Common and Preferred Stock					710,277,708	XXX	711,820,943	676,423,690	4,719,981	24,712,930	0	31,086,551	8,177,665	22,894,509	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....17, the total $ value (included in Column 8) of all such issues $.....113,099,229.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions								
041042 WY 4	ARKANSAS ST A 4.111 07/01/2034		06/30/2014	CREWS & ASSOCIATES		4,000,000	4,000,000	457
594612 BS 1	MICHIGAN ST ENVR PROG B 3.59 12/01/2026		06/25/2014	BARCLAYS CAPITAL		3,500,000	3,500,000	
604129 6U 5	MINNESOTA ST-A-PREREF 3.00 8/1/2032		09/22/2014	Defeasement		225,539	265,000	1,126
604129 7N 0	MINNESOTA ST-A-UNREF 3.00 8/1/32		09/22/2014	Defeasement		4,791,637	5,630,000	23,928
677521 CW 4	OHIO INFRA IMPT B BAB 5.442 09/01/2029		12/16/2014	MORGAN STANLEY		6,078,848	4,965,000	81,059
686053 BN 8	OR SCH BRDS TXB B 5.55 06/30/2028		12/11/2014	WELLS FARGO BROKERAGE SERVICES		2,625,816	2,215,000	56,686
686053 GG 8	OR SCH BRDS TXB PENSION 4.759 06/30/2028		12/03/2014	BARCLAYS CAPITAL		24,341,680	22,000,000	459,508
76222R RH 7	RI ST PROVIDENCE C 3.898 11/01/2031		10/17/2014	JP MORGAN SECURITIES INC		3,515,000	3,515,000	
882723 JR 1	TX ST PREREFUNDED 4.50 4/01/2033		05/20/2014	Defeasement		431,834	435,000	2,664
882723 KK 4	TX ST UNREFUNDED 4.50 4/1/2033		05/20/2014	Defeasement		11,460,966	11,545,000	70,713
882723 PU 7	TEXAS ST TXBL REF B 3.423 10/01/2026		06/26/2014	JP MORGAN SECURITIES INC		3,000,000	3,000,000	
882723 PV 5	TEXAS ST REF B 3.573 10/01/2027		06/26/2014	JP MORGAN SECURITIES INC		2,000,000	2,000,000	
882723 PW 3	TEXAS ST REF B 3.663 10/01/2028		06/26/2014	JP MORGAN SECURITIES INC		4,500,000	4,500,000	
882723 PX 1	TEXAS ST REF B 3.693 10/01/2029		06/26/2014	JP MORGAN SECURITIES INC		2,410,000	2,410,000	
93974C PL 8	WA ST BABS D 5.381 08/01/2029		06/16/2014	JP MORGAN SECURITIES INC		20,926,980	18,000,000	371,289
1799999.	Total - Bonds - U.S. States, Territories & Possessions					93,808,299	87,980,000	1,067,429
Bonds - U.S. Political Subdivisions of States								
60374Y 8A 8	MINNEAPOLIS MN DOWNTOWN 4.379 03/01/2034		02/13/2014	WELLS FARGO BROKERAGE SERVICES		3,000,000	3,000,000	
718814 ZZ 2	PHOENIX AZ BAB A 5.269 07/01/2034		12/11/2014	CITIGROUP		27,306,060	23,000,000	555,440
2499999.	Total - Bonds - U.S. Political Subdivisions of States					30,306,060	26,000,000	555,440
Bonds - U.S. Special Revenue and Special Assessment								
010608 5M 5	AL ST PUB SCH CONSTR BD 5.15 09/01/2027		07/30/2014	GOLDMAN SACHS		28,500,250	25,000,000	547,188
010608 5M 5	AL ST PUB SCH CONSTR BD 5.15 09/01/2027		10/30/2014	BARCLAYS CAPITAL		17,330,550	15,000,000	135,188
010608 5M 5	AL ST PUB SCH CONSTR BD 5.15 09/01/2027		12/12/2014	BARCLAYS CAPITAL		13,941,120	12,000,000	181,967
040627 DX 6	AZ ST PWR AUTH 4.918 10/01/2045		03/19/2014	JP MORGAN SECURITIES INC		7,500,000	7,500,000	
088518 CL 7	BEXAR CNTY TX B 6.98 08/15/2032		02/07/2014	RAYMOND JAMES & ASSOCIATES		1,823,089	1,535,000	52,679
13077C TL 8	CA ST UNIV BABS 6.484 11/01/2041		01/28/2014	BARCLAYS CAPITAL		2,323,660	2,000,000	32,420
13077C TL 8	CA ST UNIV BABS 6.484 11/01/2041		02/03/2014	BARCLAYS CAPITAL		560,194	480,000	8,213
167736 YV 3	CHICAGO IL WTR C 6.642 11/01/2029		03/12/2014	RAYMOND JAMES & ASSOCIATES		7,586,527	6,710,000	168,367
20775B 6V 3	CT HSG FIN AUTH F-2 4.278 11/15/2034		11/05/2014	CITIGROUP		4,500,000	4,500,000	
25477P NF 8	DC HSG FIN AGY A REF 3.875 06/15/2045		05/19/2014	BARCLAYS CAPITAL		10,000,000	10,000,000	
38375B 4Z 2	GNR 2013-H16 FI WAC-IO 07/20/2063		01/28/2014	RBS SECURITIES/GREENWICH		3,453,552		57,330
38375U BQ 2	GNR 2013-H24 BI WAC-IO 09/20/2063		02/26/2014	BANC OF AMERICA SECURITIES		3,069,834		3,418
38375U CG 3	GNR 2014-H02 AI IO 1.3837 12/20/2063		03/27/2014	BANC OF AMERICA SECURITIES		4,039,003		68,757
38375U DC 1	GNR 2014-H01 AI WAC-IO 01/20/2064		01/29/2014	STIFEL NICOLAUS		6,100,000		92,987
38375U DC 1	GNR 2014-H01 AI WAC-IO 01/20/2064		02/20/2014	Capital Interest				(92,987)
38375U EF 3	GNR 2014-H03 IS1 WAC-IO 02/20/2064		02/10/2014	RBS SECURITIES/GREENWICH		1,739,075		26,196
38375U EF 3	GNR 2014-H03 IS1 WAC-IO 02/20/2064		03/20/2014	Capital Interest				(26,196)
38375U NQ 9	GNR 2014-H17 DI IO FLT 08/20/2064		08/27/2014	CANTOR FITZGERALD & CO		5,654,797		64,026
38375U PT 1	GNR 2014-H19 EI WAC-IO 09/20/2064		10/01/2014	CANTOR FITZGERALD & CO		4,533,709		8,923
41980U AB 7	HI ST BUS ECON A-2 3.242 01/01/2031		11/05/2014	GOLDMAN SACHS		3,999,800	4,000,000	
442435 5B 5	HOUSTON TX UTL SYS B 3.828 05/15/2028		03/13/2014	JP MORGAN SECURITIES INC		15,000,000	15,000,000	
452227 JN 2	IL ST SALES TAX REV 4.62 06/15/2038		03/11/2014	JP MORGAN SECURITIES INC		13,000,000	13,000,000	
452227 JN 2	IL ST SALES TAX REV 4.62 06/15/2038		05/07/2014	CITIGROUP		9,267,768	8,730,000	52,656
452227 JN 2	IL ST SALES TAX REV 4.62 06/15/2038		06/10/2014	RAYMOND JAMES & ASSOCIATES		3,483,678	3,300,000	33,033
544712 2H 4	LOS ANGELES CTY SALES TAX 5.735 6/1/39		02/25/2014	GOLDMAN SACHS		6,095,318	5,300,000	73,456
56052E 7M 4	MAINE HSG AUTH A-2 4.00 11/15/2028		01/29/2014	BANC OF AMERICA SECURITIES		2,000,000	2,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57419R PL 3	MARYLAND CMNTY DEV E 2.857 09/01/2040		09/10/2014	BANC OF AMERICA SECURITIES		7,500,000	7,500,000	
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		04/03/2014	BARCLAYS CAPITAL		24,824,608	24,824,608	
576000 KW 2	MA SCH BLD AUTH QSCB A 5.468 06/15/2027		06/27/2014	GOLDMAN SACHS		17,481,750	15,000,000	38,732
57604T AC 0	MA TRN FD REV 5.631 06/01/2030		01/03/2014	RAMIREZ AND COMPANY		1,394,925	1,250,000	7,234
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040		04/16/2014	GEORGE K BAUM & COMPANY		5,000,000	5,000,000	
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036		11/20/2014	STIFEL NICOLAUS		3,600,000	3,600,000	
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035		06/13/2014	RBC CAPITAL MARKETS		5,200,000	5,200,000	
64966T FD 1	NYHDC 2014-8SPR A 3.709 02/15/2048		10/24/2014	BANC OF AMERICA SECURITIES		27,573,696	27,000,000	
64972B R4 9	NYC HSG DEV D-1 3.78 05/01/2028		08/21/2014	RAYMOND JAMES & ASSOCIATES		9,057,090	9,030,000	109,037
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		06/19/2014	BARCLAYS CAPITAL		8,463,536	8,463,536	
64972C FR 9	NYC HSG DEV H-1 TXB 3.89 11/01/2029		12/11/2014	RAYMOND JAMES & ASSOCIATES		7,000,000	7,000,000	
649883 XV 2	NY MTGE AGY 183 4.45 10/01/2029		02/13/2014	MORGAN STANLEY		2,000,000	2,000,000	
649907 YA 4	NY ST DORM AUTH A 4.802 12/01/2034		01/07/2014	BARCLAYS CAPITAL		14,613,100	14,500,000	40,617
73358W TZ 7	PORT AUTH NY/NJ 187 4.426 10/15/2034		10/08/2014	WELLS FARGO BROKERAGE SERVICES		9,000,000	9,000,000	
73474T AC 4	MORROW PORT TRANS FAC 3.371 09/01/2025		12/11/2014	JP MORGAN SECURITIES INC		4,995,800	5,000,000	
76221T DF 3	RI HSG & MTG FIN TXB 4.236 10/01/2029		10/01/2014	BANC OF AMERICA SECURITIES		500,000	500,000	
76221T DH 9	RI HSG & MTG FIN TXB 2.913 10/01/2039		10/01/2014	BANC OF AMERICA SECURITIES		2,985,000	2,985,000	
76221T EW 5	RI HSG & MTGE TXBL 2T 3.823 10/01/2027		12/17/2014	JP MORGAN SECURITIES INC		3,010,000	3,010,000	
80168N EP 0	SANTA CLARA CA BAB 5.876 04/01/2032		01/29/2014	RAYMOND JAMES & ASSOCIATES		1,564,732	1,370,000	27,281
83756C HW 8	SD HSG DEV AUTH F 3.996 05/01/2029		10/24/2014	CITIGROUP		6,690,000	6,690,000	
84247P JA 0	STHRN CA PUB PWR AUTH B 3.758 07/01/2025		03/14/2014	GOLDMAN SACHS		5,360,000	5,360,000	
880558 FA 4	TN SCH BOND TXBL 4.007 11/01/2034		08/07/2014	CITIGROUP		2,000,000	2,000,000	
88283L HU 3	TX ST TRANS COMM REV B 5.178 4/1/2030		10/29/2014	BARCLAYS CAPITAL		11,746,600	10,000,000	46,027
914119 YR 7	UNIV OF CINCINNATI OH D 5.153 06/01/2033		02/07/2014	RBC CAPITAL MARKETS		1,029,160	1,000,000	7,443
92778L BK 5	VA ST CMWLTH UNIV A 3.858 01/01/2024		01/30/2014	WELLS FARGO BROKERAGE SERVICES		4,000,000	4,000,000	
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		11/21/2014	BANC OF AMERICA SECURITIES		22,000,000	22,000,000	21,389
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038		04/07/2014	RAYMOND JAMES & ASSOCIATES		6,369,536	5,911,402	8,867
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038		04/07/2014	RAYMOND JAMES & ASSOCIATES		3,998,328	3,710,745	5,566
92812V CE 4	VIRGINIA ST HSG C 3.846 11/01/2029		10/29/2014	RAYMOND JAMES & ASSOCIATES		13,225,000	13,225,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					407,684,785	362,185,291	1,799,814
Bonds - Industrial and Miscellaneous								
00084G AL 7	ACASC 2014-2A A2 CLO SSNR 3.634 01/15/27		11/06/2014	WELLS FARGO BROKERAGE SERVICES		10,497,606	10,500,000	
00084U AJ 1	ACASC 2014-1A B2 CLO MEZ SEQ 4.22 07/26		06/06/2014	DEUTSCHE BANK		4,378,000	4,400,000	
00087V AC 1	ACAP 2005-3A C1 ABS FLT 12/25/35		04/10/2014	STIFEL NICOLAUS		3,253,497	3,536,410	7,023
00100F AC 9	ACIS 2014-3A A1F CLO 3.7 02/01/2026		01/16/2014	JEFFERIES & CO		8,955,000	9,000,000	
00102D AC 2	ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26		10/09/2014	NOMURA SECURITIES INTL		6,000,000	6,000,000	
001055 AM 4	AFLAC INC 3.625 11/15/2024		11/04/2014	GOLDMAN SACHS		9,989,900	10,000,000	
00175L AA 0	AMMC CLO 2014-14A A1L FLT 07/27/2026		06/12/2014	RBS SECURITIES/GREENWICH		25,846,646	25,900,000	
00175L AB 8	AMMC CLO 2014-14A A2L FLT 07/27/26		06/12/2014	RBS SECURITIES/GREENWICH		11,095,251	11,200,000	
00175L AD 4	AMMC CLO 2014-14A B1L MEZ FLT 07/27/26		06/12/2014	RBS SECURITIES/GREENWICH		3,304,000	3,500,000	
00175N AA 6	AMMC CLO 2014-15A E MEZ FLT 12/09/26		12/09/2014	JEFFERIES & CO		10,741,500	10,850,000	
00176D AB 5	AMMC CLO 2013-13A A2L FLT 01/24/26		10/31/2014	BNP PARIBAS		3,360,000	3,500,000	2,430
00203Q AB 3	AP MOELLER-MAERSK 3.75 09/22/2024	R	09/15/2014	BANC OF AMERICA SECURITIES		4,983,050	5,000,000	
00206R CE 0	AT&T INC 3.90 03/11/2024		03/05/2014	WELLS FARGO BROKERAGE SERVICES		9,969,600	10,000,000	
00213R AB 9	ARLFR 2012-1A A2 SEQ SNR 3.81 12/15/2042		03/27/2014	BANC OF AMERICA SECURITIES		13,400,064	13,518,000	22,890
00214M AB 9	ARLFR 2014-1A A2 ABS SNR SEQ 3.97 06/44		06/18/2014	RBS SECURITIES/GREENWICH		11,993,203	12,000,000	
00214M AB 9	ARLFR 2014-1A A2 ABS SNR SEQ 3.97 06/44		07/23/2014	ROBERT W BAIRD CO		10,499,563	10,300,000	14,766

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00248P AK 2	AVOCE 2014-1A A2B CLO MEZ SEQ 4.294 7/26		06/10/2014	CITIGROUP		3,000,000	3,000,000	
002799 AN 4	ABBEY NATL TREAS 4.00 03/13/2024	R	03/10/2014	MORGAN STANLEY		7,946,560	8,000,000	
002799 AN 4	ABBEY NATL TREAS 4.00 03/13/2024	R	07/31/2014	DEUTSCHE BANK		10,878,992	10,600,000	167,244
004375 FG 1	ACCR 2006-1 A4 SEQ SNR FLT 04/25/2036		07/18/2014	ROBERT W BAIRD CO		14,618,500	17,300,000	5,813
00440E AR 8	ACE INA HOLDINGS 3.35 05/15/2024		05/21/2014	JP MORGAN SECURITIES INC		9,985,000	10,000,000	
00507U AF 8	ACTAVIS FUNDING 3.85 06/15/2024	R	06/10/2014	BANC OF AMERICA SECURITIES		4,981,150	5,000,000	
00817Y AQ 1	AETNA INC 3.50 11/15/2024		11/03/2014	CITIGROUP		6,970,670	7,000,000	
008252 AM 0	AFFILIATED MANAGERS 4.25 02/15/2024		02/06/2014	BANC OF AMERICA SECURITIES		11,895,720	12,000,000	
00912X AM 6	AIR LEASE CORP 3.875 04/01/2021		03/04/2014	JP MORGAN SECURITIES INC		7,984,160	8,000,000	
009158 AV 8	AIR PROD & CHEM 3.35 07/31/2024		07/28/2014	BARCLAYS CAPITAL		7,973,760	8,000,000	
009158 AV 8	AIR PROD & CHEM 3.35 07/31/2024		07/31/2014	CS FIRST BOSTON		3,963,080	4,000,000	1,861
009158 AV 8	AIR PROD & CHEM 3.35 07/31/2024		07/31/2014	JANNEY MONTGOMERY SCOTT		990,110	1,000,000	465
009363 AQ 5	AIRGAS INC 3.65 07/15/2024		06/12/2014	BANC OF AMERICA SECURITIES		4,990,250	5,000,000	
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	R	01/14/2014	NOMURA SECURITIES INTL		3,787,418	4,532,437	111
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	R	07/11/2014	GOLDMAN SACHS		3,465,585	3,983,431	48
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	R	10/23/2014	BANC OF AMERICA SECURITIES		2,811,899	3,236,718	506
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	R	10/29/2014	BANC OF AMERICA SECURITIES		7,559,355	8,739,139	1,996
01310T AG 4	ALBERTSON TL B-3 LIBOR+400 8/25/2019		12/16/2014	CITIGROUP		1,170,019	1,200,000	
01609W AH 5	ALIBABA GROUP 3.60 11/28/2024	R	11/20/2014	MORGAN STANLEY		18,965,230	19,000,000	
02376X AA 7	AM AIRLN 14-1 B 4.375 10/01/22		09/02/2014	GOLDMAN SACHS		2,700,000	2,700,000	
02377A AA 6	AM AIRLN 14-1 A 3.70 10/01/26		09/02/2014	GOLDMAN SACHS		9,000,000	9,000,000	
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020		10/15/2014	Capitalized Interest		7,818	7,012	
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		09/10/2014	GOLDMAN SACHS		13,999,299	14,000,000	
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		10/16/2014	MORGAN STANLEY		4,626,914	4,500,000	9,465
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		12/18/2014	MORGAN STANLEY		3,545,001	3,490,463	8,076
02665U AB 1	AH4R 2014-SFR2 B ABS MEZ 4.29 10/17/36		09/10/2014	GOLDMAN SACHS		4,999,733	5,000,000	
02665V AA 1	AH4R 2014-SFR1 A ABS SSNR FLT 06/17/2031		05/13/2014	GOLDMAN SACHS		7,500,000	7,500,000	
02665V AB 9	AH4R 2014-SFR1 B ABS MEZ SEQ FLT 06/31		05/13/2014	GOLDMAN SACHS		3,000,000	3,000,000	
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		11/20/2014	GOLDMAN SACHS		9,999,345	10,000,000	
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		12/23/2014	JP MORGAN SECURITIES INC		4,025,000	4,000,000	11,443
02665X AB 5	AH4R 2014-SFR3 B ABS MEZ 4.201 12/17/36		11/20/2014	GOLDMAN SACHS		5,599,816	5,600,000	
02665X AC 3	AH4R 2014-SFR3 C ABS MEZ 4.596 12/17/36		11/20/2014	GOLDMAN SACHS		5,599,651	5,600,000	
03073E AL 9	AMERISOURCEBERGEN 3.40 05/15/2024		05/19/2014	BANC OF AMERICA SECURITIES		7,977,200	8,000,000	
03076C AG 1	AMERIPRISE FINL 3.70 10/15/2024		09/15/2014	BARCLAYS CAPITAL		7,972,480	8,000,000	
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		12/10/2014	STIFEL NICOLAUS		3,500,000	3,500,000	
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029		11/21/2014	GOLDMAN SACHS		7,000,000	7,000,000	
03764X AD 9	APID 2014-17A A2B CLO MEZ 4.25 04/17/26		03/20/2014	BANC OF AMERICA SECURITIES		3,230,500	3,250,000	
03764X AG 2	APID 2014-17A A1B CLO SSNR 3.46 04/17/26		03/20/2014	BANC OF AMERICA SECURITIES		10,000,000	10,000,000	
03765D AC 4	APID 2014-18A A2A CLO SEQ FLT 07/22/2026		06/26/2014	JP MORGAN SECURITIES INC		3,467,450	3,500,000	
03765D AE 0	APID 2014-18A B CLO MEZ FLT 07/22/2026		06/26/2014	JP MORGAN SECURITIES INC		4,903,500	5,000,000	
03765D AJ 9	APID 2014-18A A2B CLO SEQ 4.2 07/22/2026		06/26/2014	JP MORGAN SECURITIES INC		11,000,000	11,000,000	
03765H AA 9	APOLLO MNGMT HLD 4.00 05/30/2024		05/27/2014	CITIGROUP		12,963,860	13,000,000	
03765H AA 9	APOLLO MNGMT HLD 4.00 05/30/2024		07/03/2014	MORGAN STANLEY		4,980,450	5,000,000	21,667
037833 AS 9	APPLE INC 3.45 05/06/2024		04/29/2014	GOLDMAN SACHS		11,989,920	12,000,000	
03789X AA 6	DIN 2014-1 A2 ABS 4.277 09/05/44		08/13/2014	GUGGENHEIM CAPITAL MARKET		28,000,000	28,000,000	
03789X AA 6	DIN 2014-1 A2 ABS 4.277 09/05/44		09/08/2014	ROYAL BANK OF CANADA		9,094,313	9,100,000	
03838W AA 9	AQUARION COMPANY 4.00 08/15/2024		08/19/2014	RBS SECURITIES/GREENWICH		11,949,360	12,000,000	

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04010L AN 3	ARES CAPITAL CORP 4.00 11/30/2018		01/23/2014	BANC OF AMERICA SECURITIES		3,081,000	3,000,000	28,031
04015C AA 6	ARES FIN CO LLC 4.00 10/08/2024		10/01/2014	BANC OF AMERICA SECURITIES		16,705,560	17,000,000	
040555 CQ 5	ARIZONA PUB SERV 3.35 06/15/2024		06/09/2014	JP MORGAN SECURITIES INC		6,993,560	7,000,000	
04280P AC 1	AWPT 2014-2A A1F CLO SEQ SSNR 3.53 03/26		02/06/2014	JEFFERIES & CO		15,000,000	15,000,000	
045487 AB 1	ASSOC BANC-CORP 4.25 01/15/2025		11/05/2014	GOLDMAN SACHS		18,932,930	19,000,000	
04621W AC 4	ASSURED GUARANTY 5.00 07/01/2024		06/17/2014	BANC OF AMERICA SECURITIES		5,987,700	6,000,000	
048303 CF 6	ATLANTIC CITY ELECTRIC 3.375 09/01/2024		08/18/2014	BARCLAYS CAPITAL		6,996,990	7,000,000	
05115E AB 6	AUGUSTA FNDG IV 6.9 11/15/15		02/14/2014	Intercompany Sale		1,491,409	1,515,549	25,853
052528 AH 9	AUST & NZ BANK 4.50 03/19/2024	R	03/12/2014	CITIGROUP		8,987,760	9,000,000	
05363U AG 8	AVERY 2014-1A B2 CLO MEZ 4.325 04/25/26		03/19/2014	MORGAN STANLEY		5,000,000	5,000,000	
05523U AK 6	BAE SYSTEMS HLDG 3.80 10/07/2024		09/30/2014	CITIGROUP		6,979,210	7,000,000	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		01/26/2014	Capital Interest		5,804	6,826	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		02/26/2014	Capital Interest		5,863	6,896	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		03/26/2014	Capital Interest		5,904	6,925	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		04/26/2014	Capital Interest		5,964	6,953	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		05/26/2014	Capital Interest		6,006	6,931	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		06/26/2014	Capital Interest		6,066	7,012	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		07/26/2014	Capital Interest		6,126	6,984	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		08/26/2014	Capital Interest		6,169	7,069	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		09/26/2014	Capital Interest		6,213	7,100	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		10/26/2014	Capital Interest		6,221	7,130	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		11/26/2014	Capital Interest		6,247	7,162	
05533D EY 8	BCAP 2010-RR7 11A4 Z SSUP 5.0 10/2035 RE		12/26/2014	Capital Interest		6,273	7,190	
05565Q CP 1	BP CAPITAL PLC 3.814 02/10/2024	R	02/05/2014	RBS SECURITIES/GREENWICH		8,000,000	8,000,000	
05565Q CS 5	BP CAPITAL PLC 3.535 11/04/2024	R	10/30/2014	MORGAN STANLEY		5,000,000	5,000,000	
05578D AG 7	BPCE 4.00 04/15/2024		04/08/2014	CITIGROUP		7,985,600	8,000,000	
05578D AG 7	BPCE 4.00 04/15/2024		04/09/2014	MORGAN STANLEY		4,013,440	4,000,000	
05578Q AD 5	BPCE 4.50 03/15/2025	R	09/08/2014	JP MORGAN SECURITIES INC		7,886,160	8,000,000	
06051G FB 0	BANK OF AMER CRP MTN 4.125 01/22/2024		01/15/2014	BANC OF AMERICA SECURITIES		6,994,890	7,000,000	
06051G FF 1	BANK OF AMER CRP 4.00 04/01/2024		03/27/2014	BANC OF AMERICA SECURITIES		8,966,250	9,000,000	
06051G FH 7	BANK OF AMER CRP MTN 4.20 08/26/2024		08/21/2014	BANC OF AMERICA SECURITIES		12,990,510	13,000,000	
06406H CQ 0	BANK OF NY MELLON MTN 3.95 11/18/2025		07/31/2014	BANC OF AMERICA SECURITIES		8,679,651	8,337,000	70,436
06406H CX 5	BANK OF NY MELLON MTN 3.25 09/11/2024		09/04/2014	MORGAN STANLEY		8,968,770	9,000,000	
064255 AW 2	BK TOKYO-MITSUBISHI UFJ 3.75 03/10/2024	R	03/04/2014	MORGAN STANLEY		11,974,200	12,000,000	
06738E AC 9	BARCLAYS PLC 4.375 09/11/2024	R	09/04/2014	BARCLAYS CAPITAL		9,984,800	10,000,000	
06739F HV 6	BARCLAYS PLC BKNT 3.75 05/15/2024	R	05/12/2014	BARCLAYS CAPITAL		19,993,400	20,000,000	
07274E AG 8	BAYER US FINANCE 3.375 10/08/2024		10/01/2014	BANC OF AMERICA SECURITIES		7,920,880	8,000,000	
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036		04/14/2014	WELLS FARGO BROKERAGE SERVICES		6,798,180	6,798,180	17,681
07330M AA 5	BRANCH BKG & TR 3.80 10/30/2026		09/22/2014	DEUTSCHE BANK		16,958,520	17,000,000	
075887 BF 5	BECTON DICKINSON 3.734 12/15/2024		12/04/2014	GOLDMAN SACHS		5,000,000	5,000,000	
08180F AC 5	BSP 2014-IVA A1B CLO SEQ SSNR 3.61 07/26		05/02/2014	DEUTSCHE BANK		10,000,000	10,000,000	
08180F AG 6	BSP 2014-IVA A2B CLO MEZ SEQ 4.26 07/26		05/02/2014	DEUTSCHE BANK		2,962,800	3,000,000	
08857# AA 1	BEXION PHARMACEUTICALS PIK 4.00 7/31/15		07/31/2014	Capitalized Interest		7,211	7,200	
09254D AC 9	BSIS 2006-4A C CLO MEZ FLT 04/20/2019		05/21/2014	MORGAN STANLEY		3,300,850	3,500,000	3,177
09256B AD 9	BLACKSTONE HLDGS 4.75 02/15/2023		01/08/2014	JEFFERIES & CO		5,232,750	5,000,000	97,639
09256B AD 9	BLACKSTONE HLDGS 4.75 02/15/2023		02/04/2014	BARCLAYS CAPITAL		5,095,403	4,775,000	108,366
09256B AD 9	BLACKSTONE HLDGS 4.75 02/15/2023		05/12/2014	CITIGROUP		1,568,248	1,450,000	17,219

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
09626Q AJ 6	BLUEM 2014-2A B2 CLO MEZ 4.085 07/20/26		06/09/2014	JP MORGAN SECURITIES INC		6,000,000	6,000,000	
107015 AA 7	BREMER FINL CORP 5.20 12/30/2024		12/29/2014	SANDLER & O'NEIL PARTNERS		22,000,000	22,000,000	
111013 AL 2	BRIT SKY BROADCASTING 3.75 09/16/2024	R	09/09/2014	BARCLAYS CAPITAL		4,981,000	5,000,000	
111320 AH 0	BROADCOM CORP MTN 3.50 08/01/2024		07/24/2014	JP MORGAN SECURITIES INC		7,969,200	8,000,000	
111320 AH 0	BROADCOM CORP MTN 3.50 08/01/2024		07/31/2014	CS FIRST BOSTON		8,463,025	8,500,000	4,958
111320 AH 0	BROADCOM CORP MTN 3.50 08/01/2024		07/31/2014	JP MORGAN SECURITIES INC		1,491,735	1,500,000	875
11373M AA 5	BROOKLINE BANCORP 6.00/FLT 09/15/2029		09/11/2014	STERNE AGEE & LEACH		2,500,000	2,500,000	
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		07/07/2014	Liquidation		148,714	171,924	
115236 AA 9	BROWN & BROWN 4.20 09/15/2024		09/15/2014	JP MORGAN SECURITIES INC		4,984,250	5,000,000	
118230 AN 1	BUCKEYE PARTNERS 4.35 10/15/2024		09/09/2014	JP MORGAN SECURITIES INC		2,994,750	3,000,000	
12189L AT 8	BURLINGTON NORTH SF 3.40 09/01/2024		08/11/2014	CITIGROUP		13,967,940	14,000,000	
12479R AB 3	CAUTO 2014-1A A ABS MEZ 3.66 10/15/2044		10/10/2014	CS FIRST BOSTON		5,996,393	6,000,000	
12489W NN 0	CBASS 2005-CB6 A3 SEQ SNR 5.12 07/25/35		07/29/2014	CANTOR FITZGERALD & CO		3,897,409	3,921,921	
12527G AC 7	CF INDUSTRIES INC 3.45 06/01/2023		01/09/2014	BANC OF AMERICA SECURITIES		3,694,704	4,030,000	16,607
12549V AC 8	CIFC 2014-4A A1 CLO SSNR FLT 10/17/2026		08/05/2014	MORGAN STANLEY		3,000,000	3,000,000	
12549V AQ 7	CIFC 2014-4A A2 CLO SSNR SEQ 3.428 10/26		08/05/2014	MORGAN STANLEY		8,000,000	8,000,000	
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		06/17/2014	WELLS FARGO BROKERAGE SERVICES		5,997,526	6,000,000	
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		10/09/2014	DEUTSCHE BANK		8,996,397	9,000,000	
12630D AX 2	COMM 2014-CR14 A3 SEQ SSNR 3.955 02/47		01/09/2014	DEUTSCHE BANK		10,099,365	10,000,000	23,071
12632Q AW 3	COMM 2014-CR18 A4 SEQ SSNR 3.55 07/15/47		06/19/2014	DEUTSCHE BANK		9,089,607	9,000,000	23,075
12632Q AX 1	COMM 2014-CR18 A5 SEQ SSNR 3.828 07/47		06/19/2014	DEUTSCHE BANK		5,149,633	5,000,000	13,823
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		01/28/2014	JP MORGAN SECURITIES INC		11,577,024	12,381,844	30,955
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		02/12/2014	CS FIRST BOSTON		10,154,001	10,867,158	15,395
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43		04/08/2014	BANC OF AMERICA SECURITIES		13,857,109	14,634,571	12,195
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43		04/17/2014	CS FIRST BOSTON		6,466,651	6,829,466	12,521
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043		03/06/2014	CS FIRST BOSTON		2,593,085	2,654,895	3,105
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		01/09/2014	JP MORGAN SECURITIES INC		20,929,905	21,717,152	27,448
12665V AA 0	CVS PASS-THRU TR 2014 4.163 08/10/36		07/14/2014	BARCLAYS CAPITAL		8,000,000	8,000,000	
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018		09/19/2014	CANTOR FITZGERALD & CO		340,377	337,843	1,079
127387 AL 2	CADENCE DESIGN 4.375 10/15/2024		10/06/2014	JP MORGAN SECURITIES INC		2,988,420	3,000,000	
12738A AA 9	CADENCE FINANCIAL 4.875 06/28/2019		06/06/2014	US BANCORP		4,000,000	4,000,000	
14042E 3Y 4	CAPITAL ONE NA BNKT 2.95 07/23/2021		07/21/2014	CS FIRST BOSTON		8,476,030	8,500,000	
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29		03/05/2014	GOLDMAN SACHS		19,814,000	19,814,000	72,293
149123 CC 3	CATERPILLAR INC 3.40 05/15/2024		05/05/2014	BARCLAYS CAPITAL		3,999,320	4,000,000	
14912L 6C 0	CATERPILLAR FINL MTN 3.30 06/09/2024		06/02/2014	BANC OF AMERICA SECURITIES		2,991,390	3,000,000	
14955A AJ 2	CAVY 2014-4A B2 CLO MEZ 4.548 10/15/2026		08/19/2014	WELLS FARGO BROKERAGE SERVICES		3,498,948	3,500,000	
150323 AC 7	CEDF 2014-4A AF CLO SSNR 3.491 10/23/26		09/17/2014	JEFFERIES & CO		13,400,000	13,400,000	
150326 AC 0	CEDF 2014-3A AF CLO SEQ SSNR 3.347 05/26		04/10/2014	JEFFERIES & CO		20,000,000	20,000,000	
150326 AG 1	CEDF 2014-3A BF CLO MEZ 4.464 05/20/2026		04/10/2014	JEFFERIES & CO		5,000,000	5,000,000	
151020 AP 9	CELGENE CORP 3.625 05/15/2024		05/06/2014	GOLDMAN SACHS		9,965,900	10,000,000	
165167 CK 1	CHESAPEAKE ENERGY 5.375 06/15/2021		12/11/2014	GOLDMAN SACHS		1,220,725	1,265,000	189
165167 CK 1	CHESAPEAKE ENERGY 5.375 06/15/2021		12/12/2014	BANC OF AMERICA SECURITIES		1,337,000	1,400,000	418
165167 CK 1	CHESAPEAKE ENERGY 5.375 06/15/2021		12/12/2014	MORGAN STANLEY		1,340,500	1,400,000	418
171232 AE 1	CHUBB CORP 6.80 11/15/2031		08/01/2014	BANC OF AMERICA SECURITIES		3,616,792	2,755,000	42,152
17178Q AD 4	CIFC 2006-1BA A3L CLO MEZ SEQ FLT 12/20		08/05/2014	BANC OF AMERICA SECURITIES		2,945,156	3,000,000	4,062
172967 HT 1	CITIGROUP INC 3.75 06/16/2024		06/09/2014	CITIGROUP		19,975,200	20,000,000	
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44		06/24/2014	CITIGROUP		12,271,652	12,222,000	30,895

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44		06/24/2014	CITIGROUP		3,976,250	4,000,000	10,111
184588 AC 5	CLRLK 2006-1A B CLO MEZ FLT 12/20/2020		09/16/2014	JP MORGAN SECURITIES INC		5,752,500	6,000,000	13,969
184588 AD 3	CLRLK 2006-1A C CLO MEZ FLT 12/20/2020		10/14/2014	RAYMOND JAMES & ASSOCIATES		3,327,188	3,500,000	4,091
199649 AD 6	CNOVA 2006-2A C CLO MEZ FLT 04/04/2018		08/06/2014	BANC OF AMERICA SECURITIES		1,173,000	1,200,000	66
20030N BL 4	COMCAST CORP 3.375 02/15/2025		08/05/2014	CS FIRST BOSTON		18,983,280	19,000,000	
20030N BM 2	COMCAST CORP 4.20 08/15/2034		08/05/2014	JP MORGAN SECURITIES INC		4,981,200	5,000,000	
200340 AQ 0	COMERICA INC 3.80 07/22/2026		07/17/2014	JP MORGAN SECURITIES INC		7,982,400	8,000,000	
210518 CW 4	CONSUMERS ENERGY 3.125 08/31/2024		08/11/2014	WELLS FARGO BROKERAGE SERVICES		8,990,820	9,000,000	
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024		02/05/2014	CS FIRST BOSTON		5,075,000	5,000,000	56,111
22546Q AP 2	CREDIT SUISSE NY MTN 3.625 09/09/2024	R	09/04/2014	CS FIRST BOSTON		12,926,680	13,000,000	
22546Q AP 2	CREDIT SUISSE NY MTN 3.625 09/09/2024	R	09/26/2014	CS FIRST BOSTON		4,928,850	5,000,000	11,076
22546Q AP 2	CREDIT SUISSE NY MTN 3.625 09/09/2024	R	09/29/2014	CS FIRST BOSTON		4,936,200	5,000,000	11,580
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	R	11/05/2014	CS FIRST BOSTON		6,997,827	7,000,000	
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		02/25/2014	CS FIRST BOSTON		10,484,254	11,675,522	18,652
22965@ AA 3	WAG EDINA MN CTL 4.59 7/15/2037		12/17/2014	Private Placement		5,196,746	5,145,293	
23204G AA 8	CUSTOMERS BANCORP 4.625 06/26/2019		06/24/2014	US BANCORP		8,000,000	8,000,000	
23305M AA 3	DBCCR 2014-ARCP A SEQ SSNR 4.2382 01/34		01/24/2014	DEUTSCHE BANK		5,149,992	5,000,000	17,071
23320A AA 0	DFC FINANCE CORP 10.50 06/15/2020		06/06/2014	JEFFERIES & CO		4,000,000	4,000,000	
233851 BJ 2	DAIMLER FINANCE 3.25 08/01/2024		07/24/2014	HSBC SECURITIES		9,903,900	10,000,000	
24422E SP 5	JOHN DEERE CAP MTN 3.35 06/12/2024		06/09/2014	HSBC SECURITIES		4,996,200	5,000,000	
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024	R	05/22/2014	DEUTSCHE BANK		44,828,550	45,000,000	
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		03/31/2014	Capitalized Interest		49,590	49,347	
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		06/30/2014	Capitalized Interest		50,037	49,770	
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		09/30/2014	Capitalized Interest		50,291	49,927	
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		12/31/2014	Capitalized Interest		49,176	48,929	
254010 AD 3	DIGNITY HEALTH 3.812 11/01/2024		10/07/2014	JP MORGAN SECURITIES INC		4,000,000	4,000,000	
25459H BL 8	DIRECTV HLDGS 4.45 04/01/2024		03/17/2014	BARCLAYS CAPITAL		4,981,500	5,000,000	
25460C AA 1	DIRECTV HLDGS/FN 3.95 01/15/2025		12/02/2014	JP MORGAN SECURITIES INC		6,951,910	7,000,000	
257375 AH 8	DOMINION GAS HLDGS LLC 3.60 12/15/2024		12/03/2014	GOLDMAN SACHS		4,986,200	5,000,000	
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23		06/18/2014	GOLDMAN SACHS		6,999,891	7,000,000	
26829B AA 7	ECP 2014-6A A1A CLO SSNR FLT 07/15/2026		08/27/2014	CITIGROUP		3,491,040	3,500,000	
26829B AJ 8	ECP 2014-6A A1B CLO 3.488 07/15/2026		08/27/2014	CITIGROUP		7,000,000	7,000,000	
26884T AL 6	ERAC USA FINANCE 3.85 11/15/2024		05/19/2014	BANC OF AMERICA SECURITIES		4,991,500	5,000,000	
268948 AA 4	EAGLE BANCORP 5.75 09/01/2024		07/31/2014	SANDLER & O'NEIL PARTNERS		4,000,000	4,000,000	
26924B AA 1	SYNERGY ET THREE LLC 1586 10.00 9/30/19		12/29/2014	Private Placement		1,137,765	1,137,765	
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	R	12/12/2014	BANC OF AMERICA SECURITIES		6,999,630	7,000,000	
278642 AL 7	EBAY INC 3.45 08/01/2024		07/23/2014	CITIGROUP		10,988,890	11,000,000	
278642 AL 7	EBAY INC 3.45 08/01/2024		07/31/2014	CITIGROUP		4,944,100	5,000,000	3,354
278642 AL 7	EBAY INC 3.45 08/01/2024		09/29/2014	CITIGROUP		4,939,800	5,000,000	30,667
292480 AC 4	ENABLE MIDSTREAM 3.90 05/15/2024		05/19/2014	RBS SECURITIES/GREENWICH		6,992,090	7,000,000	
29358Q AC 3	ENSCO PLC 4.50 10/01/2024	R	09/24/2014	DEUTSCHE BANK		9,986,400	10,000,000	
29364W AU 2	ENTERGY LA LLC 3.78 04/01/2025		06/24/2014	BNP PARIBAS		4,995,850	5,000,000	
29365P AR 3	ENTERGY GULF 1 3.78 04/01/2025		06/24/2014	BNP PARIBAS		5,995,020	6,000,000	
29379V BE 2	ENTERPRISE PRODUCTS 3.75 02/15/2025		10/02/2014	CITIGROUP		7,974,480	8,000,000	
29760L AA 0	SYNERGY ET THREE LLC 1540 10.00 9/30/19		12/30/2014	Private Placement		1,137,765	1,137,765	
30212P AJ 4	EXPEDIA INC 4.50 08/15/2024		08/13/2014	BANC OF AMERICA SECURITIES		4,972,200	5,000,000	
302508 AQ 9	FMR CORP 7.57 06/15/2029		07/30/2014	BANC OF AMERICA SECURITIES		14,270,991	10,425,000	107,415
302508 AQ 9	FMR CORP 7.57 06/15/2029		08/01/2014	BANC OF AMERICA SECURITIES		11,659,141	8,450,000	90,619

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302508 AQ 9	FMR CORP 7.57 06/15/2029		08/01/2014	KEYBANK CAPITAL MARKET		887,718	650,000	6,971
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		01/15/2014	Capitalized Interest		2,183	2,183	
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		02/15/2014	Capitalized Interest		2,191	2,191	
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		02/15/2014	Private Placement		427,394	427,394	
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		03/15/2014	Capitalized Interest		3,815	3,815	
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		04/15/2014	Capitalized Interest		3,830	3,830	
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		05/15/2014	Capitalized Interest		3,844	3,844	
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		05/15/2014	Private Placement		699,441	699,441	
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		06/15/2014	Capitalized Interest		6,503	6,503	
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		07/15/2014	Capitalized Interest		6,723	6,528	
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		08/15/2014	Capitalized Interest		6,814	6,552	
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		08/15/2014	Private Placement		1,153,772	1,153,772	
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		09/15/2014	Capitalized Interest		10,939	10,939	
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		10/15/2014	Capitalized Interest		10,981	10,981	
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		11/15/2014	Capitalized Interest		11,022	11,022	
31307# AA 9	CORPUS CHRISTI (FDL) CTL 4.537 2/15/35		12/15/2014	Capitalized Interest		11,064	11,064	
31620M AM 8	FIDELITY NATIONAL 3.875 06/05/2024		05/27/2014	BANC OF AMERICA SECURITIES		5,977,320	6,000,000	
31677Q BC 2	FIFTH THIRD BANK 2.875 10/01/2021		09/02/2014	DEUTSCHE BANK		4,974,250	5,000,000	
31679B AF 7	FIFTH STREET FIN 4.875 03/01/2019		02/14/2014	GOLDMAN SACHS		5,221,178	5,250,000	
31847R AF 9	FIRST AMERICAN 4.60 11/15/2024		11/05/2014	JP MORGAN SECURITIES INC		6,998,250	7,000,000	
319963 BC 7	FIRST DATA CORP 7.375 06/15/2019		12/15/2014	RBC CAPITAL MARKETS		2,194,500	2,100,000	1,291
319963 BC 7	FIRST DATA CORP 7.375 06/15/2019		12/16/2014	CITIGROUP		1,456,000	1,400,000	1,147
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		12/31/2014	Private Placement		78,722	78,722	
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		07/31/2014	BANC OF AMERICA SECURITIES		48,068	51,825	5
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		02/06/2014	AMHERST SECURITIES CORP		8,109,537	8,714,077	11,905
320844 PD 9	FIRST MERIT BANK 4.27 11/25/2026		11/18/2014	JP MORGAN SECURITIES INC		11,000,000	11,000,000	
343412 AC 6	FLUOR CORP 3.50 12/15/2024		11/18/2014	BANC OF AMERICA SECURITIES		6,924,330	7,000,000	
35552Q AE 0	FRASR 2006-2A D CLO MEZ SEQ FLT 12/2020		10/10/2014	ROYAL BANK OF CANADA		2,930,625	3,000,000	3,466
360271 AJ 9	FULTON FINANCIAL 4.50 11/15/2024		11/12/2014	JEFFERIES & CO		7,954,880	8,000,000	
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		12/10/2014	BANC OF AMERICA SECURITIES		1,435,074	2,178,481	273
36318N AH 3	GALXY 2007-8A D CLO MEZ FLT 04/20/2019		09/19/2014	ROYAL BANK OF CANADA		1,365,875	1,400,000	3,759
37247D AK 2	GENWORTH HOLDINGS 6.515 05/22/2018		11/12/2014	BARCLAYS CAPITAL		4,150,000	4,000,000	126,681
37247D AL 0	GENWORTH HOLDING 8.625 12/15/2016		12/17/2014	BARCLAYS CAPITAL		745,500	700,000	1,174
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		11/13/2014	BARCLAYS CAPITAL		3,666,250	3,500,000	40,031
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		11/14/2014	CANTOR FITZGERALD & CO		1,463,000	1,400,000	16,309
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		11/17/2014	BARCLAYS CAPITAL		2,077,500	2,000,000	23,722
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		11/18/2014	GOLDMAN SACHS		2,155,125	2,100,000	25,353
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		11/19/2014	CANTOR FITZGERALD & CO		2,144,625	2,100,000	26,688
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		12/17/2014	BARCLAYS CAPITAL		1,965,000	2,000,000	37,278
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021	I	12/18/2014	RBC CAPITAL MARKETS		2,814,000	2,800,000	82,950
375558 AZ 6	GILEAD SCIENCES 3.50 02/01/2025		11/12/2014	BANC OF AMERICA SECURITIES		9,990,600	10,000,000	
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	01/02/2014	MORGAN STANLEY		1,360,844	1,400,000	2,318
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	01/02/2014	RBS SECURITIES/GREENWICH		2,271,354	2,333,333	3,863
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	R	07/23/2014	DEUTSCHE BANK		9,997,908	10,000,000	
380956 AF 9	GOLDCORP INC 3.625 06/09/2021	I	06/04/2014	MORGAN STANLEY		2,496,775	2,500,000	
38137L AJ 8	GOLD8 2014-8A B1 CLO MEZ FLT 04/19/2026		03/06/2014	JP MORGAN SECURITIES INC		7,467,750	7,500,000	
38137L AL 3	GOLD8 2014-8A B2 CLO MEZ 4.237 04/19/26		03/06/2014	JP MORGAN SECURITIES INC		6,500,000	6,500,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38141E C2 3	GOLDMAN SACHS GP 3.85 07/08/2024		06/30/2014	BARCLAYS CAPITAL		4,997,100	5,000,000	
38141E C2 3	GOLDMAN SACHS GP 3.85 07/08/2024		06/30/2014	GOLDMAN SACHS		11,984,160	12,000,000	
38141E C2 3	GOLDMAN SACHS GP 3.85 07/08/2024		07/03/2014	GOLDMAN SACHS		4,963,500	5,000,000	535
38376A AA 1	GOVT PPTY INCOME 3.75 08/15/2019		08/13/2014	WELLS FARGO BROKERAGE SERVICES		7,936,400	8,000,000	
40256B AG 7	GULFS 2006-1A D CLO MEZ FLT 08/21/2020		05/27/2014	RAYMOND JAMES & ASSOCIATES		3,678,125	3,750,000	1,713
40256V AE 8	GULFS 2007-1A C CLO MEZ FLT 06/17/2021		05/14/2014	CRT CAPITAL		6,539,844	6,875,000	12,827
40414L AL 3	HCP INC 3.875 08/15/2024		08/07/2014	UBS WARBURG		5,977,800	6,000,000	
404280 AP 4	HSBC HOLDINGS 4.25 03/14/2024	R	03/05/2014	HSBC SECURITIES		6,953,800	7,000,000	
404280 AP 4	HSBC HOLDINGS 4.25 03/14/2024	R	03/19/2014	UBS WARBURG		2,970,630	3,000,000	4,250
40434C AD 7	HSBC USA INC 3.50 06/23/2024		06/16/2014	HSBC SECURITIES		17,923,320	18,000,000	
40443A AB 4	H2 2014-1A AFX CDO 3.5069 03/19/2037		02/28/2014	WELLS FARGO BROKERAGE SERVICES		43,986,800	44,000,000	
405364 AD 2	HLCNL 2006-1A B CLO FLT 11/20/20		06/11/2014	JP MORGAN SECURITIES INC		2,419,013	2,510,000	1,729
405364 AD 2	HLCNL 2006-1A B CLO FLT 11/20/20		06/19/2014	JP MORGAN SECURITIES INC		481,250	500,000	447
40538C AJ 9	HLA 2014-1A B2 CLO MEZ 4.644 04/18/2026		02/07/2014	BANC OF AMERICA SECURITIES		16,000,000	16,000,000	
41165G AC 3	HARV7 7A AF CLO SSNR 3.11 11/18/2026		10/15/2014	JEFFERIES & CO		16,500,000	16,500,000	
42234Q AB 8	HEARTLAND FINL 5.75 12/30/2024		12/12/2014	SANDLER & O'NEIL PARTNERS		6,000,000	6,000,000	
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40		10/16/2014	DEUTSCHE BANK		6,995,235	7,000,000	
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038		03/06/2014	DEUTSCHE BANK		4,999,953	5,000,000	
42823C AD 2	HICDO 2007-6A C CLO MEZ FLT 06/09/2019		07/31/2014	BANC OF AMERICA SECURITIES		5,896,875	6,000,000	9,791
42823C AD 2	HICDO 2007-6A C CLO MEZ FLT 06/09/2019		08/05/2014	BANC OF AMERICA SECURITIES		440,578	450,000	773
42982A AG 6	HLM 5A-2015 B2 CLO MEZ 4.57 01/29/2026	R	12/18/2014	MORGAN STANLEY		3,000,000	3,000,000	
431282 AN 2	HIGHWOODS REALTY 3.20 06/15/2021		05/19/2014	WELLS FARGO BROKERAGE SERVICES		4,949,150	5,000,000	
43132Q AE 3	HLDN 2014-2A B2 CLO MEZ 4.44 07/19/2026		05/08/2014	BANC OF AMERICA SECURITIES		3,964,000	4,000,000	
44106M AS 1	HOSPITALITY PROP TRUST 4.65 03/15/2024		03/05/2014	CITIGROUP		5,980,980	6,000,000	
44106M AS 1	HOSPITALITY PROP TRUST 4.65 03/15/2024		03/19/2014	CITIGROUP		1,360,054	1,375,000	2,131
44106M AT 9	HOSPITALITY PROP 4.50 03/15/2025		09/09/2014	BANC OF AMERICA SECURITIES		8,890,200	9,000,000	
44841D AB 8	HUTCH WHAMPOA FIN 3.625 10/31/2024	R	10/28/2014	HSBC SECURITIES		8,989,560	9,000,000	
44929F AJ 1	ICG 2014-3A A1B CLO SSNR 3.32 01/25/2027	R	12/12/2014	CITIGROUP		6,888,700	7,000,000	
453836 AF 5	INDEPENDENT BK CORP 4.75 11/15/2024		11/17/2014	Private Placement		9,000,000	9,000,000	
45384B AA 4	INDEPENDENT BK 5.875 08/01/24		07/17/2014	SANDLER & O'NEIL PARTNERS		8,000,000	8,000,000	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		01/31/2014	Capitalized Interest		13,889	13,889	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		02/28/2014	Capitalized Interest		7,801	7,799	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		03/31/2014	Capitalized Interest		8,650	8,648	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		04/30/2014	Capitalized Interest		8,405	8,384	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		05/31/2014	Capitalized Interest		8,699	8,678	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		06/30/2014	Capitalized Interest		8,433	8,412	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		07/31/2014	Capitalized Interest		8,759	8,707	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		08/31/2014	Capitalized Interest		8,774	8,722	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		09/30/2014	Capitalized Interest		8,505	8,455	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		10/31/2014	Capitalized Interest		8,803	8,752	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		11/30/2014	Capitalized Interest		8,534	8,484	
45632@ AA 7	INDUSTRIAL PIPING 14.50 12/13/2018		12/31/2014	Capitalized Interest		8,833	8,781	
45660N KZ 7	RAST 2002-A14J A10 NAS SSNR 5.75 01/33		02/07/2014	RBS SECURITIES/GREENWICH		754,952	744,942	1,309
457153 AG 9	INGRAM MICRO INC 4.95 12/15/2024		12/10/2014	MORGAN STANLEY		4,982,450	5,000,000	
465685 AJ 4	ITC HOLDINGS CORP 3.65 06/15/2024		05/28/2014	BARCLAYS CAPITAL		3,986,640	4,000,000	
46617N AJ 6	JFIN 2014-2A A1B CLO SEQ SSNR 3.307 7/26		06/27/2014	CITIGROUP		17,500,000	17,500,000	
46617N AL 1	JFIN 2014-2A A2B CLO MEZ 4.476 07/17/26		06/27/2014	CITIGROUP		6,000,000	6,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		02/10/2014	BARCLAYS CAPITAL		8,994,921	9,000,000	
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		07/16/2014	CS FIRST BOSTON		5,496,435	5,500,000	
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077		11/19/2014	BARCLAYS CAPITAL		8,995,955	9,000,000	
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34		07/08/2014	BANC OF AMERICA SECURITIES		3,827,451	4,015,686	2,798
46625H JX 9	JPMORGAN CHASE & CO 3.625 05/13/2024		05/06/2014	JP MORGAN SECURITIES INC		19,902,000	20,000,000	
46625H JY 7	JPMORGAN CHASE 3.875 09/10/2024		09/03/2014	JP MORGAN SECURITIES INC		12,931,750	13,000,000	
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037		11/26/2014	Capital Interest		249	30,660	
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37		04/29/2014	GUGGENHEIM CAPITAL MARKET		351,736	354,393	18
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		01/26/2014	Capital Interest		4,202	7,656	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		02/26/2014	Capital Interest		4,073	7,677	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		03/26/2014	Capital Interest		3,946	7,441	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		04/26/2014	Capital Interest		4,814	8,907	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		05/26/2014	Capital Interest		3,899	7,169	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2014	Capital Interest		3,827	7,136	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		07/26/2014	Capital Interest		3,918	7,163	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		08/26/2014	Capital Interest		4,357	7,186	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		10/26/2014	Deferred Interest			6,563	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		11/26/2014	Deferred Interest		4,029	6,578	
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		12/26/2014	Capital Interest		3,962	6,523	
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037		05/09/2014	PERFORMANCE TRUST		38,633	38,633	84
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE		10/20/2014	SOUTHWEST SECURITIES		272,420	292,925	476
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		12/26/2014	Capital Interest		49	183	
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		12/26/2013	Capital Interest		(8,221)	(7)	
478373 AC 7	JOHNSON CONTROLS 3.625 07/02/2024		06/10/2014	BANC OF AMERICA SECURITIES		3,997,920	4,000,000	
48124X AA 5	JPMCC 2009-RR2 GEA SEQ 12/17/2049		08/31/2012	Reinsurance Intercompany Balance				616
48203R AG 9	JUNIPER NETWORKS 4.50 03/15/2024		02/27/2014	BARCLAYS CAPITAL		1,996,940	2,000,000	
482480 AE 0	KLA-TENCOR CORP 4.65 11/01/2024		10/30/2014	JP MORGAN SECURITIES INC		13,964,720	14,000,000	
49338L AA 1	KEYSIGHT TECHNOLOFIES 4.55 10/30/2024		10/06/2014	BANC OF AMERICA SECURITIES		11,995,920	12,000,000	
494386 AB 1	KIMBERLY-CLARK deMEXICO 3.80 04/08/2024	R	04/03/2014	CITIGROUP		2,991,840	3,000,000	
494550 BV 7	KINDER MORGAN EN 4.25 09/01/2024		09/08/2014	CITIGROUP		4,991,600	5,000,000	
50065W AF 3	KOREA NATL OIL 4.00 01/23/2024	R	01/15/2014	BARCLAYS CAPITAL		8,950,140	9,000,000	
502413 BD 8	L-3 COMMS CORP 3.95 05/28/2024		05/13/2014	BANC OF AMERICA SECURITIES		4,972,250	5,000,000	
51507Y AC 0	LANDM 2006-8A C CLO FLT 10/19/2020		04/29/2014	RBS SECURITIES/GREENWICH		4,086,375	4,250,000	1,270
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		01/01/2014	Capitalized Interest		9,513	9,472	
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		02/01/2014	Capitalized Interest		9,529	9,489	
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		03/01/2014	Capitalized Interest		8,622	8,585	
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		04/01/2014	Capitalized Interest		9,560	9,520	
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		05/01/2014	Capitalized Interest		9,269	9,228	
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		06/01/2014	Capitalized Interest		9,594	9,552	
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		07/01/2014	Capitalized Interest		9,301	9,260	
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		08/01/2014	Capitalized Interest		9,635	9,584	
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		09/01/2014	Capitalized Interest		9,651	9,601	
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		10/01/2014	Capitalized Interest		9,356	9,307	
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		11/01/2014	Capitalized Interest		9,670	9,633	
522111 ZZ 9	LECTRUS CORP TL 13% PIK 11/15/2016		12/01/2014	Capitalized Interest		9,375	9,339	
524901 AT 2	LEGG MASON INC 3.95 07/15/2024		06/23/2014	CITIGROUP		4,990,850	5,000,000	
524901 AT 2	LEGG MASON INC 3.95 07/15/2024		06/23/2014	STERNE AGEE & LEACH		3,005,880	3,000,000	

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524901 AT 2	LEGG MASON INC 3.95 07/15/2024		06/24/2014	CITIGROUP		2,009,200	2,000,000	219
524901 AT 2	LEGG MASON INC 3.95 07/15/2024		06/24/2014	JP MORGAN SECURITIES INC		5,030,450	5,000,000	549
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036		08/25/2014	BANC OF AMERICA SECURITIES		5,773,706	6,379,786	162
52602E AD 4	LENDER PROC SRV 5.75 04/15/2023		01/23/2014	RAYMOND JAMES & ASSOCIATES		5,275,000	5,000,000	82,257
53225V AE 9	LIGHT 2006-5A B CLO MEZ FLT 08/05/2019	R	07/30/2014	BANC OF AMERICA SECURITIES		1,759,500	1,800,000	4,063
53226A AC 8	LIGHT 2007-7A B CLO MEZ FLT 05/15/2021	R	09/10/2014	CITIGROUP		3,298,750	3,500,000	2,814
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		01/31/2014	Capitalized Interest		10,106	9,981	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		02/28/2014	Capitalized Interest		8,953	8,953	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		03/05/2014	Private Placement		72,750	75,000	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		03/31/2014	Capitalized Interest		10,177	10,041	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		04/09/2014	Private Placement		945,750	975,000	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		04/30/2014	Capitalized Interest		21,300	21,016	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		05/31/2014	Capitalized Interest		26,240	25,890	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		06/30/2014	Capitalized Interest		25,302	24,965	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		07/31/2014	Capitalized Interest		25,700	25,700	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		08/31/2014	Capitalized Interest		25,605	25,605	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		09/30/2014	Capitalized Interest		22,410	22,410	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		10/31/2014	Capitalized Interest		18,925	18,925	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		11/30/2014	Capitalized Interest		18,198	18,198	
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		12/31/2014	Capitalized Interest		18,682	18,682	
53944Y AA 1	LLOYDS BANKING 4.50 11/04/2024	R	10/29/2014	JP MORGAN SECURITIES INC		2,983,050	3,000,000	
53944Y AA 1	LLOYDS BANKING 4.50 11/04/2024	R	10/30/2014	JP MORGAN SECURITIES INC		4,994,000	5,000,000	
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		02/19/2014	ROBERT W BAIRD CO		160,220	167,331	128
55279Y AA 1	MCA 2014-1 A ABS SNR PT FLT 08/15/2024		06/18/2014	BARCLAYS CAPITAL		3,500,000	3,500,000	
552848 AA 1	MGIC INVT CORP 5.375 11/01/2015		02/14/2014	Intercompany Sale		4,201,275	4,030,000	61,975
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		03/31/2014	Capitalized Interest		15,328	15,402	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		04/30/2014	Capitalized Interest		14,872	14,943	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		05/31/2014	Capitalized Interest		15,405	15,480	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		06/30/2014	Capitalized Interest		14,985	15,018	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		07/31/2014	Capitalized Interest		15,523	15,557	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		08/31/2014	Capitalized Interest		15,563	15,597	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		09/12/2014	Private Placement		1,750,000	1,750,000	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		09/30/2014	Capitalized Interest		17,631	17,670	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		10/31/2014	Capitalized Interest		19,811	19,895	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		11/30/2014	Capitalized Interest		19,187	19,269	
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017		12/31/2014	Capitalized Interest		19,840	19,925	
56585A AG 7	MARATHON PETROLEUM 3.625 09/15/2024		09/02/2014	MITSUBISHI		8,967,690	9,000,000	
571044 AE 6	MARLB 2007-1A C CLO MEZ FLT 04/18/2019		08/12/2014	BANC OF AMERICA SECURITIES		477,500	500,000	383
571748 AX 0	MARSH & MCLENNAN 3.50 03/10/2025		09/03/2014	BANC OF AMERICA SECURITIES		7,969,360	8,000,000	
57629W BV 1	MASSMUTUAL GLBL 3.60 04/09/2024		04/02/2014	MORGAN STANLEY		6,980,750	7,000,000	
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035		11/20/2014	NOMURA SECURITIES INTL		3,592,504	3,597,000	13,544
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		01/16/2014	CS FIRST BOSTON		26,429,279	29,223,806	10,402
585055 BM 7	MEDTRONIC INC 3.50 03/15/2025		12/01/2014	BANC OF AMERICA SECURITIES		8,913,780	9,000,000	
59151K AK 4	METHANEX CORP 4.25 12/01/2024	I	11/13/2014	ROYAL BANK OF CANADA		4,974,850	5,000,000	
59156R BH 0	METLIFE INC 3.60 04/10/2024		04/07/2014	BARCLAYS CAPITAL		6,999,440	7,000,000	
59156R BH 0	METLIFE INC 3.60 04/10/2024		04/08/2014	WELLS FARGO BROKERAGE SERVICES		3,002,250	3,000,000	300
59523U AL 1	MID-AMERICA APT LP 3.75 06/15/2024		06/10/2014	JP MORGAN SECURITIES INC		9,887,300	10,000,000	

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604668 AC 7	MRMX 2014-1A A2 ABS SNR 3.34 07/20/2026		08/12/2014	BARCLAYS CAPITAL		7,999,553	8,000,000	
60688U AB 2	MIZUHO FIN GROUP 4.60 03/27/2024	R	03/20/2014	MIZUHO SEC USA		6,982,780	7,000,000	
61166W AU 5	MONSANTO CO 3.375 07/15/2024		06/26/2014	JP MORGAN SECURITIES INC		3,997,600	4,000,000	
617446 7Y 9	MORGAN STANLEY MTN F 4.35 09/08/2026		09/03/2014	MORGAN STANLEY		4,991,200	5,000,000	
617446 7Y 9	MORGAN STANLEY MTN F 4.35 09/08/2026		09/29/2014	GOLDMAN SACHS		4,909,450	5,000,000	14,500
61746B DQ 6	MORGAN STANLEY F 3.875 04/29/2024		04/23/2014	MORGAN STANLEY		7,929,920	8,000,000	
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		01/08/2014	RBS SECURITIES/GREENWICH		15,507,458	17,023,625	34,047
61761J VL 0	MORGAN STANLEY 3.70 10/23/2024		10/20/2014	MORGAN STANLEY		4,991,300	5,000,000	
620076 BF 5	MOTOROLA SOLUTIONS 4.00 09/01/2024		08/12/2014	BANC OF AMERICA SECURITIES		8,824,860	9,000,000	
62475E AG 0	MTWIL 2007-2A C CLO MEZ FLT 07/11/2020		07/07/2014	NOMURA SECURITIES INTL		2,416,406	2,500,000	7,672
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		03/11/2014	NOMURA SECURITIES INTL		14,961,630	15,666,628	18,387
637138 AC 2	NATL PENN BANC 4.25 09/30/2024		09/09/2014	SANDLER & O'NEIL PARTNERS		18,000,000	18,000,000	
640270 AC 8	NGCLO 2014-1A AF CLO 3.4 08/28/2026		07/18/2014	JEFFERIES & CO		21,989,000	22,000,000	
64129X AE 9	NEUB 2014-16A A2 CLO SSNR 3.51 04/15/26		02/11/2014	MORGAN STANLEY		8,500,000	8,500,000	
64129X AJ 8	NEUB 2014-16A B2 CLO MEZ 4.31 04/15/2026		02/11/2014	MORGAN STANLEY		4,250,000	4,250,000	
651290 AP 3	NEWFIELD EXPLORATION 5.75 01/30/2022		12/16/2014	JP MORGAN SECURITIES INC		3,316,250	3,500,000	77,705
65157Q AG 1	NMRK 2014-2A AF CLO SNR 3.293 06/30/26		05/23/2014	JEFFERIES & CO		12,500,000	12,500,000	
65444# AA 1	MARSH & MCLENNAN COS CTL 3.48 7/11/2024		07/11/2014	Private Placement		5,000,000	5,000,000	
654579 AD 3	NIPPON LIFE INS 5.10 10/16/2044	R	10/09/2014	JP MORGAN SECURITIES INC		5,000,000	5,000,000	
664675 AM 7	NORTHEASTERN UNIV 5.285 03/01/2032		01/10/2014	BARCLAYS CAPITAL		6,000,000	6,000,000	
665859 AP 9	NORTHERN TRUST CO 3.95 10/30/2025		03/17/2014	CS FIRST BOSTON		5,050,950	5,000,000	76,806
667469 AA 8	NORTHWEST FL TIMBER 4.75 03/04/2029		04/03/2014	JP MORGAN SECURITIES INC		14,772,450	15,000,000	
66859N AC 6	WOODS 2014-11A B2 CLO MEZ 4.63 04/15/25		03/13/2014	GOLDMAN SACHS		5,000,000	5,000,000	
66859Q AB 1	WOODS 2014-12A B CLO MEZ FLT 09/25		08/06/2014	GOLDMAN SACHS		6,888,000	7,000,000	
67085E AF 3	OFSI 2006-1A D CLO MEZ FLT 09/20/19		09/04/2014	GUGGENHEIM CAPITAL MARKET		2,414,844	2,500,000	11,143
67106B AE 7	OCP 2014-6A A2B CLO MEZ 4.16 07/17/2026		05/23/2014	BANC OF AMERICA SECURITIES		3,457,300	3,500,000	
67107F AC 1	OZLM 2014-8A A1B CLO SSNR 3.38 10/17/26		08/07/2014	BANC OF AMERICA SECURITIES		19,886,000	20,000,000	
67107F AG 2	OZLM 2014-8A A2B CLO 4.39 10/17/26		08/07/2014	BANC OF AMERICA SECURITIES		6,460,350	6,500,000	
67107K AJ 5	OCP 2014-7A A1B CLO SSNR 3.61 10/20/2026		10/31/2014	CITIGROUP		6,000,000	6,000,000	
67107K AL 0	OCP 2014-7A A2B CLO MEZ 4.65 10/20/2026		10/31/2014	CITIGROUP		2,100,000	2,100,000	
67108L AE 3	OZLM 2014-6A A2B CLO MEZ 4.47 04/17/2026		03/07/2014	BANC OF AMERICA SECURITIES		7,453,500	7,500,000	
67108W AL 3	OZLM 2014-7A A2B CLO MEZ 4.249 07/17/26		06/13/2014	DEUTSCHE BANK		7,481,250	7,500,000	
67108W AN 9	OZLM 2014-7A B2 CLO MEZ 5.35 07/17/2026		06/13/2014	DEUTSCHE BANK		5,357,800	5,375,000	
673898 AJ 1	OAKCL 2014-2A A1B CLO SSNR 3.715 10/26		10/03/2014	CITIGROUP		7,000,000	7,000,000	
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		06/15/2014	Deferred Interest		11	55	
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		08/15/2014	Deferred Interest		20	99	
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		11/15/2013	Capital Interest		(462)	(3,634)	
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029		12/15/2014	Capital Interest		503	506	
67515E AG 1	OCTR 2014-5A A3 CLO SSNR 3.47 10/13/2026		11/13/2014	NOMURA SECURITIES INTL		6,000,000	6,000,000	
67551Y AA 5	OCH-ZIFF FINANCE 4.50 11/20/2019		11/13/2014	JP MORGAN SECURITIES INC		14,912,550	15,000,000	
67590L AG 3	OCT19 2014-1A B2 CLO MEZ 4.363 04/15/26		03/13/2014	WELLS FARGO BROKERAGE SERVICES		4,472,062	4,500,000	
680033 AC 1	OLD NATL BANCORP 4.125 08/15/2024		08/12/2014	SANDLER & O'NEIL PARTNERS		19,000,000	19,000,000	
680223 AJ 3	OLD REPUB INTL 4.875 10/01/2024		09/22/2014	MORGAN STANLEY		12,934,740	13,000,000	
68063* AA 9	LAI/OLG FINANCE TL 14.00 12/31/2018		06/30/2014	Capitalized Interest		23,455	24,051	
68063* AA 9	LAI/OLG FINANCE TL 14.00 12/31/2018		12/31/2014	Capitalized Interest		24,060	24,692	
681919 BA 3	OMNICOM GROUP 3.65 11/01/2024		10/22/2014	JP MORGAN SECURITIES INC		4,984,200	5,000,000	
681936 BB 5	OMEGA HEALTHCARE 4.95 04/01/2024		03/06/2014	JP MORGAN SECURITIES INC		4,929,000	5,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
681936 BC 3	OMEGA HEALTHCARE 4.50 01/15/2025		09/04/2014	JP MORGAN SECURITIES INC		4,956,550	5,000,000	
68389X AU 9	ORACLE CORP 3.40 07/08/2024		06/30/2014	BANC OF AMERICA SECURITIES		14,965,950	15,000,000	
68389X AU 9	ORACLE CORP 3.40 07/08/2024		07/03/2014	BANC OF AMERICA SECURITIES		4,959,800	5,000,000	472
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		08/06/2014	BANC OF AMERICA SECURITIES		4,999,126	5,000,000	
690732 AE 2	OWENS & MINOR 4.375 12/15/2024		09/11/2014	JP MORGAN SECURITIES INC		8,965,980	9,000,000	
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		02/12/2014	CS FIRST BOSTON		28,058,134	28,796,033	47,593
69352M AJ 9	GHAWK 2007-1A B CLO MEZ FLT 04/18/2021		10/22/2014	RAYMOND JAMES & ASSOCIATES		3,543,750	3,750,000	679
69353R EF 1	PNC BANK NA 3.30 10/30/2024		10/27/2014	JP MORGAN SECURITIES INC		2,998,740	3,000,000	
69385@ AA 6	PFM INVESTMENT LLC 8.00/LIBOR+5.756 6/22		06/30/2014	Private Placement		5,000,000	5,000,000	
694308 HG 5	PACIFIC GAS & ELEC 3.75 02/15/2024		02/18/2014	JP MORGAN SECURITIES INC		9,990,100	10,000,000	
69478X AC 9	PACIFIC PREMIER 5.75 09/03/2024		08/27/2014	US BANCORP		5,000,000	5,000,000	
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/11/2014	CITIGROUP		1,095,024	1,200,000	
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/12/2014	BANC OF AMERICA SECURITIES		1,086,000	1,200,000	
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/16/2014	CITIGROUP		1,053,019	1,200,000	
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/17/2014	CITIGROUP		982,369	1,110,000	
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/19/2014	UBS WARBURG		1,089,000	1,200,000	
708062 AA 2	PENNANTPARK INV 4.50 10/01/2019		09/16/2014	JP MORGAN SECURITIES INC		7,992,400	8,000,000	
71270Q EB 8	PEOPLES UNITED 4.00 07/15/2024		06/23/2014	JEFFERIES & CO		11,929,080	12,000,000	
71654Q BH 4	PETROLEOS MEXICANOS 4.875 01/18/2024	R	01/15/2014	DEUTSCHE BANK		4,972,650	5,000,000	3,385
718546 AK 0	PHILLIPS 66 4.65 11/15/2034		11/12/2014	MITSUBISHI		4,937,200	5,000,000	
720198 AD 2	PIEDMONT OPERATING 4.45 03/15/2024		02/25/2014	JP MORGAN SECURITIES INC		6,985,370	7,000,000	
72650R BF 8	PLAINS ALL AMER PIPELINE 3.60 11/01/2024		09/02/2014	JP MORGAN SECURITIES INC		8,985,780	9,000,000	
74041A AD 5	PRETSL XIII 2004 CDO FLT 03/24/2034		09/29/2014	ROYAL BANK OF CANADA		7,112,500	10,000,000	2,077
74348T AC 6	PROSPECT CAPITAL 6.25 12/15/2015		12/17/2014	WILLIAM BLAIR & COMPANY		830,754	815,000	990
74348T AN 2	PROSPECT CAPITAL 5.00 07/15/2019		04/07/2014	Exchanged		4,120,000	4,000,000	
74348T AP 7	PROSPECT CAPITAL 4.75 04/15/2020		09/22/2014	JEFFERIES & CO		3,128,000	3,200,000	69,244
74348T AP 7	PROSPECT CAPITAL 4.75 04/15/2020		09/22/2014	WILLIAM BLAIR & COMPANY		4,895,000	5,000,000	108,194
74456Q BH 8	PUBLIC SERVICE E 3.15 08/15/2024		08/06/2014	RBS SECURITIES/GREENWICH		5,989,260	6,000,000	
747262 AS 2	QVC INC 4.85 04/01/2024		03/11/2014	BANC OF AMERICA SECURITIES		5,995,620	6,000,000	
747262 AU 7	QVC INC 4.45 02/15/2025		08/07/2014	WELLS FARGO BROKERAGE SERVICES		5,991,600	6,000,000	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		01/26/2014	Capital Interest		18,046	24,062	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		02/26/2014	Capital Interest		23,789		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		03/26/2014	Capital Interest		17,061	23,604	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		04/26/2014	Capital Interest		17,898	23,101	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		05/26/2014	Capital Interest		17,636	23,186	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2014	Capital Interest		10,014		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2014	Deferred Interest		10,076	13,248	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		07/26/2014	Deferred Interest		9,983		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		08/26/2014	Capital Interest		9,981	13,037	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		09/26/2014	Capital Interest		12,933		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		10/26/2014	Capital Interest		9,788	12,645	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		11/26/2014	Deferred Interest		9,517		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		12/26/2014	Deferred Interest		9,875	12,401	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		04/26/2013	Capital Interest		36,146		
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		05/26/2013	Capital Interest		49,254		
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		12/26/2013	Capital Interest		50,076		
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		01/26/2014	Capital Interest		36,698	24,303	

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74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		02/26/2014	Capital Interest		39,584	8,242	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/26/2014	Capital Interest		41,760	43,527	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		04/26/2014	Deferred Interest		42,566	44,660	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		05/26/2014	Deferred Interest		42,577	50,462	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		01/26/2014	Capital Interest		1,449	1,723	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		02/26/2014	Capital Interest		1,443	1,539	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		03/26/2014	Capital Interest		1,294	1,478	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		04/26/2014	Capital Interest		1,434	1,287	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		05/26/2014	Capital Interest		1,387	1,458	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		06/26/2014	Capital Interest		1,427	1,512	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		07/26/2014	Capital Interest		1,379	1,572	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		08/26/2014	Capital Interest		1,438	1,637	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		09/26/2014	Capital Interest		1,440	1,637	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		10/26/2014	Deferred Interest			1,689	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		11/26/2014	Capital Interest		1,350	1,522	
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE		12/26/2014	Capital Interest		1,431	1,640	
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36		08/07/2014	ROYAL BANK OF CANADA		3,009,146	3,446,409	612
75281A AL 3	RANGE RESOURCES 6.75 08/01/2020		12/16/2014	JP MORGAN SECURITIES INC		2,115,750	2,100,000	54,338
756109 AQ 7	REALTY INCOME 3.875 07/15/2024		06/18/2014	CITIGROUP		6,996,920	7,000,000	
756109 AR 5	REALTY INCOME 4.125 10/15/2026		09/16/2014	CITIGROUP		4,974,950	5,000,000	
771196 BE 1	ROCHE HLDGS INC 3.35 09/30/2024		09/22/2014	DEUTSCHE BANK		2,992,410	3,000,000	
778296 AA 1	ROSS STORES INC 3.375 09/15/2024		09/15/2014	BANC OF AMERICA SECURITIES		8,939,610	9,000,000	
78403D AF 7	SBA TOWER TRUST 144A 3.722 04/15/2023		07/07/2014	DEUTSCHE BANK		3,584,730	3,610,000	8,958
78403D AH 3	SBA TOWER TRUST 14-2 C 3.869 10/15/2024		10/07/2014	BARCLAYS CAPITAL		13,000,000	13,000,000	
78408L AB 3	JOHNSON (SC) & SON 3.35 09/30/2024		09/30/2014	BANC OF AMERICA SECURITIES		3,996,320	4,000,000	
78454L AB 6	SM ENERGY CO 6.625 02/15/2019		12/18/2014	JP MORGAN SECURITIES INC		679,000	700,000	16,489
803171 AC 1	SRANC 2014-2A A1F CLO SSNR 3.35 02/20/25		03/24/2014	JEFFERIES & CO		22,500,000	22,500,000	
811065 AC 5	SCRIPPS NETWORKS 3.90 11/15/2024		11/17/2014	BANC OF AMERICA SECURITIES		6,948,620	7,000,000	
81180W AK 7	SEAGATE HDD CAYMAN 4.75 01/01/2025	R	05/20/2014	MORGAN STANLEY		10,000,000	10,000,000	
81721M AK 5	SENIOR HOUSING 4.75 05/01/2024		04/23/2014	WELLS FARGO BROKERAGE SERVICES		7,974,720	8,000,000	
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		03/17/2014	BANC OF AMERICA SECURITIES		19,993,878	21,119,132	33,438
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043		01/27/2014	RBS SECURITIES/GREENWICH		4,412,605	4,957,983	9,985
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043		04/17/2014	DEUTSCHE BANK		9,608,580	10,602,571	16,198
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		02/27/2014	CS FIRST BOSTON		13,424,953	13,607,808	35,720
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		06/11/2014	MORGAN STANLEY		13,987,285	15,628,252	12,203
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		07/11/2014	JP MORGAN SECURITIES INC		6,581,473	7,333,117	5,726
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43		05/16/2014	BANC OF AMERICA SECURITIES		21,764,730	23,545,347	32,702
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43		10/03/2014	JP MORGAN SECURITIES INC		809,738	870,686	423
81881L AC 1	SHACK 2014-6A B2 CLO MEZ SEQ 4.41 07/26		06/12/2014	BANC OF AMERICA SECURITIES		4,954,500	5,000,000	
82017R AE 9	SHAST 2007-1A A3L CLO MEZ FLT 04/20/2021		09/30/2014	BANC OF AMERICA SECURITIES		477,500	500,000	949
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024	R	05/14/2014	JP MORGAN SECURITIES INC		7,967,920	8,000,000	
828807 CR 6	SIMON PROP GP LP 3.75 02/01/2024		01/13/2014	CITIGROUP		7,950,320	8,000,000	
828807 CS 4	SIMON PROP GP LP 3.375 10/01/2024		09/03/2014	DEUTSCHE BANK		9,980,400	10,000,000	
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044		04/02/2014	CS FIRST BOSTON		2,099,777	2,100,000	
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044		07/24/2014	CS FIRST BOSTON		3,699,946	3,700,000	
83608N AE 1	SNDPT 2014-1A B1 CLO MEZ FLT 04/18/2026		03/21/2014	MORGAN STANLEY		1,467,300	1,500,000	
83608N AL 5	SNDPT 2014-1A B2 CLO MEZ 4.28 04/18/2026		03/21/2014	MORGAN STANLEY		14,673,000	15,000,000	
83608X AC 3	SNDPT 2014-2A A1 CLO FLT 10/20/2026		07/23/2014	MORGAN STANLEY		4,962,500	5,000,000	

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83608X AE 9	SNDPT 2014-2A A2 CLO 3.44 10/20/2026		07/23/2014	MORGAN STANLEY		10,000,000	10,000,000	
841504 AB 9	SOUTHEAST SUPPLY 4.25 06/15/2024		06/04/2014	DEUTSCHE BANK		4,993,950	5,000,000	
84861C AA 3	SPMF 2014-4A A1 ABS SNR 3.5014 01/20/45		11/21/2014	MORGAN STANLEY		5,589,690	5,600,000	
84861C AB 1	SPMF 2014-4A A2 ABS SNR 4.6291 01/20/45		11/21/2014	MORGAN STANLEY		5,985,378	6,000,000	
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23		09/18/2014	BANC OF AMERICA SECURITIES		7,999,474	8,000,000	
860630 AD 4	STIFEL FINANCIAL 4.25 07/18/2024		07/15/2014	STIFEL NICOLAUS		6,943,720	7,000,000	
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044		04/29/2014	CS FIRST BOSTON		3,499,822	3,500,000	
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023		08/21/2014	GOLDMAN SACHS		15,012,236	14,892,815	
865622 BN 3	SUMITOMO MITSUI 3.40 07/11/2024	R	07/08/2014	GOLDMAN SACHS		6,994,680	7,000,000	
86562M AA 8	SUMITOMO MITSUI 4.436 04/02/2024	R	03/26/2014	GOLDMAN SACHS		4,000,000	4,000,000	
86611# AA 4	SUMMIT INC 18.00 1/31/2018		01/31/2014	Private Placement		3,325,000	3,325,000	
86611# AA 4	SUMMIT INC 18.00 1/31/2018		02/28/2014	Capitalized Interest		13,392	13,392	
86611# AA 4	SUMMIT INC 18.00 1/31/2018		03/31/2014	Capitalized Interest		14,374	14,374	
86611# AA 4	SUMMIT INC 18.00 1/31/2018		04/30/2014	Capitalized Interest		13,970	13,970	
86611# AA 4	SUMMIT INC 18.00 1/31/2018		05/31/2014	Capitalized Interest		14,496	14,496	
871577 ZA 3	SYNERGY PLANE 9 6.75 9/30/2015	R	02/06/2014	Private Placement		5,586,181	5,586,181	
871577 ZA 3	SYNERGY PLANE 9 6.75 9/30/2015	R	07/31/2014	Private Placement		9,078,246	9,078,246	
87159Q AG 3	SYMP 2014-14A A3 CLO SEQ SSNR 3.384 26		05/06/2014	MORGAN STANLEY		3,000,000	3,000,000	
87159Q AL 2	SYMP 2014-14A B2 CLO MEZ 4.307 07/14/26		05/06/2014	MORGAN STANLEY		2,000,000	2,000,000	
87165B AD 5	SYNCHRONY FINANCIAL 4.25 08/15/2024		08/06/2014	JP MORGAN SECURITIES INC		8,982,540	9,000,000	
87165B AD 5	SYNCHRONY FINANCIAL 4.25 08/15/2024		09/29/2014	CITIGROUP		5,003,750	5,000,000	30,104
871829 AU 1	SYSCO CORP 3.50 10/02/2024		09/23/2014	GOLDMAN SACHS		7,969,280	8,000,000	
87236Y AD 0	TD AMERITRADE 3.625 04/01/2025		10/17/2014	BARCLAYS CAPITAL		7,996,000	8,000,000	
87236Y AD 0	TD AMERITRADE 3.625 04/01/2025		10/20/2014	BANC OF AMERICA SECURITIES		7,575,897	7,550,000	760
87236Y AD 0	TD AMERITRADE 3.625 04/01/2025		10/23/2014	BARCLAYS CAPITAL		2,397,144	2,400,000	1,450
872455 AG 5	TICP 2014-1A A2C CLO MEZ 4.397 04/26/26		03/12/2014	CITIGROUP		7,500,000	7,500,000	
87246Y AC 0	TIAA ASSET MGMT 4.125 11/01/2024		10/27/2014	JP MORGAN SECURITIES INC		27,968,080	28,000,000	
87247C AJ 2	TICP 2014-2A A1B CLO 3.528 07/26/2026		07/17/2014	CITIGROUP		17,000,000	17,000,000	
87247C AL 7	TICP 2014-2A A2B CLO 4.317 07/26/2026		07/17/2014	CITIGROUP		1,600,000	1,600,000	
87305Q CH 2	TTX CO 3.60 01/15/2025		11/13/2014	CITIGROUP		9,998,500	10,000,000	
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		02/19/2014	BANC OF AMERICA SECURITIES		4,999,953	5,000,000	
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39		05/06/2014	BNP PARIBAS		4,248,135	4,250,000	
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		11/18/2014	ROYAL BANK OF CANADA		5,997,961	6,000,000	
87612E BD 7	TARGET CORP 3.50 07/01/2024		06/17/2014	CITIGROUP		12,942,280	13,000,000	
878888 ZZ 2	TECH FUNDING LLC 2013 TL 3.483 2/25/2018		03/27/2014	GOLDMAN SACHS		9,064,938	9,414,773	
88224P JS 9	TEXAS CAPITAL BK BKNT 5.25 01/31/2026		01/28/2014	DEUTSCHE BANK		18,000,000	18,000,000	
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	10/24/2014	WELLS FARGO BROKERAGE SERVICES		10,496,445	10,500,000	
886546 AA 8	TIFFANY & CO 3.80 10/01/2024		09/22/2014	BANC OF AMERICA SECURITIES		3,988,080	4,000,000	
89148* AA 4	ORCHARD TOSCA TL B 14.00 11/3/2017		06/30/2014	Capitalized Interest		71,367	72,963	
89148* AA 4	ORCHARD TOSCA TL B 14.00 11/3/2017		12/30/2014	Capitalized Interest		71,488	73,304	
89153V AL 3	TOTAL CAP INTL SA 3.75 04/10/2024	R	01/08/2014	BARCLAYS CAPITAL		21,834,780	22,000,000	
89288B AE 1	TRAL 2007-1A B CLO MEZ FLT 04/16/2022		08/27/2014	RAYMOND JAMES & ASSOCIATES		2,887,500	3,000,000	3,730
893045 AE 4	TRANS-ALLEGHENY 3.85 06/01/2025		12/08/2014	JP MORGAN SECURITIES INC		7,993,920	8,000,000	
89352H AM 1	TRANS-CANADA PIPELINES 4.625 03/01/2034	I	02/25/2014	JP MORGAN SECURITIES INC		6,968,360	7,000,000	
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035		01/17/2014	JP MORGAN SECURITIES INC		2,100,376	2,675,638	4,337
89566E AE 8	TRISTATE GENERATION 3.70 11/01/2024		10/27/2014	GOLDMAN SACHS		3,998,320	4,000,000	
89622D AD 4	TRMN 2007-1A A3L CLO MEZ FLT 06/15/2021		07/24/2014	ROYAL BANK OF CANADA		4,737,500	5,000,000	5,379

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89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43		03/28/2014	CS FIRST BOSTON		7,640,972	7,890,000	13,134
89678F A* 1	TRI-STATE CAPITAL 5.75 7/1/2019		06/05/2014	Private Placement		11,000,000	11,000,000	
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		05/01/2014	CS FIRST BOSTON		2,500,000	2,500,000	
89690E AE 7	TRMF 2014-1A A2 ABS SEQ SNR 4.085 04/44		05/01/2014	CS FIRST BOSTON		2,500,000	2,500,000	
902133 AR 8	TYCO ELECTRONICS 3.45 08/01/2024	R	07/28/2014	CITIGROUP		5,976,840	6,000,000	
902753 AA 0	UIRC-GSA IV LLC 5.00 12/05/2034		09/23/2014	Private Placement		8,110,000	8,110,000	
90346W AA 1	US AIRWAYS 2013-1A 3.95 11/15/2025		01/21/2014	GOLDMAN SACHS		1,990,000	2,000,000	15,142
907818 DY 1	UNION PACIFIC CORP 3.25 01/15/2025		08/07/2014	JP MORGAN SECURITIES INC		4,983,450	5,000,000	
90932P AA 6	UNITED AIR 2014-1 A 4.00 04/11/2026		03/24/2014	MORGAN STANLEY		6,000,000	6,000,000	
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026		07/28/2014	CS FIRST BOSTON		4,000,000	4,000,000	
910304 AA 2	UNITED FINANCIAL 5.75 10/01/2024		09/18/2014	SANDLER & O'NEIL PARTNERS		4,000,000	4,000,000	
91159H HK 9	US BANCORP 3.60 09/11/2024		09/08/2014	US BANCORP		44,906,400	45,000,000	
92328B AD 9	VENTR 2005-1A C CLO MEZ SSNR FLT 11/18	R	10/03/2014	RAYMOND JAMES & ASSOCIATES		2,951,250	3,000,000	7,970
92328F AB 4	VENTR 2006-1A A2 CLO MEZ FLT 08/03/2020		08/05/2014	MORGAN STANLEY		1,684,375	1,750,000	115
92329X AJ 7	VENTR 2014-16A A2F CLO SEQ 4.395 04/2026		02/14/2014	RBS SECURITIES/GREENWICH		7,500,000	7,500,000	
92343V CR 3	VERIZON COMM INC 3.50 11/01/2024		10/22/2014	JP MORGAN SECURITIES INC		4,967,000	5,000,000	
939218 AE 3	WAMI 2014-1A A2 CLO SEQ SSNR 3.28 04/26		04/11/2014	BANC OF AMERICA SECURITIES		4,370,625	4,375,000	
94132Q AB 2	WVMT 2011-SB2A M1 MEZ SEQ 5.50 04/25/39		08/14/2014	CANTOR FITZGERALD & CO		4,210,000	4,000,000	11,000
941574 AD 7	WTFRT 2007-1A B CLO MEZ FLT 08/02/2020	R	05/06/2014	ROYAL BANK OF CANADA		3,328,281	3,500,000	2,745
94974B FY 1	WELLS FARGO CO 4.10 06/03/2026		05/27/2014	GOLDMAN SACHS		2,008,680	2,000,000	
94974B FY 1	WELLS FARGO CO 4.10 06/03/2026		05/27/2014	KEYBANK CAPITAL MARKET		2,008,300	2,000,000	
94974B FY 1	WELLS FARGO CO 4.10 06/03/2026		05/27/2014	WELLS FARGO BROKERAGE SERVICES		19,979,400	20,000,000	
94974B FY 1	WELLS FARGO CO 4.10 06/03/2026		05/28/2014	WELLS FARGO BROKERAGE SERVICES		1,007,080	1,000,000	
95168W AE 7	WSTC 2014-2A A1B CLO SSNR 3.455 01/16/27	R	12/09/2014	NOMURA SECURITIES INTL		7,000,000	7,000,000	
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025		06/24/2014	AMHERST SECURITIES CORP		8,716,467	8,558,666	23,180
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		09/17/2014	AMHERST SECURITIES CORP		9,961,719	10,000,000	
96928* FV 4	BCBS OF NC CTL 4.09% 09/15/2044		09/30/2014	Private Placement		10,000,000	10,000,000	
96928* FX 0	SUMMIT COUNTY 4.01% 02/15/2036	R	12/23/2014	Private Placement		21,539,000	21,539,000	
969457 BW 9	WILLIAMS COS INC 4.55 06/24/2024		06/19/2014	CITIGROUP		5,984,280	6,000,000	
96950F AM 6	WILLIAMS PARTNERS 4.30 03/04/2024		02/27/2014	DEUTSCHE BANK		4,989,550	5,000,000	
97650W AF 5	WINTRUST FINL 5.00 06/13/2024		06/10/2014	RBC CAPITAL MARKETS		5,000,000	5,000,000	
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		06/19/2014	JP MORGAN SECURITIES INC		14,746,256	14,839,000	36,067
981811 AE 2	WORTHINGTON INDS 4.55 04/15/2026		04/10/2014	JP MORGAN SECURITIES INC		5,987,340	6,000,000	
98886Y AA 6	ZAIS2 2014-2A A1A CLO SSNR FLT 07/25/26		09/08/2014	JP MORGAN SECURITIES INC		3,481,800	3,500,000	
98886Y AC 2	ZAIS2 2014-2A A1B CLO SSNR 3.57 07/25/26		09/08/2014	JP MORGAN SECURITIES INC		14,500,000	14,500,000	
98954R AB 6	ZIGG 2014-1A A2 CLO SSNR 3.44 10/17/2026		11/04/2014	BANC OF AMERICA SECURITIES		16,458,750	16,500,000	
98954R AD 2	ZIGG 2014-1A B2 CLO MEZ 4.57 10/17/2026		11/04/2014	BANC OF AMERICA SECURITIES		3,461,500	3,500,000	
BCC28G EV 9	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		12/19/2014	GOLDMAN SACHS		10,000,000	10,000,000	
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	12/08/2014	CS FIRST BOSTON		1,102,549	1,200,000	
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	12/10/2014	CS FIRST BOSTON		1,093,519	1,200,000	
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	12/12/2014	CS FIRST BOSTON		537,019	600,000	
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	12/17/2014	CS FIRST BOSTON		519,019	600,000	
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	12/18/2014	CS FIRST BOSTON		1,083,000	1,200,000	
3899999.	Total - Bonds - Industrial and Miscellaneous					3,501,726,281	3,532,609,397	2,843,012
8399997.	Total - Bonds - Part 3					4,033,525,425	4,008,774,688	6,265,695
8399998.	Total - Bonds - Summary Item from Part 5					60,815,291	61,669,252	37,983
8399999.	Total - Bonds					4,094,340,716	4,070,443,940	6,303,678

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Preferred Stocks - Industrial and Miscellaneous								
045488 ZZ 9	ASSURERX HEALTH INC 8.00% D		12/19/2014	Private Placement	705,219.000	5,000,003		
090645 ZZ 8	BIOWISH TECHNOLOGIES SERIES A		06/13/2014	Private Placement	935,178.000	378,086		
225436 AA 2	CREDIT SUISSE 6.25 (COCO)	R	06/11/2014	CS FIRST BOSTON		1,000,000	1,000,000.00	
404280 AS 8	HSBC HOLDINGS 6.375 (COCO)	R	09/10/2014	HSBC SECURITIES		5,000,000	5,000,000.00	
65557C AM 5	NORDEA BANK AB 5.50 (COCO)	R	09/16/2014	CITIGROUP		2,000,000	2,000,000.00	
65557C AN 3	NORDEA BANK AB 6.125 (COCO)	R	09/16/2014	GOLDMAN SACHS		3,000,000	3,000,000.00	
65557C AN 3	NORDEA BANK AB 6.125 (COCO)	R	10/15/2014	DEUTSCHE BANK		4,931,250	5,000,000.00	22,969
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					21,309,339	XXX	22,969
8999997.	Total - Preferred Stocks - Part 3					21,309,339	XXX	22,969
8999999.	Total - Preferred Stocks					21,309,339	XXX	22,969
Common Stocks - Industrial and Miscellaneous								
037833 10 0	APPLE INC		06/09/2014	Stock Split 7.0 for 1.0	124,200.000		XXX	
057224 10 7	BAKER HUGHES INC		12/01/2014	ISI GROUP	75,000.000	4,219,478	XXX	
057224 10 7	BAKER HUGHES INC		12/08/2014	ISI GROUP	25,000.000	1,383,983	XXX	
140661 10 9	CAPMARK FINANCIAL GROUP INC		07/30/2014	Liquidation	106.000	519	XXX	
140661 10 9	CAPMARK FINANCIAL GROUP INC		12/31/2014	Liquidation	721.000	3,461	XXX	
151020 10 4	CELGENE CORP		04/15/2014	STIFEL NICOLAUS	5,000.000	677,495	XXX	
151020 10 4	CELGENE CORP		06/26/2014	Stock Split 2.0 for 1.0	5,000.000		XXX	
156504 30 0	CENTURY COMMUNITIES		12/10/2014	FRIEDMAN BILLINGS RAMSEY	105,500.000	1,692,220	XXX	
172967 42 4	CITIGROUP INC		01/24/2014	SANDLER & O'NEIL PARTNERS	24,000.000	1,189,445	XXX	
172967 42 4	CITIGROUP INC		02/03/2014	SANDLER & O'NEIL PARTNERS	40,000.000	1,871,820	XXX	
268684 10 7	EME REORGN TR NPV		04/01/2014	Exchanged	1,041,439.000		XXX	
278642 10 3	EBAY INC		06/13/2014	UBS WARBURG	39,000.000	1,914,670	XXX	
278642 10 3	EBAY INC		06/17/2014	INTERSTATE GROUP	13,000.000	637,134	XXX	
278642 10 3	EBAY INC		06/20/2014	STRATEGAS RESEARCH	17,000.000	833,638	XXX	
278642 10 3	EBAY INC		06/24/2014	UBS WARBURG	13,000.000	635,171	XXX	
337930 70 5	FLAGSTAR BANCORP, INC. NEW		11/19/2014	SANDLER & O'NEIL PARTNERS	10,000.000	152,618	XXX	
375558 10 3	GILEAD SCIENCES INC		04/10/2014	STRATEGAS RESEARCH	40,000.000	2,708,368	XXX	
375558 10 3	GILEAD SCIENCES INC		04/14/2014	STIFEL NICOLAUS	10,000.000	663,496	XXX	
629209 30 5	NMI HOLDINGS INC		03/04/2014	FRIEDMAN BILLINGS RAMSEY	59,000.000	627,760	XXX	
629377 50 8	NRG ENERGY INC		04/01/2014	Exchanged	3,424.000	108,472	XXX	
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/02/2014	Exchanged	694,500.000	8,386,000	XXX	
674001 20 1	OAKTREE CAPITAL GROUP LLC		10/14/2014	STRATEGAS RESEARCH	10,000.000	461,323	XXX	
675746 30 9	OCWEN FINANCIAL CORPORATION		05/08/2014	STRATEGAS RESEARCH	20,000.000	648,402	XXX	
675746 30 9	OCWEN FINANCIAL CORPORATION		05/09/2014	RAYMOND JAMES & ASSOCIATES	25,000.000	796,415	XXX	
694171 10 9	PACIFIC DATAVISION INC		06/03/2014	FRIEDMAN BILLINGS RAMSEY	650,000.000	13,000,000	XXX	
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	03/12/2014	DEUTSCHE BANK	45,000.000	703,319	XXX	
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	03/13/2014	DEUTSCHE BANK	19,000.000	300,533	XXX	
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	03/14/2014	DEUTSCHE BANK	100,000.000	1,548,170	XXX	
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	03/17/2014	DEUTSCHE BANK	25,000.000	388,145	XXX	
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	03/18/2014	STRATEGAS RESEARCH	50,000.000	789,715	XXX	
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	03/19/2014	STRATEGAS RESEARCH	25,000.000	400,808	XXX	
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	03/20/2014	ISI GROUP	25,000.000	395,370	XXX	
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	03/21/2014	ISI GROUP	10,000.000	156,700	XXX	
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	03/21/2014	STRATEGAS RESEARCH	10,000.000	156,738	XXX	
06738E 20 4	BARCLAYS PLC-SPONS ADR	R	06/26/2014	STRATEGAS RESEARCH	25,000.000	368,023	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26		06/12/2014	RBS SECURITIES/GREENWICH		6,522,600	XXX	
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26		12/09/2014	JEFFERIES & CO		6,265,000	XXX	
01877R 10 8	ALLIANCE RESOURCE PARTNERS		06/17/2014	Stock Split 2.0 for 1.0	51,119.000		XXX	
02376R 10 2	AMERICAN AIRLINES GROUP INC		01/09/2014	Claim settlement	35.000	1,030	XXX	
02376R 10 2	AMERICAN AIRLINES GROUP INC		02/10/2014	Liquidation	47.000	1,672	XXX	
02376R 10 2	AMERICAN AIRLINES GROUP INC		03/10/2014	Private Placement	49.000	1,909	XXX	
02376R 10 2	AMERICAN AIRLINES GROUP INC		04/10/2014	Liquidation	50.000	1,765	XXX	
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP		01/02/2014	INTERSTATE GROUP	15,000.000	261,710	XXX	
09253U 10 8	BLACKSTONE GROUP LP/THE		05/02/2014	BERNSTEIN	24,000.000	707,803	XXX	
09253U 10 8	BLACKSTONE GROUP LP/THE		05/07/2014	BERNSTEIN	24,000.000	671,448	XXX	
09253U 10 8	BLACKSTONE GROUP LP/THE		10/09/2014	STRATEGAS RESEARCH	24,000.000	712,735	XXX	
09253U 10 8	BLACKSTONE GROUP LP/THE		10/14/2014	STRATEGAS RESEARCH	13,600.000	393,459	XXX	
09253U 10 8	BLACKSTONE GROUP LP/THE		10/15/2014	STRATEGAS RESEARCH	48,000.000	1,335,662	XXX	
09253U 10 8	BLACKSTONE GROUP LP/THE		10/16/2014	STRATEGAS RESEARCH	12,000.000	325,940	XXX	
14309L 10 2	CARLYLE GROUP LP		10/01/2014	STRATEGAS RESEARCH	5,200.000	151,233	XXX	
14309L 10 2	CARLYLE GROUP LP		10/09/2014	STRATEGAS RESEARCH	8,000.000	230,006	XXX	
14309L 10 2	CARLYLE GROUP LP		10/10/2014	STRATEGAS RESEARCH	8,000.000	225,482	XXX	
14309L 10 2	CARLYLE GROUP LP		10/14/2014	STRATEGAS RESEARCH	700.000	18,879	XXX	
14309L 10 2	CARLYLE GROUP LP		10/15/2014	STRATEGAS RESEARCH	24,000.000	643,577	XXX	
14309L 10 2	CARLYLE GROUP LP		10/16/2014	STRATEGAS RESEARCH	7,305.000	192,596	XXX	
14309L 10 2	CARLYLE GROUP LP		10/30/2014	DEUTSCHE BANK	8,000.000	220,132	XXX	
14309L 10 2	CARLYLE GROUP LP		12/09/2014	ISI GROUP	24,500.000	679,571	XXX	
14309L 10 2	CARLYLE GROUP LP		12/11/2014	ISI GROUP	8,000.000	218,997	XXX	
14309L 10 2	CARLYLE GROUP LP		12/12/2014	DEUTSCHE BANK	24,000.000	628,519	XXX	
14309L 10 2	CARLYLE GROUP LP		12/15/2014	ISI GROUP	50,000.000	1,292,150	XXX	
23204G 10 0	CUSTOMERS BANCORP INC		06/30/2014	Capitalized Interest	36,500.000		XXX	
313360 ZZ 5	FEDERAL HOME LOAN BANK CINCINNATI-R		04/08/2014	Private Placement	2,371.000	237,100	XXX	
320666 ZZ 6	FIRST MARINER BANK		06/30/2014	Private Placement	62,500.000	1,250,000	XXX	
38983D 10 2	GREAT AJAX CORP		06/30/2014	FRIEDMAN BILLINGS RAMSEY	329,000.000	4,935,000	XXX	
38983D 20 1	GREAT AJAX REG D		12/09/2014	FBR CAPITAL MARKETS & CO	108,592.000	1,628,880	XXX	
43785V 10 2	HOMESTREET INC		05/21/2014	FRIEDMAN BILLINGS RAMSEY	1,125.000	19,507	XXX	
43785V 10 2	HOMESTREET INC		07/17/2014	FRIEDMAN BILLINGS RAMSEY	6,000.000	104,921	XXX	
43785V 10 2	HOMESTREET INC		07/21/2014	FRIEDMAN BILLINGS RAMSEY	2,000.000	35,266	XXX	
43785V 10 2	HOMESTREET INC		07/29/2014	FRIEDMAN BILLINGS RAMSEY	1,800.000	31,280	XXX	
43785V 10 2	HOMESTREET INC		07/30/2014	FRIEDMAN BILLINGS RAMSEY	800.000	13,819	XXX	
43785V 10 2	HOMESTREET INC		07/31/2014	FRIEDMAN BILLINGS RAMSEY	5,750.000	100,348	XXX	
43785V 10 2	HOMESTREET INC		08/04/2014	FRIEDMAN BILLINGS RAMSEY	2,500.000	42,824	XXX	
43785V 10 2	HOMESTREET INC		08/14/2014	FRIEDMAN BILLINGS RAMSEY	12,000.000	210,480	XXX	
43785V 10 2	HOMESTREET INC		08/15/2014	FRIEDMAN BILLINGS RAMSEY	42,400.000	754,135	XXX	
43785V 10 2	HOMESTREET INC		08/20/2014	FRIEDMAN BILLINGS RAMSEY	18,000.000	320,220	XXX	
43785V 10 2	HOMESTREET INC		09/22/2014	FRIEDMAN BILLINGS RAMSEY	550.000	9,603	XXX	
43785V 10 2	HOMESTREET INC		09/30/2014	FRIEDMAN BILLINGS RAMSEY	19,500.000	332,300	XXX	
43785V 10 2	HOMESTREET INC		10/01/2014	FRIEDMAN BILLINGS RAMSEY	38,750.000	658,033	XXX	
43785V 10 2	HOMESTREET INC		10/02/2014	FRIEDMAN BILLINGS RAMSEY	14,400.000	242,679	XXX	
43785V 10 2	HOMESTREET INC		10/03/2014	FRIEDMAN BILLINGS RAMSEY	250.000	4,231	XXX	
43785V 10 2	HOMESTREET INC		10/15/2014	FRIEDMAN BILLINGS RAMSEY	1,640.000	26,552	XXX	
43785V 10 2	HOMESTREET INC		12/03/2014	FRIEDMAN BILLINGS RAMSEY	1,841.000	30,264	XXX	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
43785V 10 2	HOMESTREET INC		12/04/2014	FRIEDMAN BILLINGS RAMSEY	1,600.000	26,136	XXX	
43785V 10 2	HOMESTREET INC		12/05/2014	FRIEDMAN BILLINGS RAMSEY	1,500.000	24,660	XXX	
48248M 10 2	KKR & CO LP		05/22/2014	SANDLER & O'NEIL PARTNERS	25,000.000	578,353	XXX	
48248M 10 2	KKR & CO LP		05/30/2014	INTERSTATE GROUP	25,000.000	567,673	XXX	
48248M 10 2	KKR & CO LP		10/01/2014	CORNERSTONE MACRO	50,000.000	1,086,450	XXX	
48248M 10 2	KKR & CO LP		10/02/2014	CORNERSTONE MACRO	20,000.000	423,346	XXX	
48248M 10 2	KKR & CO LP		10/09/2014	STRATEGAS RESEARCH	20,000.000	420,994	XXX	
48248M 10 2	KKR & CO LP		10/10/2014	STRATEGAS RESEARCH	10,000.000	205,635	XXX	
48248M 10 2	KKR & CO LP		10/14/2014	STRATEGAS RESEARCH	15,000.000	298,937	XXX	
48248M 10 2	KKR & CO LP		10/15/2014	STRATEGAS RESEARCH	35,000.000	669,526	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		12/15/2014	STRATEGAS RESEARCH	80,000.000	707,896	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		12/16/2014	STRATEGAS RESEARCH	69,369.000	616,482	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		12/17/2014	STRATEGAS RESEARCH	52,000.000	468,525	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		12/23/2014	STRATEGAS RESEARCH	80,000.000	737,648	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		12/26/2014	ISI GROUP	17,454.000	160,547	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		12/29/2014	STRATEGAS RESEARCH	25,830.000	236,882	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		12/30/2014	STRATEGAS RESEARCH	30,834.000	283,062	XXX	
58503F 10 6	MEDLEY CAPITAL CORP		12/31/2014	STRATEGAS RESEARCH	27,006.000	248,110	XXX	
73754Y 10 0	POTBELLY CORP		06/26/2014	WILLIAM BLAIR & COMPANY	15,000.000	235,820	XXX	
73754Y 10 0	POTBELLY CORP		06/27/2014	WILLIAM BLAIR & COMPANY	15,000.000	237,650	XXX	
73754Y 10 0	POTBELLY CORP		06/30/2014	WILLIAM BLAIR & COMPANY	10,000.000	158,981	XXX	
73754Y 10 0	POTBELLY CORP		07/01/2014	WILLIAM BLAIR & COMPANY	10,000.000	158,601	XXX	
73754Y 10 0	POTBELLY CORP		07/10/2014	WILLIAM BLAIR & COMPANY	50,000.000	554,445	XXX	
74348T 10 2	PROSPECT CAPITAL CORP		12/11/2014	STRATEGAS RESEARCH	80,000.000	656,440	XXX	
74348T 10 2	PROSPECT CAPITAL CORP		12/12/2014	STRATEGAS RESEARCH	160,000.000	1,309,472	XXX	
74348T 10 2	PROSPECT CAPITAL CORP		12/16/2014	STRATEGAS RESEARCH	40,000.000	327,052	XXX	
74348T 10 2	PROSPECT CAPITAL CORP		12/17/2014	STRATEGAS RESEARCH	120,000.000	1,010,868	XXX	
76150W 10 7	REVERSE MORTGAGE INVESTMENT		02/06/2014	FRIEDMAN BILLINGS RAMSEY	1,200,000.000	18,000,000	XXX	
813888 ZA 5	SEBRING SOFTWARE $0.01 4/25/2023		01/01/2014	Stock Split 0.0 for 0.0	1,596,699.000		XXX	
86181Q 30 0	STONEGATE MORTGAGE CORP		01/27/2014	Exchanged	500,000.000	9,000,000	XXX	
86933F 10 7	SUTHERLAND ASSET MANAGEMENT		06/20/2014	Capitalized Interest	8,533.000	127,995	XXX	
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		06/23/2014	Exchanged	64,380.000	3,155,908	XXX	
90290N 10 9	USA COMPRESSION PARTNERS LP		12/17/2014	RAYMOND JAMES & ASSOCIATES	1,500.000	24,303	XXX	
90290N 10 9	USA COMPRESSION PARTNERS LP		12/18/2014	RAYMOND JAMES & ASSOCIATES	25,801.000	412,481	XXX	
90290N 10 9	USA COMPRESSION PARTNERS LP		12/19/2014	RAYMOND JAMES & ASSOCIATES	5,400.000	86,481	XXX	
90290N 10 9	USA COMPRESSION PARTNERS LP		12/22/2014	RAYMOND JAMES & ASSOCIATES	10,000.000	160,195	XXX	
90290N 10 9	USA COMPRESSION PARTNERS LP		12/23/2014	RAYMOND JAMES & ASSOCIATES	11,900.000	196,032	XXX	
90290N 10 9	USA COMPRESSION PARTNERS LP		12/24/2014	RAYMOND JAMES & ASSOCIATES	4,200.000	69,377	XXX	
90290N 10 9	USA COMPRESSION PARTNERS LP		12/26/2014	RAYMOND JAMES & ASSOCIATES	6,610.000	109,178	XXX	
90290N 10 9	USA COMPRESSION PARTNERS LP		12/29/2014	RAYMOND JAMES & ASSOCIATES	16,000.000	262,894	XXX	
90290N 10 9	USA COMPRESSION PARTNERS LP		12/30/2014	RAYMOND JAMES & ASSOCIATES	24,000.000	389,383	XXX	
92343V 10 4	VERIZON COMMUNICATIONS INC		02/24/2014	Private Placement	34,321.000	1,651,355	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/06/2014	STRATEGAS RESEARCH	35,000.000	1,356,828	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/09/2014	ISI GROUP	21,000.000	811,350	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/12/2014	UBS WARBURG	13,000.000	490,373	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/17/2014	UBS WARBURG	17,250.000	636,729	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/18/2014	UBS WARBURG	13,000.000	484,163	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/20/2014	UBS WARBURG	13,000.000	478,313	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/26/2014	STRATEGAS RESEARCH	13,500.000	475,974	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	06/30/2014	STRATEGAS RESEARCH	13,000.000	458,392	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	07/01/2014	STRATEGAS RESEARCH	8,500.000	300,052	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	07/11/2014	INTERSTATE GROUP	8,600.000	296,515	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	08/05/2014	STRATEGAS RESEARCH	26,000.000	857,103	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	08/18/2014	STRATEGAS RESEARCH	13,000.000	429,199	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	11/13/2014	ISI GROUP	39,000.000	1,159,965	XXX	
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	11/20/2014	DEUTSCHE BANK	8,500.000	256,505	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					135,057,951	XXX	0
9799997.	Total - Common Stocks - Part 3					135,057,951	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					12,094,686	XXX	
9799999.	Total - Common Stocks					147,152,637	XXX	0
9899999.	Total - Preferred and Common Stocks					168,461,976	XXX	22,969
9999999.	Total - Bonds, Preferred and Common Stocks					4,262,802,691	XXX	6,326,647

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
Bonds - U.S. Government																				
312931 A6 5	FGLMC A84529 PT 4.50 02/01/2039	..	12/15/2014.	MBS Paydown		44,381	44,381	44,970	44,886		(531)		(531)		44,381			0	943	02/01/2039.
31371K LU 3	FNCL 254239 PT 6.50 3/01/2032	..	12/25/2014.	MBS Paydown		4,309	4,309	4,987	4,943		(578)		(578)		4,309			0	144	03/01/2032.
31388T QZ 9	FNCL 614372 PT 7.0 1/01/2032	..	12/25/2014.	MBS Paydown		1,241	1,241	1,420	1,409		(35)		(35)		1,241			0	47	01/01/2032.
31416K WP 9	FNCL AA2453 PT 4.50 02/01/2039	..	12/25/2014.	MBS Paydown		19,124	19,124	19,384	19,406		(313)		(313)		19,124			0	524	02/01/2039.
36218V G4 9	GNSF 233419 PT 9.50 09/15/2017	..	05/15/2014.	MBS Paydown		573	573	576	574		(1)		(1)		573			0	22	09/15/2017.
36296J FT 7	GN 692378 PT 4.50 02/15/2039	..	12/15/2014.	MBS Paydown		25,409	25,409	25,723	25,677		(274)		(274)		25,409			0	771	02/15/2039.
36296T DP 5	GNSF 700410 PT 5.00 03/15/2039	..	12/15/2014.	MBS Paydown		64,411	64,411	66,142	65,652		(1,306)		(1,306)		64,411			0	1,177	03/15/2039.
383739 N8 8	GNR 2001-17 PG PAC 6.50 4/20/31	..	12/20/2014.	MBS Paydown		39,741	39,741	41,463	40,894		(1,089)		(1,089)		39,741			0	1,293	04/20/2031.
38373Q MR 9	GNR 2003-39 GE PAC 5.50 8/16/32	..	06/16/2014.	MBS Paydown		242,465	242,465	245,959	243,316		(851)		(851)		242,465			0	3,956	08/16/2032.
38373W 5C 8	GNR 2002-33 PG PAC 6.50 5/20/32	..	12/20/2014.	MBS Paydown		148,081	148,081	156,323	153,693		(5,134)		(5,134)		148,081			0	4,745	05/20/2032.
38373W GY 8	GNR 2002-19 PG PAC 6.45 3/20/32	..	12/20/2014.	MBS Paydown		119,663	119,663	126,036	124,007		(4,065)		(4,065)		119,663			0	3,887	03/20/2032.
478045 AA 5	TVA JOHN SEVIER COMB 4.626 01/15/2042	..	07/15/2014.	Sinking Fund Redemption		54,246	54,246	54,246	54,246				0		54,246			0	1,889	01/15/2042.
649085 AA 5	NEW VALEY GEN II5.572 05/01/20	..	05/01/2014.	Sinking Fund Redemption		199,526	199,526	233,108	226,416		(2,525)		(2,525)		199,526			0	5,559	05/01/2020.
64908P AA 1	NEW VALEY GEN 3 5.131 01/15/21	..	01/15/2014.	Sinking Fund Redemption		325,042	325,042	325,042	325,048		(0)		(0)		325,042			0	8,339	01/15/2021.
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27	..	08/27/2014.	Sinking Fund Redemption		111,802	111,802	111,802	111,799		0		0		111,802			0	3,746	02/27/2027.
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030	..	12/15/2014.	Sinking Fund Redemption		457,143	457,143	457,143	457,139		0		0		457,143			0	10,257	12/15/2030.
83162C FC 2	SBAP 1994-20B 1 6.55 02/01/2014	..	02/01/2014.	MBS Paydown		4,591	4,591	4,591	4,591				0		4,591			0	150	02/01/2014.
83162C FF 5	SBA SER 94-20D 7.70 4-1-2014	..	02/16/1995.	CS FIRST BOSTON CORP				(10,084,800)			1,008		1,008					0		04/01/2014.
83162C FF 5	SBA SER 94-20D 7.70 4-1-2014	..	04/01/2014.	MBS Paydown		6,185	6,185	4,116,841			(1,042)		(1,042)		6,185			0	238	04/01/2014.
83162C FH 1	SBA SER 94-20F 7.60 6/1/14	..	06/01/2014.	MBS Paydown		18,310	18,310	18,310	18,310				0		18,310			0	696	06/01/2014.
83162C FN 8	SBAP 1994-20J 1 8.30 10/01/2014	..	10/01/2014.	MBS Paydown		12,014	12,014	12,014	12,014				0		12,014			0	719	10/01/2014.
83162C FQ 1	SBAP 1994-20K 1 8.65 11/01/14	..	11/01/2014.	MBS Paydown		35,485	35,485	35,485	35,485				0		35,485			0	2,190	11/01/2014.
83162C FR 9	SBAP 1994-20L 1 8.40 12/01/2014	..	12/01/2014.	MBS Paydown		24,336	24,336	25,621	24,336				0		24,336			0	1,485	12/01/2014.
83162C GC 1	SBAP 1995-20G 1 6.90 07/01/2015	..	07/01/2014.	MBS Paydown		127,298	127,298	125,170	127,201		60		60		127,298			0	6,159	07/01/2015.
83162C GJ 6	SBAP 1995-20K 1 6.65 11/01/2015	..	11/01/2014.	MBS Paydown		27,928	27,928	28,093	28,043		(73)		(73)		27,928			0	1,451	11/01/2015.
912828 KF 6	U.S. TREASURY NOTES 1.875 02/28/2014	..	02/28/2014.	Maturity		1,000,000	1,000,000	999,922	999,998		2		2		1,000,000			0	9,375	02/28/2014.
0599999.	Total - Bonds - U.S. Government					3,113,305	3,113,305	(2,804,429)	3,149,086	0	(16,748)	0	(16,748)	0	3,113,305	0	0	0	69,763	XXX
Bonds - U.S. States, Territories and Possessions																				
882721 VP 5	TEXAS ST TRN MOBILITY 4.50 04/01/2033	..	05/20/2014.	Defeasement		11,892,799	11,980,000	11,890,150	11,891,678		1,122		1,122		11,892,799			0	342,928	04/01/2033.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					11,892,799	11,980,000	11,890,150	11,891,678	0	1,122	0	1,122	0	11,892,799	0	0	0	342,928	XXX
Bonds - U.S. Political Subdivisions of States																				
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032	..	03/01/2014.	Sinking Fund Redemption		180,000	180,000	220,516	218,843		(38,843)		(38,843)		180,000			0	5,661	03/01/2032.
68406P GE 5	ORANGE BCH AL TXB 5.00 05/01/2015	..	05/01/2014.	Sinking Fund Redemption		345,000	345,000	346,953	345,521		(521)		(521)		345,000			0	8,625	05/01/2015.
717883 LV 2	PHILADELPHIA SD A 5.995 09/01/2030	..	09/01/2014.	Partial Make Whole Call		85,000	85,000	95,464	94,964		(9,964)		(9,964)		85,000			0	5,096	09/01/2030.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					610,000	610,000	662,933	659,328	0	(49,328)	0	(49,328)	0	610,000	0	0	0	19,382	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
01170R DA 7	ALASKA HSG A 2.80 12/01/2026	..	12/01/2014.	Partial Call		1,230,000	1,230,000	1,230,000	1,230,005		(1)		(1)		1,230,000			0	25,970	12/01/2026.
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043	..	12/01/2014.	MBS Paydown		1,491,169	1,491,169	1,491,169	1,491,170		(0)		(0)		1,491,169			0	24,797	07/01/2043.
09089T AY 7	BIRMINGHAM AL B 6.00 04/01/2022	..	04/01/2014.	Sinking Fund Redemption		90,000	90,000	90,000	90,008		(0)		(0)		90,000			0	2,700	04/01/2022.
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042	..	12/01/2014.	MBS Paydown		1,585,300	1,585,300	2,086,452	1,084,149				0		1,585,300			0	28,339	02/01/2042.
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042	..	12/01/2014.	MBS Paydown		1,043,051	1,043,051	1,759,354	321,614		2,156		2,156		1,043,051			0	20,115	02/01/2042.
167725 AE 0	CHICAGO IL TRANSIT 6.30 12/01/2021	..	12/01/2014.	Sinking Fund Redemption		240,000	240,000	250,800	248,639		(8,639)		(8,639)		240,000			0	15,120	12/01/2021.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
18610R AD 6	CLEVE-CUYAHOGA 6.625 2/15/2021	..	02/15/2014.	Sinking Fund Redemption		1,400,000	1,400,000	1,400,000	1,399,875		125		125		1,400,000			0	46,375	02/15/2021.
25477P NF 8	DC HSG FIN AGY A REF 3.875 06/15/2045	..	12/15/2014.	MBS Paydown		76,768	76,768	76,768			(0)		(0)		76,768			0	995	06/15/2045.
312903 MA 2	FHR 119 H 7 PAC 7.5 1/15/2021	..	12/15/2014.	MBS Paydown		2,253	2,253	2,255	2,253				0		2,253			0	97	01/15/2021.
312909 3W 2	FHR 1250-J PAC1 7.00 5/15/2022	..	12/15/2014.	MBS Paydown		6,258	6,258	6,419	6,317		(50)		(50)		6,258			0	235	05/15/2022.
312915 QG 9	FHR 1491 I PAC 7.50 4/15/2023	..	12/15/2014.	MBS Paydown		32,311	32,311	34,257	33,190		(513)		(513)		32,311			0	1,201	04/15/2023.
313398 P7 8	FHR 2334 TD PAC 6.5 7/15/2031	..	12/15/2014.	MBS Paydown		9,826	9,826	10,279	10,135		(92)		(92)		9,826			0	324	07/15/2031.
313399 PS 0	FHR 2347 VP PAC 6.5 3/15/2020	..	12/15/2014.	MBS Paydown		91,694	91,694	96,851	93,649		(1,453)		(1,453)		91,694			0	2,906	03/15/2020.
31339D 2V 9	FHR 2418 MB SEQ 6.0 2/15/2022	..	12/15/2014.	MBS Paydown		106,933	106,933	113,855	109,757		(1,982)		(1,982)		106,933			0	3,449	02/15/2022.
31339D QZ 4	FHR 2416 PG PAC 6.0 2/15/2022	..	12/15/2014.	MBS Paydown		427,167	427,167	458,372	439,106		(12,737)		(12,737)		427,167			0	13,813	02/15/2022.
3133T1 FS 6	FHR 1599-C TAC 6.10 10/15/2023	..	05/15/2014.	MBS Paydown		41,352	41,352	33,315	40,983		369		369		41,352			0	545	10/15/2023.
3133T3 BU 1	FHR 1644 K PAC 6.75 12/15/2023	..	12/15/2014.	MBS Paydown		116,508	116,508	127,414	120,944		(3,710)		(3,710)		116,508			0	4,039	12/15/2023.
3133TB 4G 2	FHR 1991 PG PAC 6.0 9/15/2027	..	12/15/2014.	MBS Paydown		67,674	67,674	70,173	69,016		(1,134)		(1,134)		67,674			0	2,136	09/15/2027.
3133TC HE 1	FHR 2018 PG PAC 6.35 1/15/2028	..	12/15/2014.	MBS Paydown		28,749	28,749	30,335	29,683		(806)		(806)		28,749			0	1,072	01/15/2028.
3133TD 3A 2	FHR 2037 HB SEQ 9.0 3/15/2028	..	12/15/2014.	MBS Paydown		43,338	43,338	47,399	45,918		(2,101)		(2,101)		43,338			0	2,134	03/15/2028.
3133TH S8 1	FHR 2118 PE PAC 6.50 1/15/2029	..	12/15/2014.	MBS Paydown		80,969	80,969	85,010	83,435		(1,922)		(1,922)		80,969			0	2,372	01/15/2029.
3133TS F2 4	FHR 2303 CK SCH 6.0 4/15/2031	..	12/15/2014.	MBS Paydown		50,864	50,864	52,526	51,897		(944)		(944)		50,864			0	1,908	04/15/2031.
3133TU S7 4	FHR 2357 QH PAC 6.50 9/15/2031	..	12/15/2014.	MBS Paydown		42,314	42,314	44,375	43,721		(1,181)		(1,181)		42,314			0	1,536	09/15/2031.
31340Y DB 2	FHR 88-12 A PAC 9.25 11/15/2019	..	12/15/2014.	MBS Paydown		135	135	151	143		(4)		(4)		135			0	9	11/15/2019.
31340Y KF 5	FHR 31-E PAC 7.55 5/15/2020	..	12/15/2014.	MBS Paydown		3,173	3,173	2,832	3,080		43		43		3,173			0	151	05/15/2020.
31358F M5 5	FNR 1991-12 H PAC 7.0 2/25/2021	..	12/25/2014.	MBS Paydown		3,378	3,378	3,551	3,432		(23)		(23)		3,378			0	139	02/25/2021.
31358G 5J 2	FNR 91-65Z ZX 6.50 6/25/2021	..	12/25/2014.	MBS Paydown		21,095	21,095	22,995	22,539		(823)		(823)		21,095			0	870	06/25/2021.
31358K DY 1	FNR 1991-G36 ZBX 7.00 11/25/2021	..	12/25/2014.	MBS Paydown		8,258	8,258	9,588	9,310		(427)		(427)		8,258			0	327	11/25/2021.
31358N H3 9	FNR G92-29 J SCH 8.00 7/25/2022	..	12/25/2014.	MBS Paydown		32,429	32,429	32,809	32,441		(54)		(54)		32,429			0	1,210	07/25/2022.
31358N M5 8	FNR 92-119Z ZX 8.00 07-25-22	..	12/25/2014.	MBS Paydown		22,879	22,879	23,076	23,014		56		56		22,879			0	852	07/25/2022.
31358P EE 3	FNR 1992-117 M PAC 7.0 7/25/2022	..	12/25/2014.	MBS Paydown		35,618	35,618	38,221	36,720		(813)		(813)		35,618			0	1,415	07/25/2022.
31358Q ZE 8	FNR G92-59 D TAC 6.0 10/25/2022	..	12/25/2014.	MBS Paydown		6,781	6,781	7,248	6,950		(91)		(91)		6,781			0	208	10/25/2022.
31358R Y7 2	FNR G92-66 KB PAC 7.0 12/25/2022	..	12/25/2014.	MBS Paydown		46,904	46,904	50,897	48,444		(782)		(782)		46,904			0	1,846	12/25/2022.
31359D H5 5	FNR 1993-155 PJ PAC 7.0 9/25/2023	..	12/25/2014.	MBS Paydown		135,274	135,274	149,763	141,316		(4,323)		(4,323)		135,274			0	4,979	09/25/2023.
31359H NW 0	FNR 1994-63 PK PAC 7.0 4/25/2024	..	12/25/2014.	MBS Paydown		33,579	33,579	37,104	35,111		(1,069)		(1,069)		33,579			0	1,248	04/25/2024.
31359L ZF 5	FNR 1995-19 ED SEQ 6.50 1/25/2022	..	12/25/2014.	MBS Paydown		17,682	17,682	18,896	18,188		(376)		(376)		17,682			0	635	01/25/2022.
31359N 2W 0	FNR 1997-19 PG PAC 7.0 4/18/2027	..	12/18/2014.	MBS Paydown		86,390	86,390	93,090	88,027		(1,582)		(1,582)		86,390			0	3,483	04/18/2027.
31359V GF 4	FNR 1999-1 PJ PAC 6.50 2/25/2029	..	12/25/2014.	MBS Paydown		341,711	341,711	363,399	354,531		(12,366)		(12,366)		341,711			0	13,288	02/25/2029.
313602 GQ 1	FNR 1988-25 B SCH 9.25 10/25/2018	..	12/25/2014.	MBS Paydown		6,890	6,890	6,824	6,845		9		9		6,890			0	340	10/25/2018.
313603 BQ 4	FNR 1989-79 D PAC 9.0 11/25/2019	..	12/25/2014.	MBS Paydown		8,390	8,390	9,304	8,675		(151)		(151)		8,390			0	355	11/25/2019.
313921 JK 5	FNR 2001-57 PD PAC 6.50 10/25/2031	..	12/25/2014.	MBS Paydown		64,700	64,700	68,226	67,067		(2,310)		(2,310)		64,700			0	2,090	10/25/2031.
31392B SC 1	FNR 2002-6 L SEQ 6.0 2/25/2032	..	12/25/2014.	MBS Paydown		182,007	182,007	189,265	186,608		(4,835)		(4,835)		182,007			0	7,457	02/25/2032.
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32	..	12/25/2014.	MBS Paydown		6,282	6,282	6,033	5,933		112		112		6,282			0	298	06/25/2032.
31392E PC 8	FNR 2002-58 PG PAC 6.0 9/25/2032	..	12/25/2014.	MBS Paydown		328,119	328,119	345,824	339,167		(10,799)		(10,799)		328,119			0	10,293	09/25/2032.
31392K 5C 6	FHR 2455 GK PAC 6.50 5/15/2032	..	12/15/2014.	MBS Paydown		246,844	246,844	262,499	257,008		(8,747)		(8,747)		246,844			0	8,693	05/15/2032.
31392M 5R 9	FHR 2448 TX PAC 6.0 5/15/2032	..	12/15/2014.	MBS Paydown		278,502	278,502	292,544	287,464		(8,383)		(8,383)		278,502			0	8,457	05/15/2032.
31393X VH 7	FNW 2004-W3 A6 PAC 5.50 5/25/2034	..	12/25/2014.	MBS Paydown		711,910	711,910	682,099	696,057		13,193		13,193		711,910			0	39,189	05/25/2034.
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034	..	12/15/2014.	MBS Paydown		226,973	226,973	221,441	224,453		1,727		1,727		226,973			0	6,497	10/15/2034.
31396F 2Y 8	FHR 3070 QG PAC 5.0 3/15/2034	..	11/15/2014.	MBS Paydown		204,089	204,089	212,562	210,188		(6,099)		(6,099)		204,089			0	4,834	03/15/2034.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041	..	12/01/2014.	MBS Paydown		1,282,371	1,282,371	1,883,088	681,654		8		8		1,282,371			0	19,718	07/01/2041.
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041	..	12/01/2014.	MBS Paydown		1,052,728	1,052,728	1,713,079	392,376				0		1,052,728			0	13,879	07/01/2041.
407271 GN 9	HAMILTON ECON KING 5.97 06/01/2016	..	06/01/2014.	Sinking Fund Redemption		260,000	260,000	260,000	259,997		3		3		260,000			0	7,761	06/01/2016.
45129Y TG 1	ID HSG & FIN ASSN SING 6.00 07/01/2035	..	07/01/2014.	Sinking Fund Redemption		70,000	70,000	71,838	70,800		(757)		(757)		70,000			0	2,250	07/01/2035.
45201L VE 2	IL HSG DEV AUTH B 3.205 07/01/2022	..	05/19/2014.	Sinking Fund Redemption		75,000	75,000	75,000	75,002		(0)		(0)		75,000			0	3,442	07/01/2022.
45201L VF 9	IL HSG DEV AUTH B 4.44 07/01/2033	..	05/19/2014.	Partial Call		1,375,000	1,375,000	1,375,000	1,375,063		(2)		(2)		1,375,000			0	81,315	07/01/2033.
45201L VM 4	IL HSG DEV AUTH B 3.355 07/01/2023	..	05/19/2014.	Sinking Fund Redemption		370,000	370,000	370,000	370,010		(0)		(0)		370,000			0	17,000	07/01/2023.
45201L VN 2	IL HSG DEV AUTH B 3.605 07/01/2024	..	05/19/2014.	Partial Call		475,000	475,000	475,000	475,014		(0)		(0)		475,000			0	22,964	07/01/2024.
45201L VP 7	IL HSG DEV AUTH B 4.105 07/01/2027	..	05/19/2014.	Partial Call		1,380,000	1,380,000	1,380,000	1,380,054		(2)		(2)		1,380,000			0	75,888	07/01/2027.
454622 QD 6	IN BD BK-TXB--5-A 5.04 01/15/2014	..	01/15/2014.	Maturity		1,000,000	1,000,000	1,057,820	1,001,645		(1,645)		(1,645)		1,000,000			0	25,200	01/15/2014.
454622 QE 4	IN BD BK-TXB--5-A 5.04 07/15/2014	..	01/15/2014.	Call		1,000,000	1,000,000	1,048,830	1,001,393		(1,393)		(1,393)		1,000,000			0	25,200	07/15/2014.
454622 QF 1	INDIANA BD BK TXBL A 5.21 7/15/2015	..	01/15/2014.	Call		1,880,000	1,880,000	1,880,000	1,880,001		(1)		(1)		1,880,000			0	48,974	07/15/2015.
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042	..	12/01/2014.	Partial Call		995,000	995,000	989,288	989,351		5,652		5,652		995,000			0	17,158	02/01/2042.
472904 P3 9	JEFFERSON SD A KY 4.65 06/01/2026	..	09/03/2014.	Partial Call		175,000	175,000	175,000	174,999		1		1		175,000			0	10,075	06/01/2026.
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033	..	12/05/2014.	Partial Call		760,000	760,000	794,580	789,559		(29,559)		(29,559)		760,000			0	38,736	07/01/2033.
49130T PS 9	KY HSG CORP A 3.00 11/01/2041	..	12/01/2014.	Partial Call		960,000	960,000	960,000	960,000				0		960,000			0	15,600	11/01/2041.
49130T PT 7	KY HSG CORP B 3.00 11/01/2041	..	12/01/2014.	Partial Call		1,155,000	1,155,000	1,155,000	1,155,000				0		1,155,000			0	20,275	11/01/2041.
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22	..	07/01/2014.	Sinking Fund Redemption		630,000	630,000	688,649	668,337		(38,337)		(38,337)		630,000			0	40,824	07/01/2022.
57586N RP 8	MASS HSG FIN AGY A 3.495 12/01/2023	..	06/01/2014.	Partial Call		50,000	50,000	50,000	49,998		2		2		50,000			0	874	12/01/2023.
57586N RQ 6	MASS HSG FIN AGY A 4.145 12/01/2027	..	06/01/2014.	Partial Call		185,000	185,000	185,000	184,991		9		9		185,000			0	3,834	12/01/2027.
57586N RR 4	MASS HSG FIN AGY A 4.786 12/01/2032	..	06/01/2014.	Partial Call		40,000	40,000	40,000	39,997		3		3		40,000			0	957	12/01/2032.
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046	..	12/15/2014.	MBS Paydown		175,255	175,255	175,255			(0)		(0)		175,255			0	2,950	01/15/2046.
584633 BR 1	MED UNIV CS TAX SC 5.01 02/15/2015	..	08/15/2014.	Call		1,000,000	1,000,000	1,002,140	1,000,183		(183)		(183)		1,000,000			0	50,100	02/15/2015.
60415N E4 0	MN ST HFA 6.13 07/01/2038	..	07/01/2014.	Partial Call		495,000	495,000	521,606	505,793		(10,793)		(10,793)		495,000			0	22,221	07/01/2038.
60636Y HL 8	MISSOURI ST HSG DEV 3.723 07/01/2028	..	07/28/2014.	Partial Call		1,135,000	1,135,000	1,135,000	1,134,962		42		42		1,135,000			0	46,709	07/01/2028.
60636Y HM 6	MISSOURI ST HSG DEV 4.156 07/01/2033	..	07/28/2014.	Partial Call		845,000	845,000	845,000	844,964		39		39		845,000			0	38,606	07/01/2033.
60636Y MJ 7	MO ST HSG DEV REF SER 1 4.20 01/01/2040	..	12/01/2014.	MBS Paydown		68,793	68,793	68,793					0		68,793			0	991	01/01/2040.
647200 2G 8	NM MTGE FIN B TXBL 2.75 08/01/2035	..	12/01/2014.	MBS Paydown		449,344	449,344	449,344			0		0		449,344			0	2,773	08/01/2035.
64966N AA 5	NYC NY HSG DEV REV 5.60 12/01/2021	..	12/01/2014.	Sinking Fund Redemption		300,000	300,000	313,371	306,308		(880)		(880)		300,000			0	12,600	12/01/2021.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)	..	12/11/2014.	Sinking Fund Redemption		1,750,201	1,750,201	1,727,288	1,719,012		5,553		5,553		1,750,201			0	83,430	09/11/2018.
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11/01/2027	..	05/01/2014.	Make Whole Call		910,000	910,000	930,475	928,449		(18,449)		(18,449)		910,000			0	29,211	11/01/2027.
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036	..	12/15/2014.	MBS Paydown		83,885	83,885	83,885			(0)		(0)		83,885			0	777	06/15/2036.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030	..	07/01/2014.	Sinking Fund Redemption		305,000	305,000	305,000	304,998		2		2		305,000			0	8,830	01/01/2030.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030	..	11/01/2014.	Partial Call		800,000	800,000	800,000	799,994		6		6		800,000			0	39,143	01/01/2030.
658207 NZ 4	NC HSG FIN AGY SRS 33 4.013 01/01/2026	..	11/01/2014.	Partial Call		220,000	220,000	220,000	220,002		(0)		(0)		220,000			0	10,743	01/01/2026.
665444 HN 8	NORTHERN MUNI PWR 5.82 01/01/2017	..	01/01/2014.	Sinking Fund Redemption		1,300,000	1,300,000	1,388,400	1,340,242		(40,242)		(40,242)		1,300,000			0	37,830	01/01/2017.
67178K AA 8	OAK RIDGE IND DEV 5.78 12/15/32	..	12/15/2014.	Sinking Fund Redemption		52,306	52,306	49,074	49,358		2,902		2,902		52,306			0	2,278	12/15/2032.
676907 QB 7	OH HFA TXB 5.32 09/01/2038	..	03/01/2014.	Call		210,000	210,000	212,625	210,005		(5)		(5)		210,000			0	5,586	09/01/2038.
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033	..	04/01/2014.	Partial Call		1,560,000	1,560,000	1,560,000	1,560,066		(2)		(2)		1,560,000			0	52,812	07/01/2033.
70869P FN 2	PA ECON DEV 5.201 06/15/20	..	09/08/2014.	Partial Make Whole Call		257,693	225,000	225,000	225,000				0		225,000		32,693	32,693	13,725	06/15/2020.
718846 AH 1	PHOENIX AZ CIVIC IMPT 5.62 07/01/2014	..	07/01/2014.	Maturity		8,285,000	8,285,000	8,285,000	8,285,038		(38)		(38)		8,285,000			0	465,617	07/01/2014.
718937 AB 1	PHOENIX INDL 6.70 12/01/2016	..	12/01/2014.	Sinking Fund Redemption		695,000	695,000	767,044	712,607		(8,015)		(8,015)		695,000			0	46,565	12/01/2016.
76221T AL 3	RI HSG SER 64-T 5.00 10/01/2028	..	10/01/2014.	Partial Call		3,540,000	3,540,000	3,540,000	3,539,969		31		31		3,540,000			0	138,650	10/01/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
83190A AB 9	SBA POOL 523402 6.54 PT 01/20/2035		12/15/2014.	MBS Paydown		3,667,657	3,667,657	4,078,549	3,283,259		(375,487)		(375,487)		3,667,657			0	308,271	01/20/2035.
84055U AH 4	S TX DETENTION TXB 4.92 02/01/2014		02/01/2014.	Maturity		3,000,000	3,000,000	3,000,000	2,999,998		2		2		3,000,000			0	73,800	02/01/2014.
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		12/01/2014.	Partial Call		1,500,000	1,500,000	1,498,568	1,498,471		1,529		1,529		1,500,000			0	48,639	07/01/2041.
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036		07/15/2014.	Partial Call		315,000	315,000	315,000	314,982		18		18		315,000			0	20,861	07/20/2036.
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036		07/20/2014.	Sinking Fund Redemption		550,000	550,000	550,000	549,969		31		31		550,000			0	24,393	07/20/2036.
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043		12/25/2014.	MBS Paydown		560,392	560,392	560,392			(34,806)		(34,806)		560,392			0	14,302	12/25/2043.
92812U XA 1	VA ST HSG DEV A 6.00 3/25/2038		12/25/2014.	MBS Paydown		696,676	696,676	750,668			(16,385)		(16,385)		696,676			0	16,992	03/25/2038.
92812U XB 9	VIRGINIA ST HSG B 6.00 3/25/2038		12/25/2014.	MBS Paydown		447,989	447,989	482,708			(13,086)		(13,086)		447,989			0	9,831	03/25/2038.
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		12/25/2014.	MBS Paydown		1,431,420	1,431,420	2,243,620	617,980		463		463		1,431,420			0	26,223	08/25/2042.
934312 AB 5	WARM SPRINGS OR 8.25 11/01/2019 (POR)		11/01/2014.	Sinking Fund Redemption		350,000	350,000	377,020	368,956		(18,956)		(18,956)		350,000			0	28,875	11/01/2019.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						63,491,200	63,458,507	67,835,614	57,453,984	0	(676,256)	0	(676,256)	0	63,458,507	0	32,693	32,693	2,497,606	XXX
Bonds - Industrial and Miscellaneous																				
000292 AA 0	AAA 2007-2 A1 SEQ FLT 01/27/46		12/27/2014.	MBS Paydown		2,181,672	2,181,672	1,565,350	1,013,921		304,888		304,888		2,181,672			0	(1,687)	01/27/2046.
00077B 4W 0	AMAC 2002-9 A30 NAS 5.75 12/25/2032		12/25/2014.	MBS Paydown		13,228	13,228	13,340	12,831		(154)		(154)		13,228			0	352	12/25/2032.
000780 NL 6	AMAC 2003-12 2A SEQ 5.50 12/25/33		12/25/2014.	MBS Paydown		24,739	24,739	25,075	24,309		(394)		(394)		24,739			0	603	12/25/2033.
00084Q AE 1	ACASC 2013-1A B2 CLO 3.36 04/20/25		04/20/2014.	MBS Paydown									0					0		04/20/2025.
00087V AC 1	ACAP 2005-3A C1 ABS FLT 12/25/35		12/25/2014.	MBS Paydown		356,476	356,476	327,958			4,403		4,403		356,476			0	4,971	12/25/2035.
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028		07/15/2014.	Sinking Fund Redemption		165,306	165,306	173,383	171,469		(351)		(351)		165,306			0	9,489	01/15/2028.
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	06/25/2014.	MBS Paydown		7,023,947	7,023,947	6,646,410	7,559,853		0		0		7,023,947			0	11,279	03/25/2017.
00173P AD 7	AMMC 2005-4A D CLO FLT 03/25/2017	R	12/25/2014.	MBS Paydown		3,375,000	3,375,000	3,052,594	3,166,754		208,246		208,246		3,375,000			0	94,406	03/25/2017.
00173X AN 8	AMMC 2005-5A D CLO FLT 08/08/2017	R	03/20/2014.	MBS Paydown		5,000,000	5,000,000	4,518,750	4,691,542		308,458		308,458		5,000,000			0	28,064	08/08/2017.
00174E AC 3	AMMC 2006-6A A1B CLO FLT 05/03/2018	R	05/25/2014.	MBS Paydown		6,841,340	6,841,340	6,325,290	6,552,370		288,969		288,969		6,841,340			0	12,024	05/03/2018.
00174E AE 9	AMMC 2006-6A C CLO FLT 05/03/2018	R	05/25/2014.	MBS Paydown		5,750,000	5,750,000	4,682,656	4,916,036		833,964		833,964		5,750,000			0	27,365	05/03/2018.
00174E AF 6	AMMC 2006-6A D CLO FLT 05/03/2018	R	05/25/2014.	MBS Paydown		8,000,000	8,000,000	6,250,000	6,636,563		1,363,437		1,363,437		8,000,000			0	74,673	05/03/2018.
00174E AG 4	AMMC 2006-6A A2 CLO FLT 05-03-2018	R	05/25/2014.	MBS Paydown		235,908	235,908	228,241	228,471		7,437		7,437		235,908			0	349	05/03/2018.
00175E AA 6	AMMC 2006-7A A CLO FLT 12/19/2019	R	10/19/2014.	MBS Paydown		215,646	215,646	214,096	214,499		1,147		1,147		215,646			0	594	12/19/2019.
00175E AC 2	AMMC 2006-7A C CLO FLT12/19/2019	R	10/19/2014.	MBS Paydown		5,000,000	5,000,000	4,475,000	4,599,644		400,356		400,356		5,000,000			0	44,744	12/19/2019.
00191L AE 2	ARES 2013-3A B2 CLO MEZ 4.07 10/17/2024		07/17/2014.	MBS Paydown									0					0		10/17/2024.
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		12/15/2014.	MBS Paydown		436,750	436,750	436,750	436,617		10		10		436,750			0	4,552	12/15/2042.
002447 AA 8	AWAS AVIATION 7.00 10/15/2016	R	10/15/2014.	Sinking Fund Redemption		528,000	528,000	528,000	527,997		1		1		528,000			0	27,720	10/17/2016.
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		12/01/2014.	Sinking Fund Redemption		585,852	585,852	585,852	585,852				0		585,852			0	11,411	11/01/2017.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		12/25/2014.	MBS Paydown		1,286,892	1,286,892	1,127,639	1,218,289		40,366		40,366		1,286,892			0	2,157	08/25/2036.
004421 HR 7	ACE 2004-HE3 M2 MEZ FLT 11/25/2034		12/25/2014.	MBS Paydown		1,735,883	1,735,883	854,558			65,288		65,288		1,735,883			0	10,144	11/25/2034.
00505H AA 0	ACST 2006-1A G1 ABS FLT 06/20/2031		02/15/2014.	MBS Paydown		2,009,234	2,009,234	1,803,288	1,925,826		83,409		83,409		2,009,234			0	1,483	06/20/2031.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		12/20/2014.	MBS Paydown		17,715,517	17,715,517	18,030,608	17,938,303		(54,397)		(54,397)		17,883,906		(168,389)	(168,389)	946,795	12/20/2040.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		12/23/2014.	Suspense Ledger Adjustment		1,385,516							0				1,385,516	1,385,516		12/20/2040.
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		12/25/2014.	MBS Paydown		776,179	776,179	726,212	725,440		27,034		27,034		776,179			0	15,094	06/25/2035.
007036 SE 7	ARMT 2005-9 5A1 SEQ SSNR FLT 11/25/2035		12/25/2014.	MBS Paydown		386,379	386,379	268,533	265,072		12,005		12,005		386,379			0	859	11/25/2035.
008117 AM 5	AETNA INC 6 09/15/18		12/03/2014.	Make Whole Call		5,881,450	5,000,000	4,985,800	4,992,214		7,786		7,786		5,000,000		881,450	881,450	395,417	09/15/2018.
00846U AE 1	AGILENT TECH INC 5 09/14/15		07/14/2014.	Make Whole Call		8,447,798	8,000,000	7,974,960	7,992,045		7,955		7,955		8,000,000		447,798	447,798	366,667	09/14/2015.
009089 AA 1	AIR CANADA 2013-1A 4.125 05/15/2025	I.	11/15/2014.	Sinking Fund Redemption		143,083	143,083	143,083	143,084		(0)		(0)		143,083			0	4,427	05/15/2025.
00922K AA 8	AIR 2 US 8.027 10/01/2019	R	10/01/2014.	Sinking Fund Redemption		167,136	167,136	163,794	164,694		508		508		167,136			0	10,135	10/01/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
009349 AF 8	AERLS 2007-1A G3 ABS FLT 05/10/2032	R	12/07/2014.	MBS Paydown		2,054,922	2,054,922	1,930,985	1,993,997		27,809		27,809		2,054,922			0	5,006	05/10/2032.
009363 AG 7	AIRGAS INC 4.50 09/15/14		09/15/2014.	Maturity		3,000,000	3,000,000	2,996,400	2,999,447		553		553		3,000,000			0	135,000	09/15/2014.
009503 AA 1	AIRSP 2007-1A G1 ABS SNR FLT 06/15/2032	R	12/15/2014.	MBS Paydown		324,049	324,049	263,695	264,052		80,302		80,302		324,049			0	751	06/15/2032.
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	R	12/15/2014.	MBS Paydown		1,059,739	1,059,739	893,647	268,331		21,606		21,606		1,059,739			0	1,941	06/15/2032.
018802 AA 6	ALLIANT ENERGY CORP 4.00 10/15/2014		10/15/2014.	Maturity		10,000,000	10,000,000	9,965,100	9,994,089		5,911		5,911		10,000,000			0	400,000	10/15/2014.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		12/25/2014.	MBS Paydown		232,823	232,823	156,864	148,046		5,334		5,334		232,823			0	7,637	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		12/25/2014.	Pass-Through Loss			53,091	35,770					0		53,091		(53,091)	(53,091)	1,753	06/25/2036.
02146T AL 1	CWALT 2006-24CB A11 SEQ 5.75 06/25/2036		12/31/2014.	Book Value Adjustment									0		(53,091)		53,091	53,091		06/25/2036.
023654 AW 6	AMER WEST AIR 1999-1 7.93 01/02/2019		07/02/2014.	Sinking Fund Redemption		616,177	616,177	649,296	635,527		(2,239)		(2,239)		616,177			0	40,496	01/02/2019.
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023		07/15/2014.	Sinking Fund Redemption		336,191	336,191	336,191	336,145		(2)		(2)		336,191			0	11,553	01/15/2023.
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020		04/03/2014.	SEAPORT GROUP		1,230,625	1,375,000	1,333,750	1,336,706		858		858		1,337,563		(106,938)	(106,938)	130,587	04/15/2020.
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020		06/26/2014.	SEAPORT GROUP		646,787	673,736	653,524	654,972		866		866		655,838		(9,052)	(9,052)	66,552	04/15/2020.
02554C AA 7	AMER EAGLE NW HSG-A 4.97 12/15/18		12/15/2014.	Sinking Fund Redemption		415,000	415,000	409,628	412,180		2,468		2,468		415,000			0	15,531	12/15/2018.
02554C AE 9	AMER EAGLE NW HSG-B-WA 5.27 12/15/18		12/15/2014.	Sinking Fund Redemption		30,000	30,000	29,349	29,655		321		321		30,000			0	1,449	12/15/2018.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		12/25/2014.	MBS Paydown		136,528	136,528	102,396	94,214		9,663		9,663		136,528			0	245	10/25/2046.
02660T CS 0	AHM 2004-4 4A SEQ FLT 02-25-2045		12/25/2014.	MBS Paydown		880,041	880,041	752,985	755,642		42,491		42,491		880,041			0	10,404	02/25/2045.
02660T DH 3	AHM 2005-1 6A SEQ FLT 06/25/2045		12/25/2014.	MBS Paydown		424,018	424,018	369,426	375,760		7,104		7,104		424,018			0	5,575	06/25/2045.
02660T EQ 2	AHM 2005-2 4A1 SEQ FLT 09/25/2045		12/25/2014.	MBS Paydown		491,489	491,489	410,393	410,462		49,829		49,829		491,489			0	5,298	09/25/2045.
02660V AE 8	AHMA 2005-1 3A11 SEQ SSNR FLT 11/25/2035		12/25/2014.	MBS Paydown		80,719	80,719	65,836	65,879		8,626		8,626		80,719			0	211	11/25/2035.
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		12/17/2014.	MBS Paydown		50,410	50,410	50,754			147		147		50,410			0	287	10/17/2036.
02665V AA 1	AH4R 2014-SFR1 A ABS SSNR FLT 06/17/2031		12/17/2014.	MBS Paydown		66,945	66,945	66,945			(5)		(5)		66,945			0	311	06/17/2031.
03072S JC 0	AMSI 2003-8 AF4 SEQ 5.32 10/25/33		12/25/2014.	MBS Paydown		101,225	101,225	101,216	101,065		(21)		(21)		101,225			0	5,431	10/25/2033.
03072S RC 1	AMSI 2004-FR1W A6 SEQ STP 05/25/2034		12/25/2014.	MBS Paydown		254,512	254,512	246,876	232,396		5,818		5,818		254,512			0	6,289	05/25/2034.
031162 AJ 9	AMGEN INC 4.85 11/18/2014		11/18/2014.	Maturity		2,533,000	2,533,000	2,716,161	2,565,716		(32,716)		(32,716)		2,533,000			0	122,851	11/18/2014.
032095 AA 9	AMPHENOL CORP 4 11/15/14		11/15/2014.	Maturity		10,000,000	10,000,000	9,981,300	9,996,464		3,536		3,536		10,000,000			0	475,000	11/15/2014.
03215P BN 8	AMRES 1997-1 A7 SEQ 7.61 03/25/27		12/25/2014.	MBS Paydown		78,747	78,747	78,662	78,747				0		78,747			0	3,458	03/25/2027.
03215P DM 8	AMRES 1998-1 A5 SEQ STP 10/25/27		12/25/2014.	MBS Paydown		351,765	351,765	351,984	351,765				0		351,765			0	18,346	10/25/2027.
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		12/20/2014.	MBS Paydown		61,456	61,456	61,456			(0)		(0)		61,456			0		12/20/2024.
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019		10/20/2014.	MBS Paydown		3,891,178	3,891,178	7,614,204	59,246		13,783		13,783		3,891,178			0	11,506	01/20/2019.
038763 AA 6	ARCLO 2012-1A A CLO FLT 10/15/2022		12/15/2014.	MBS Paydown		9,000,000	9,000,000	9,000,000	8,995,998		4,002		4,002		9,000,000			0	284,345	10/15/2022.
038763 AC 2	ARCLO 2012-1A B CLO FLT 10/15/2022		12/15/2014.	MBS Paydown		1,500,000	1,500,000	1,500,000	1,498,750		1,250		1,250		1,500,000			0	89,559	10/15/2022.
03938L AL 8	ARCELORMITTAL 9.00 02/15/2015	R	10/30/2014.	Make Whole Call		2,052,120	2,000,000	1,978,620	1,994,844		5,156		5,156		2,000,000		52,120	52,120	229,583	02/15/2015.
04249@ AD 3	ARMY & AIR FORCE 4.95 10/15/2024		12/15/2014.	Paydown		113,320	113,320	113,320	113,320				0		113,320			0	3,061	10/15/2024.
04544P AD 1	ABSHE 2006-HE5 A4 SEQ FLT 07/25/2036		12/25/2014.	MBS Paydown		1,609,931	1,609,931	1,046,151	1,036,954		109,801		109,801		1,609,931			0	3,013	07/25/2036.
04621X AC 2	ASSURANT INC 5.625 02/15/14		02/15/2014.	Maturity		3,000,000	3,000,000	3,041,820	3,003,711		(3,711)		(3,711)		3,000,000			0	84,375	02/15/2014.
048677 AA 6	ATLANTIC MARINE 5.535 06/01/2022		12/01/2014.	Sinking Fund Redemption		113,250	113,250	123,443	122,105		(8,422)		(8,422)		113,250			0	4,753	06/01/2022.
049164 AK 2	ATLAS AIR 98-1 A 7.38 01/02/2018		12/02/2014.	Sinking Fund Redemption		1,069,497	1,069,497	1,078,350	1,102,790		(905)		(905)		1,069,497			0	44,777	01/02/2018.
049164 AU 0	ATLAS AIR 99-1 A-1 7.20 01/02/2019		12/02/2014.	Sinking Fund Redemption		760,638	760,638	759,687	759,574		109		109		760,638			0	34,371	01/02/2019.
049164 BE 5	ATLAS AIR 00-A 8.707 01/02/2019		12/02/2014.	Sinking Fund Redemption		256,683	256,683	268,233	269,945		(1,371)		(1,371)		256,683			0	14,011	01/02/2019.
05115E AB 6	AUGUSTA FNDG IV 6.9 11/15/15		11/15/2014.	Paydown		836,666	836,666	840,420	112,585		1,381		1,381		836,666			0	43,542	11/15/2015.
05178R AA 3	AURORA MILITARY 5.32 12/15/2020		06/15/2014.	Sinking Fund Redemption		100,000	100,000	102,180	101,577		(1,520)		(1,520)		100,000			0	2,660	12/15/2020.
05377R AF 1	AESOP 2010-3A A ABS 4.64 05/20/16		12/20/2014.	MBS Paydown		2,833,333	2,833,333	2,872,770	2,843,791		(8,597)		(8,597)		2,833,333			0	131,467	05/20/2016.
05523U AG 5	BAE SYSTEMS HOLDING 4.95 06/01/2014		06/01/2014.	Maturity		3,000,000	3,000,000	2,993,970	2,999,438		562		562		3,000,000			0	74,250	06/01/2014.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37	..	12/26/2014.	MBS Paydown		1,309,253	1,309,253	1,210,117	1,063,086		19,084		19,084		1,309,253			0	13,493	04/26/2037.
05531U AF 7	BCAP 2009-RR5 3A2 RR SUB 5.50 8/26/36	..	12/26/2014.	MBS Paydown		760,713	760,713	570,535	625,802		78,670		78,670		760,713			0	22,935	08/26/2036.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	..	01/31/2014.	Book Value Adjustment									0					0		06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35	..	12/26/2014.	MBS Paydown		1,048,505	1,048,505	1,024,914	998,203		2,312		2,312		1,048,505			0	41,592	06/26/2035.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36	..	12/26/2014.	MBS Paydown		2,255,503	2,255,503	2,120,173	2,126,354		84,088		84,088		2,255,503			0	45,656	11/26/2036.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37	..	12/27/2014.	MBS Paydown		2,415,323	2,415,323	2,372,707	2,360,980		23,109		23,109		2,415,323			0	77,422	06/27/2037.
05532E AS 4	BCAP 2009-RR10 9A1 SEQ SSNR 6.00 5/26/37	..	12/26/2014.	MBS Paydown		1,569,859	1,569,859	1,524,726	1,558,078		80,118		80,118		1,569,859			0	49,985	06/26/2037.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36	..	12/26/2014.	MBS Paydown		992,252	992,252	977,369	981,299		4,182		4,182		992,252			0	31,503	03/26/2036.
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37	..	12/26/2014.	Pass-Through Loss			112,752	29,879			3,272		3,272		112,752		(112,752)	(112,752)	3,859	06/26/2037.
05532E CE 3	BCAP 2009-RR10 9A2 MEZ SSUP 6.00 5/26/37	..	12/31/2014.	Book Value Adjustment									0		(112,752)		112,752	112,752		06/26/2037.
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37	..	09/30/2014.	Book Value Adjustment									0		194,000		(194,000)	(194,000)		03/26/2037.
05532E CP 8	BCAP 2009-RR10 18A1 SEQ SSNR 6.0 3/26/37	..	12/26/2014.	MBS Paydown		1,008,887	1,008,887	977,990	1,126,222		(53,969)		(53,969)		814,887		194,000	194,000	33,433	03/26/2037.
05532K AP 6	BCAP 2009-RR13 18A1 SEQ SSNR 07/26/37	..	12/26/2014.	MBS Paydown		11,295	11,295	10,970	11,078		217		217		11,295			0	309	07/26/2037.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36	..	12/26/2014.	MBS Paydown		1,383,367	1,383,367	1,372,991	1,377,277		4,654		4,654		1,383,367			0	45,297	12/26/2036.
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036	..	09/26/2014.	Pass-Through Loss			234,293	219,668			(2,029)		(2,029)		234,293		(234,293)	(234,293)	17,730	05/26/2036.
05532M AG 2	BCAP 2009-RR15 4A2 MEZ 6.00 5/26/2036	..	09/30/2014.	Book Value Adjustment									0		(234,293)		234,293	234,293		05/26/2036.
05533C FJ 2	BCAP 2010-RR6 10A8 SEQ SSNR CSTR 1/26/37	..	12/26/2014.	MBS Paydown		1,063,177	1,063,177	1,024,637	1,034,906				0		1,063,177			0	9,851	01/26/2037.
05533C MC 9	BCAP 2010-RR6 20A8 SEQ WAC 11/26/2035	..	12/26/2014.	MBS Paydown		2,971	2,971	2,674	2,823		36		36		2,971			0	65	11/26/2035.
05533F AK 7	BCAP 2011-R11 2A1 SEQ 5.5 12/26/2035	..	12/26/2014.	MBS Paydown		1,707,541	1,707,541	1,694,735	1,694,512		4,018		4,018		1,707,541			0	47,752	12/26/2035.
05533F LR 0	BCAP 2011-R11 32A5 SEQ SSNR FLT 02/26/36	..	12/26/2014.	MBS Paydown		2,069,778	2,069,778	1,986,987	1,998,169		6,865		6,865		2,069,778			0	34,829	02/26/2036.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35	..	12/26/2014.	MBS Paydown		753,990	753,990	714,405	711,032		4,158		4,158		753,990			0	24,311	10/26/2035.
05533H AK 3	BCAP 2010-RR10 1A10 SEQ CSTR 09/27/36 RE	..	12/27/2014.	MBS Paydown		132,558	132,558	128,250	128,589		337		337		132,558			0	1,862	09/27/2036.
05533N DJ 0	BCAP 2010-RR12 5A2 SUB CSTR 11/26/35 RE	..	12/26/2014.	MBS Paydown		511,464	511,464	809,333			6,986		6,986		511,464			0	8,181	11/26/2035.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE	..	12/26/2014.	MBS Paydown		2,331,762	2,331,762	2,051,950	2,070,570		141,824		141,824		2,331,762			0	32,864	01/26/2036.
05535Y AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40	..	12/17/2014.	MBS Paydown		2,941,570	2,941,570	2,816,494	2,881,173		57,335		57,335		2,941,570			0	89,906	07/17/2040.
05535D BG 8	BCF 1997-R2 3-B1 MEZ 7.00 12/25/35	..	11/25/2014.	MBS Paydown		90,703	90,703	87,461	86,168	2,636	1,015		3,651		90,703			0	2,670	12/25/2035.
05536G AJ 5	BCAP 2011-RR7 2A1 SEQ SSNR 3/26/37	..	12/26/2014.	MBS Paydown		4,558,616	4,558,616	4,572,862	4,547,219		272		272		4,558,616			0	125,167	03/26/2037.
05536K BL 0	BCAP 2011-RR9 5A1 SEQ SSNR CSTR 01/47	..	12/26/2014.	MBS Paydown		927,385	927,385	863,627	885,947		10,614		10,614		927,385			0	7,522	01/26/2047.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE	..	12/26/2014.	MBS Paydown		2,260,953	2,260,953	2,102,686	2,145,408		33,267		33,267		2,260,953			0	28,213	05/26/2036.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE	..	12/26/2014.	MBS Paydown		1,665,925	1,665,925	2,181,866			36,801		36,801		1,665,925			0	22,044	11/26/2035.
05541C AZ 1	BCAP 2012-RR7 5A1 SEQ 5.527 03/2047 RE	..	12/26/2014.	MBS Paydown		0	0	0	0				0		0			0		03/26/2047.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE	..	12/20/2014.	MBS Paydown		1,640,337	1,640,337	1,355,328	1,328,315		28,791		28,791		1,640,337			0	2,819	11/20/2036.
05567Y AA 7	BURLINGTON NORTH 4.967 04/01/2023	..	10/01/2014.	Sinking Fund Redemption		204,574	204,574	204,574	204,574				0		204,574			0	5,130	04/01/2023.
05568D AA 2	BNSF RAILWAY CO 2006-3 5.342 04/01/2024	..	04/01/2014.	Sinking Fund Redemption		178,054	178,054	172,107	172,821		240		240		178,054			0	4,756	04/01/2024.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	..	12/25/2014.	MBS Paydown		1,252,863	1,252,863	1,090,772			140,079		140,079		1,252,863			0	35,630	03/25/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	..	12/25/2014.	Pass-Through Loss			1,414,440	1,002,680			879		879		1,414,440		(1,414,440)	(1,414,440)	37,074	03/25/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036	..	12/31/2014.	Book Value Adjustment									0		(1,414,440)		1,414,440	1,414,440		03/25/2036.
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36	..	11/25/2014.	Pass-Through Loss			11,012	10,578					0		11,012		(11,012)	(11,012)	342	03/25/2036.
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36	..	11/30/2014.	Book Value Adjustment									0		(11,012)		11,012	11,012		03/25/2036.
058931 BL 9	BAFC 2006-3 5A8 SEQ 5.50 03/25/36	..	12/25/2014.	MBS Paydown		196,898	196,898	189,145	188,410		549		549		196,898			0	5,075	03/25/2036.
05946X Y7 2	BAFC 2005-8 2A8 NAS SSNR 5.75 01/25/2036	..	12/25/2014.	MBS Paydown		2,191,234	2,191,234	2,156,996	2,157,056		15,851		15,851		2,191,234			0	68,421	01/25/2036.
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45	..	07/10/2014.	MBS Paydown		5,065,107	5,065,107	5,110,573	5,065,107				0		5,065,107			0	469,640	09/10/2045.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035	..	12/25/2014.	MBS Paydown		590,726	590,726	430,491	323,121		21,367		21,367		590,726			0	1,496	05/25/2035.
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035	..	12/25/2014.	Pass-Through Loss			11,714	8,537					0		11,714		(11,714)	(11,714)	77	05/25/2035.
05948K ZB 8	BOAA 2005-4 CB2 SEQ SSNR FLT 05/25/2035	..	12/31/2014.	Book Value Adjustment									0		(11,714)		11,714	11,714		05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	..	12/25/2014.	MBS Paydown		821,155	821,155	579,797	538,923		20,625		20,625		821,155			0	2,444	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	..	12/25/2014.	Pass-Through Loss			295,143	208,393					0		203,551		(203,551)	(203,551)	842	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	..	12/31/2014.	Book Value Adjustment									0		(203,551)		203,551	203,551		05/25/2035.
05948X 5S 6	BOAMS 2004-C 2A1 SEQ CSTR 04/25/34	..	12/25/2014.	MBS Paydown		317,795	317,795	282,441	282,149		4,351		4,351		317,795			0	4,116	04/25/2034.
05948X GY 1	BOAMS 2003-4 1A57 SEQ SSUP 5.50 06/33	..	12/25/2014.	MBS Paydown		60,149	60,149	61,051	60,734		(779)		(779)		60,149			0	2,009	06/25/2033.
05948X HA 2	BOAMS 2003-4 1A59 NAS SSUP 5.50 06/33	..	12/25/2014.	MBS Paydown		57,164	57,164	58,379	56,415		(1,230)		(1,230)		57,164			0	1,909	06/25/2033.
05948X WD 9	BOAMS 2003-8 1A13 NAS 5.50 11/25/33	..	12/25/2014.	MBS Paydown		752,073	752,073	757,126	754,944		(4,742)		(4,742)		752,073			0	21,494	11/25/2033.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	..	12/25/2014.	MBS Paydown		1,488,593	1,488,593	1,444,800	1,375,973		8,309		8,309		1,488,593			0	53,878	09/25/2035.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	..	12/25/2014.	Pass-Through Loss			58,426	56,707					0		8,474		(8,474)	(8,474)	3,213	09/25/2035.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35	..	12/31/2014.	Book Value Adjustment									0		(8,474)		8,474	8,474		09/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	..	12/25/2014.	MBS Paydown		761,351	761,351	669,261	657,983		39,331		39,331		761,351			0	9,972	10/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	..	12/25/2014.	Pass-Through Loss			138,496	121,699					0		138,496		(138,496)	(138,496)	1,210	10/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35	..	12/31/2014.	Book Value Adjustment									0		(138,496)		138,496	138,496		10/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	..	12/25/2014.	MBS Paydown		26,329	26,329	313,372	24,945		107,014		107,014		133,612		(107,283)	(107,283)	382	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	..	12/25/2014.	Pass-Through Loss			3,181	2,811					0		3,181		(3,181)	(3,181)	47	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	..	12/31/2014.	Book Value Adjustment									0		(110,464)		110,464	110,464		11/25/2035.
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035	..	12/25/2014.	MBS Paydown		2,004,541	2,004,541	1,909,326	1,907,193		7,889		7,889		2,004,541			0	68,825	12/25/2035.
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035	..	12/25/2014.	Pass-Through Loss			511,355	487,066					0		511,355		(511,355)	(511,355)	12,075	12/25/2035.
05949C NN 2	BOAMS 2005-11 1A10 SEQ 6.00 12/25/2035	..	12/31/2014.	Book Value Adjustment									0		(511,355)		511,355	511,355		12/25/2035.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46	..	12/20/2014.	MBS Paydown		320,615	320,615	266,111	235,561		7,630		7,630		320,615			0	5,279	11/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46	..	12/20/2014.	Pass-Through Loss			244,377	202,833			716		716		244,377		(244,377)	(244,377)	3,618	11/20/2046.
05950T AC 9	BOAMS 2006-B 2A1 SEQ SSNR CSTR 11/20/46	..	12/31/2014.	Book Value Adjustment									0		(244,377)		244,377	244,377		11/20/2046.
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51	..	01/10/2014.	MBS Paydown		4,643,044	4,643,044	4,392,392	4,608,528		34,515		34,515		4,643,044			0	22,495	02/10/2051.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	..	12/25/2014.	MBS Paydown		24,336	24,336	23,120	18,077		(461)		(461)		24,336			0	703	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037	..	12/25/2014.	Pass-Through Loss			10,899	10,354					0					0	301	01/25/2037.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	..	12/25/2014.	MBS Paydown		7,887	7,887	7,493	5,759		39		39		7,887			0	245	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	..	12/25/2014.	Pass-Through Loss			5,283	5,019					0					0	152	10/25/2036.
05952X AJ 3	BAFC 2010-R4 2A2 SUB SSNR 5.50 3/26/2037	..	12/26/2014.	MBS Paydown		229,497	229,497	218,022	224,159		4,438		4,438		229,497			0	12,084	03/26/2037.
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037	..	08/26/2014.	MBS Paydown		0	0	0	0				0		0			0		03/26/2037.
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037	..	11/26/2014.	Pass-Through Loss			62,238	44,890			3,407		3,407		62,238		(62,238)	(62,238)	6,330	03/26/2037.
05952X AL 8	BAFC 2010-R4 2A4 SEQ SSUP 5.50 3/26/2037	..	11/30/2014.	Book Value Adjustment									0		(62,238)		62,238	62,238		03/26/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	..	12/25/2014.	MBS Paydown		156,803	156,803	137,760	117,943		350		350		156,803			0	4,741	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	..	12/25/2014.	Pass-Through Loss			34,906	30,526					0					0	930	05/25/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37	..	12/20/2014.	MBS Paydown		68,585	68,585	59,669			13,640		13,640		68,585			0	2,455	09/20/2037.
05954D AL 0	BAFC 2007-E 6A1 PT SSNR CSTR 09/20/37	..	12/20/2014.	Pass-Through Loss			53,799	46,805			6,179		6,179					0	1,198	09/20/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37	..	12/26/2014.	MBS Paydown		1,264,481	1,264,481	1,264,481	1,262,305		1,032		1,032		1,264,481			0	38,835	09/26/2037.
05955D AF 2	BAFC 2009-R6 3A1 SEQ SSNR CSTR 01/26/37	..	12/26/2014.	MBS Paydown		76,350	76,350	69,479	73,274		912		912		76,350			0	844	01/26/2037.
05955F AA 8	BALL 2009-UB1 A4A SEQ CSTR 6/24/50	..	12/24/2014.	MBS Paydown		63,035	63,035	56,968	60,192		2,553		2,553		63,035			0	1,706	06/24/2050.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37	..	12/26/2014.	MBS Paydown		4,663,065	4,663,065	4,429,912	4,504,134		37,086		37,086		4,663,065			0	151,701	08/26/2037.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE	..	12/26/2014.	MBS Paydown		4,729,194	4,729,194	4,640,522	4,682,179		16,774		16,774		4,729,194			0	155,080	10/26/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51	..	12/24/2014.	MBS Paydown		960,276	960,276	974,830	965,247		(8,252)		(8,252)		960,276			0	34,386	02/24/2051.
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49	..	12/24/2014.	MBS Paydown		232,016	232,016	228,990	230,620		519		519		232,016			0	9,177	12/24/2049.
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44	..	12/24/2014.	MBS Paydown		3,861,088	3,861,088	3,539,882	3,707,691		138,533		138,533		3,861,088			0	127,400	02/24/2044.
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46	..	12/15/2014.	MBS Paydown		2,510,382	2,510,382	2,373,095	2,436,734		67,465		67,465		2,510,382			0	73,515	05/15/2046.
05956G AK 3	BAFC 2010-R8 2A3 SUB SSNR 5.0 9/26/37	..	12/26/2014.	MBS Paydown		102,008	102,008	97,418	99,164		2,437		2,437		102,008			0	4,744	09/26/2037.
05956J AK 7	BAFC 2010-R9 3A2 SEQ SSNR 5.5 12/26/2035	..	12/26/2014.	MBS Paydown		602,407	602,407	602,407	600,724		377		377		602,407			0	24,723	12/26/2035.
05956T AC 3	BAFC 2011-R1 A2 SEQ SSNR CSTR 08/26/2036	..	12/26/2014.	MBS Paydown		3,968,547	3,968,547	3,799,884	3,884,334		79,025		79,025		3,968,547			0	162,720	08/26/2036.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR	..	12/26/2014.	MBS Paydown		4,491,995	4,491,995	4,508,840	4,475,356		(12,588)		(12,588)		4,491,995			0	145,038	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037	..	12/26/2014.	Pass-Through Loss			304,553	175,006			2,042		2,042					0	10,362	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037	..	12/31/2014.	Book Value Adjustment									0					0		08/26/2037.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036	..	12/26/2014.	MBS Paydown		95,467	95,467	69,214	75,388		(501)		(501)		95,467			0	5,573	08/26/2036.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036	..	12/26/2014.	Pass-Through Loss			170,778	123,814			(368)		(368)		170,778		(170,778)	(170,778)	5,402	08/26/2036.
05990H AT 0	BAFC 2010-R2 4A3 MEZ 6.25 8/26/2036	..	12/31/2014.	Book Value Adjustment									0		(170,778)		170,778	170,778		08/26/2036.
07325D AF 1	BAYV 2006-C 1A5 NAS SNR 5.852 11/28/2036	..	12/28/2014.	MBS Paydown		1,507,225	1,507,225	1,507,225			(1,055)		(1,055)		1,507,225			0	30,378	11/28/2036.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41	..	12/28/2014.	MBS Paydown		391,167	391,167	391,162	390,182		504		504		391,167			0	11,666	02/28/2041.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41	..	12/28/2014.	MBS Paydown		260,778	260,778	260,774	260,121		336		336		260,778			0	7,777	02/28/2041.
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40	..	12/17/2014.	MBS Paydown		655,212	655,212	626,386	643,707		10,773		10,773		655,212			0	22,204	07/17/2040.
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027	..	12/20/2014.	MBS Paydown		989,969	989,969	993,928	993,752		(424)		(424)		989,969			0	19,955	09/20/2027.
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033	..	12/25/2014.	MBS Paydown		1,221,851	1,221,851	1,234,833	1,234,241		(2,897)		(2,897)		1,221,851			0	35,595	09/25/2033.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	..	11/25/2014.	Pass-Through Loss			32,528	30,779					0					0	31	05/25/2037.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	..	12/25/2014.	MBS Paydown		3,611,056	3,611,056	3,417,013	3,456,015		53,266		53,266		3,611,056			0	5,485	05/25/2037.
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	..	12/25/2014.	MBS Paydown		13,348	13,348	7,942	5,377		221		221		13,348			0	164	04/25/2037.
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	..	12/25/2014.	Pass-Through Loss			20,513	12,205					0		20,513		(20,513)	(20,513)	191	04/25/2037.
073870 AG 2	BALTA 2007-2 2A1 SEQ SSNR CSTR 04/37	..	12/31/2014.	Book Value Adjustment									0		(20,513)		20,513	20,513		04/25/2037.
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36	..	09/25/2013.	MBS Paydown		1,269	1,269	1,104	1,000				0		0		1,269	1,269		08/25/2036.
073871 AX 3	BALTA 2006-4 23A2 SEQ SSNR CSTR 8/36	..	09/30/2013.	Book Value Adjustment									0		(1,350)		1,350	1,350		08/25/2036.
073879 GN 2	BSABS 2004-AC5 A2 SEQ FLT 10/25/2034	..	12/25/2014.	MBS Paydown		572,439	572,439	427,898	437,018		57,018		57,018		572,439			0	1,519	10/25/2034.
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020	..	12/25/2014.	MBS Paydown		3,600,375	3,600,375	3,643,129	3,643,129		(35,323)		(35,323)		3,600,375			0	93,761	09/25/2020.
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41	..	12/11/2014.	MBS Paydown		1,714,744	1,714,744	1,739,945	1,725,091		(13,144)		(13,144)		1,714,744			0	55,743	09/11/2041.
07388R AE 7	BSCMS 2007-PW15 A4 SEQ SSNR 02/11/44	..	12/11/2014.	MBS Paydown		3,748,483	3,748,483	3,992,229	3,906,482		(161,900)		(161,900)		3,748,483			0	120,738	02/11/2044.
079860 AL 6	BELLSOUTH CORP 5.20 12/15/2016	..	07/15/2014.	Make Whole Call		8,816,951	8,000,000	7,733,520	7,904,984		95,016		95,016		8,000,000		816,951	816,951	242,667	12/15/2016.
079867 AQ 0	BELLSOUTH TELEC 6.3 12/15/15	..	12/15/2014.	Sinking Fund Redemption		397,602	397,602	420,444	402,184		(2,623)		(2,623)		397,602			0	18,884	12/15/2015.
091797 AN 0	BLACK & DECKER 5.75 11/15/2016	..	01/24/2014.	Make Whole Call		9,054,400	8,000,000	7,978,150	7,992,481		9,027		9,027		8,001,509		1,052,891	1,052,891	88,167	11/15/2016.
092019 AA 6	BLACK 2005-2A A CLO FLT 01/07/2018	..	10/07/2014.	MBS Paydown		5,370,669	5,370,669	5,011,505	5,212,370		37,480		37,480		5,370,669			0	18,143	01/07/2018.
093662 AC 8	BLOCK FINANCIAL 5.125 10/30/2014	..	10/30/2014.	Maturity		7,000,000	7,000,000	6,958,840	6,995,737		4,263		4,263		7,000,000			0	358,750	10/30/2014.
09624Q AL 3	BLUEM 2005-1A A2 CLO FLT 11/15/2017	..	11/15/2014.	MBS Paydown		334,126	334,126	328,279	330,115		2,879		2,879		334,126			0	2,056	11/15/2017.
09774X AU 6	BCM 1999-A A3 SEQ 5.98 01/15/2018	..	12/15/2014.	MBS Paydown		35,779	35,779	34,290	33,983				0		35,779			0	1,161	01/15/2018.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029	..	12/15/2014.	MBS Paydown		72,862	72,862	72,862	36,941				0		72,862			0	2,796	12/15/2029.
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	12/20/2014.	Sinking Fund Redemption		295,366	295,366	295,707	295,686		(28)		(28)		295,366			0	10,353	06/20/2024.
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	R	12/20/2014.	Sinking Fund Redemption		223,993	223,993	223,993	223,991		0		0		223,993			0	10,648	06/20/2020.
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014	..	04/04/2014.	Exchanged		1,111,940	702,192	667,082	584,575		(4,709)		(4,709)		1,111,940			0		10/15/2014.
118230 AD 3	BUCKEYE PARTNERS 5.30 10/15/2014	..	10/15/2014.	Maturity		1,000,000	1,000,000	997,150	999,718		282		282		1,000,000			0	53,000	10/15/2014.
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018	..	07/02/2014.	Sinking Fund Redemption		174,361	174,361	159,928	132,339		25,143		25,143		174,361			0	8,723	07/02/2018.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20		07/02/2014.	Sinking Fund Redemption		365,565	365,565	404,896	321,632		1,184		1,184		365,565			0	13,394	01/02/2020.
12189P AJ 1	BNSF 01-1 TRUST 6.727 07/15/2022		07/15/2014.	Sinking Fund Redemption		123,847	123,847	145,882	133,050		(205)		(205)		123,847			0	4,545	07/15/2022.
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022		01/15/2014.	Sinking Fund Redemption		258,068	258,068	258,068	258,164		1		1		258,068			0	7,669	01/15/2022.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		12/15/2014.	MBS Paydown		106,746	106,746	106,712	106,720		2		2		106,746			0	3,269	11/15/2039.
12479K AA 0	CAUTO 2012-1A A ABS 4.70 07/01/2042		12/15/2014.	MBS Paydown		60,749	60,749	60,737	60,732		1		1		60,749			0	1,556	07/15/2042.
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	12/25/2014.	MBS Paydown		400,000	400,000	399,914	399,924		9		9		400,000			0	7,518	10/25/2027.
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	12/25/2014.	MBS Paydown		870,000	870,000	868,356	868,624		406		406		870,000			0	15,787	03/27/2028.
12489W EL 4	CBASS 2002-CB1 B1 SUB FLT 08/25/30		12/25/2014.	MBS Paydown		102,449	102,449	90,155	94,371		3,120		3,120		102,449			0	1,525	08/25/2030.
12513E AE 4	CD 2005-CD1 A3 SEQ SSNR CSTR 07/15/2044		03/15/2014.	MBS Paydown		919,625	919,625	950,806	927,916		(8,292)		(8,292)		919,625			0	13,814	07/15/2044.
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39		12/19/2014.	MBS Paydown		284,170	284,170	275,174	279,992		3,995		3,995		284,170			0	13,556	12/19/2039.
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51		09/19/2014.	MBS Paydown		1,352,428	1,352,428	1,461,414	1,415,581		(63,872)		(63,872)		1,352,428			0	32,019	02/19/2051.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2014.	Pass-Through Loss			2,310	653					0					0	12	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		12/20/2014.	MBS Paydown		101,581	101,581	103,978	47,858		1,485		1,485		101,581			0	1,081	06/20/2036.
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		12/25/2014.	MBS Paydown		1,436,931	1,436,931	1,261,211	1,263,968		9,030		9,030		1,436,931			0	47,085	01/25/2037.
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		12/25/2014.	Pass-Through Loss			140,471	123,258					0		140,471		(140,471)	(140,471)	4,907	01/25/2037.
12543X AD 8	CWHL 2006-19 1A4 SEQ SSNR 6.0 01/25/37		12/31/2014.	Book Value Adjustment									0		(140,471)		140,471	140,471		01/25/2037.
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		11/25/2014.	MBS Paydown		396,550	396,550	427,905	206,679		12,557		12,557		396,550			0	9,215	09/25/2037.
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		11/25/2014.	Pass-Through Loss			30,162	22,062					0		30,162		(30,162)	(30,162)	1,130	09/25/2037.
12544B AE 3	CWHL 2007-HY5 3A1 SEQ SSNR CSTR 09/37		12/31/2014.	Book Value Adjustment									0		(30,162)		30,162	30,162		09/25/2037.
12548V AB 1	CIFC 2012-2A A2L CLO FLT 12/05/2024		03/05/2014.	MBS Paydown									0					0		12/05/2024.
125585 AF 6	CIT 1995-1 A5 SUB 9.05 8/15/2020		12/15/2014.	MBS Paydown		1,098,461	1,098,461	1,099,148	808,469				0		1,098,461			0	53,088	08/15/2020.
12558M AG 7	CITHE 2002-1 AF6 SEQ STP 02/25/2030		12/25/2014.	MBS Paydown		273,278	273,278	279,768	277,356		(493)		(493)		273,278			0	8,950	02/25/2030.
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037		12/25/2014.	MBS Paydown		2,912,671	2,912,671	2,877,173	2,886,232		20,099		20,099		2,912,671			0	23,404	10/25/2037.
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		11/18/2014.	MBS Paydown		3,323,004	3,323,004	3,322,592	3,322,638		366		366		3,323,004			0	110,622	06/18/2027.
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		12/18/2014.	MBS Paydown		500,000	500,000	499,926	499,932		7		7		500,000			0	7,665	03/18/2028.
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		12/18/2014.	MBS Paydown		236,453	236,453	236,434	236,435		2		2		236,453			0	4,700	11/18/2028.
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29		12/18/2014.	MBS Paydown		309,106	309,106	308,978			(127)		(127)		309,106			0	2,802	06/18/2029.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		12/18/2014.	MBS Paydown		150,000	150,000	149,940			1		1		150,000			0	606	10/18/2029.
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		12/25/2014.	MBS Paydown		34,372	34,372	23,043	23,120		690		690		34,372			0	1,116	02/25/2037.
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		12/25/2014.	Pass-Through Loss			12,232	8,200					0		12,232		(12,232)	(12,232)	377	02/25/2037.
12566U AN 4	CMALT 2007-A2 1A13 SSNR SEQ 5.7 R4-2		12/31/2014.	Book Value Adjustment									0		(12,232)		12,232	12,232		02/25/2037.
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		12/25/2014.	MBS Paydown		270,239	270,239	106,159			2,178		2,178		270,239			0	8,576	04/25/2037.
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		12/25/2014.	Pass-Through Loss			69,769	27,063					0		69,769		(69,769)	(69,769)	2,325	04/25/2037.
12566V AE 2	CMALT 2007-A4 1A5 SEQ SSNR 5.75 04/25/37		12/31/2014.	Book Value Adjustment				49,732					0		(69,769)		69,769	69,769		04/25/2037.
12639M AC 9	CSMC 2010-15R 1A2 SUB SSNR 3.5 09/36 RE		09/26/2014.	MBS Paydown		837,641	837,641	820,888	833,721		3,920		3,920		837,641			0	15,111	09/26/2036.
12639M AE 5	CSMC 2010-15R 1A3 SUB SSNR 3.5 09/26 RE		12/26/2014.	MBS Paydown		304,639	304,639	284,076	297,448		5,679		5,679		304,639			0	9,195	09/26/2036.
126410 LN 7	CSX TRANSPORTAION 8.375 10/15/2014		04/15/2014.	Sinking Fund Redemption		436,220	436,220	437,182	436,384		(61)		(61)		436,220			0	18,267	10/15/2014.
126410 LN 7	CSX TRANSPORTAION 8.375 10/15/2014		08/15/2014.	Make Whole Call		7,028,144	6,937,355	6,952,655	6,939,967		(1,987)		(1,987)		6,938,083		90,061	90,061	484,170	10/15/2014.
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36		12/26/2014.	MBS Paydown		3,192,003	3,192,003	3,192,003	3,183,138		16,763		16,763		3,192,003			0	105,645	01/26/2036.
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		12/26/2014.	MBS Paydown		4,282,347	4,282,347	4,282,347	4,269,733		2,780		2,780		4,282,347			0	131,706	10/26/2035.
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		06/26/2014.	MBS Paydown		0	0				0		0		0			0		10/26/2035.
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		10/31/2014.	Book Value Adjustment									0					0		10/26/2035.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35	..	12/26/2014.	Pass-Through Loss			390,403	341,115			944		944					0	13,084	10/26/2035.
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35	..	12/26/2014.	MBS Paydown		1,528,483	1,528,483	1,530,461	1,476,785		12,152		12,152		1,528,483			0	50,415	11/26/2035.
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35	..	06/26/2014.	MBS Paydown		0	0						0		0			0		11/26/2035.
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35	..	12/26/2014.	Pass-Through Loss			3,709	1,407			27		27					0	119	11/26/2035.
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35	..	12/31/2014.	Book Value Adjustment									0					0		11/26/2035.
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35	..	12/26/2014.	MBS Paydown		3,349,456	3,349,456	3,361,576	3,038,443		(4,383)		(4,383)		3,349,456			0	113,218	09/26/2035.
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35	..	12/26/2014.	Pass-Through Loss			180,105	167,096			171		171		108,914		(108,914)	(108,914)	8,029	09/26/2035.
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35	..	12/31/2014.	Book Value Adjustment									0		(108,914)		108,914	108,914		09/26/2035.
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35	..	12/26/2014.	MBS Paydown		4,173,575	4,173,575	4,173,575	4,161,448		(3,238)		(3,238)		4,173,575			0	133,475	10/26/2035.
12641P CE 2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35	..	05/26/2014.	MBS Paydown									0					0		10/26/2035.
12641P CF 9	CSMC 2009-6R 9A1 SEQ SSNR CSTR 4/26/36	..	05/26/2014.	MBS Paydown		38,552	38,552	38,552	38,552				0		38,552			0	339	04/26/2036.
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36	..	12/26/2014.	MBS Paydown		46,192	46,192	46,192	46,192				0		46,192			0	878	04/26/2036.
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36	..	12/26/2014.	Pass-Through Loss			12,224	12,193					0		8,488		(8,488)	(8,488)	175	04/26/2036.
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36	..	12/31/2014.	Book Value Adjustment									0		(8,488)		8,488	8,488		04/26/2036.
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36	..	12/26/2014.	MBS Paydown		2,841,836	2,841,836	2,841,836	2,833,421		2,434		2,434		2,841,836			0	78,897	01/26/2036.
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35	..	12/26/2014.	MBS Paydown		5,829,165	5,829,165	5,818,040	5,808,289		15,192		15,192		5,829,165			0	158,692	04/26/2035.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	..	12/26/2014.	MBS Paydown		36,175	36,175	19,873	21,184		14,843		14,843		36,175			0	2,034	09/26/2037.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	..	12/26/2014.	Pass-Through Loss			2,368	1,301			(0)		(0)		2,368		(2,368)	(2,368)	130	09/26/2037.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	..	12/31/2014.	Book Value Adjustment									0		(2,368)		2,368	2,368		09/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	..	12/26/2014.	MBS Paydown		1,566,888	1,566,888	1,564,582	1,559,836		1,329		1,329		1,566,888			0	54,263	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	..	12/26/2013.	MBS Paydown		(14)	(14)	(11)					0		(14)			0		07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	..	12/26/2014.	Pass-Through Loss			277,301	216,656			(2,120)		(2,120)					0	9,881	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	..	12/31/2014.	Book Value Adjustment									0					0		07/26/2037.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35	..	12/26/2014.	MBS Paydown		2,134,060	2,134,060	2,134,060	2,128,544		519		519		2,134,060			0	63,790	11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035	..	08/26/2014.	MBS Paydown									0					0	4	11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035	..	12/26/2014.	Pass-Through Loss			89,617	70,713			(664)		(664)					0	2,740	11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035	..	12/31/2014.	Book Value Adjustment									0					0		11/26/2035.
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35	..	12/26/2014.	MBS Paydown		4,697,399	4,697,399	4,697,399	4,687,646		913		913		4,697,399			0	130,836	09/26/2035.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36	..	07/26/2014.	MBS Paydown		1,166,292	1,166,292	1,163,238	1,104,746		61,546		61,546		1,166,292			0	21,724	12/26/2036.
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36	..	12/26/2014.	MBS Paydown		782,518	782,518	651,944	703,897		78,471		78,471		782,518			0	35,419	12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	..	12/26/2014.	Pass-Through Loss			18,799	3,512			205		205		18,799		(18,799)	(18,799)	1,128	12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	..	12/31/2014.	Book Value Adjustment									0		(18,799)		18,799	18,799		12/26/2036.
12641Q BQ 4	CSMC 2009-7R 8A6 MEZ STP 5/26/36	..	12/26/2014.	MBS Paydown		58,663	58,663	48,698	7,053		24,304		24,304		58,663			0	1,334	05/26/2036.
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35	..	12/26/2014.	MBS Paydown		2,202,379	2,202,379	2,215,858	2,205,791		(4,896)		(4,896)		2,202,379			0	55,609	08/26/2035.
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35	..	12/26/2014.	MBS Paydown		2,056,527	2,056,527	2,056,527	2,052,513		4,244		4,244		2,056,527			0	58,437	02/26/2035.
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36	..	04/26/2014.	MBS Paydown		223,433	223,433	225,061	223,433				0		223,433			0	2,120	01/26/2036.
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36	..	12/26/2014.	MBS Paydown		271,721	271,721	271,721	270,715		610		610		271,721			0	9,117	01/26/2036.
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36	..	05/26/2014.	MBS Paydown		0	0		0		(25)		(25)		0			0	(0)	01/26/2036.
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36	..	10/26/2014.	Pass-Through Loss			21,099	21,347			(39)		(39)					0	381	01/26/2036.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37	..	12/26/2014.	MBS Paydown		314,156	314,156	315,723	311,755		2,809		2,809		314,156			0	9,597	06/26/2037.
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37	..	12/26/2014.	MBS Paydown		376,661	376,661	335,253	340,611		28,427		28,427		376,661			0	11,294	04/26/2037.
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37	..	12/26/2014.	Pass-Through Loss			37,982	4,798			(243)		(243)					0	2,014	04/26/2037.
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37	..	12/31/2014.	Book Value Adjustment									0					0		04/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		12/26/2014.	MBS Paydown		823,287	823,287	821,948	809,892		1,488		1,488		823,287			0	25,448	02/26/2036.
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		12/26/2014.	Pass-Through Loss			82,983	69,953			(494)		(494)					0	3,006	02/26/2036.
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		12/31/2014.	Book Value Adjustment									0					0		02/26/2036.
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		12/26/2014.	MBS Paydown		301,978	301,978	301,978	276,965		8,599		8,599		301,978			0	423	03/26/2037.
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		12/26/2014.	MBS Paydown		323,420	323,420	323,420	300,518				0		323,420			0	8,075	03/26/2037.
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		12/26/2014.	MBS Paydown		1,892,486	1,892,486	1,892,486	1,888,436		228		228		1,892,486			0	68,003	03/26/2036.
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		12/26/2014.	MBS Paydown		1,399,901	1,399,901	1,399,901	1,396,106		274		274		1,399,901			0	53,256	08/26/2035.
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		10/26/2014.	MBS Paydown		80,982	80,982	63,444	80,982				0		80,982			0	2,266	09/26/2037.
12641R BN 9	CSMC 2009-8R 5A1 SEQ CSTR 5/26/2037		12/26/2014.	MBS Paydown		1,613,911	1,613,911	1,583,109	1,570,817		19,705		19,705		1,613,911			0	42,673	05/26/2037.
12641T CP 9	CSMC 2009-5R 4A2 SUB SSUP CSTR 07/49 RE		12/26/2014.	MBS Paydown		4,255,728	4,255,728	3,654,607	3,993,983		167,659		167,659		4,255,728			0	53,398	07/26/2049.
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040		12/15/2014.	MBS Paydown		5,573,549	5,573,549	5,710,706	5,640,529		(79,780)		(79,780)		5,573,549			0	120,903	02/15/2040.
12642L AA 0	CSMC 2009-13R 1A1 SEQ SSNR 6.00 09/26/37		12/26/2014.	MBS Paydown		108,467	108,467	108,047	108,081		59		59		108,467			0	3,331	09/26/2037.
12642N BQ 0	CSMC 2009-15R 3A1 SEQ SSNR CSTR 3/26/36		12/26/2014.	MBS Paydown		1,263,283	1,263,283	1,219,068	1,234,294		19,423		19,423		1,263,283			0	40,879	03/26/2036.
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39		11/15/2014.	MBS Paydown		3,082,031	3,082,031	3,004,628	3,046,847		25,556		25,556		3,082,031			0	107,092	09/15/2039.
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		12/15/2014.	MBS Paydown		4,853,594	4,853,594	4,894,247	4,872,151		(28,513)		(28,513)		4,853,594			0	105,287	02/15/2040.
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48		12/12/2014.	MBS Paydown		1,719,879	1,719,879	1,804,194	1,764,492		(46,901)		(46,901)		1,719,879			0	56,807	08/12/2048.
12645A AG 8	CSMC 2010-RR7 1B SUB 5.378 08/12/2048		07/12/2014.	MBS Paydown									0					0		08/12/2048.
12645B BF 7	CSMC 2010-17R 3A2 SUB SSNR 3.50 5/26/36		12/26/2014.	MBS Paydown		23,541	23,541	21,775	22,658		804		804		23,541			0	824	05/26/2036.
12645D CW 5	CSMC 2010-19R 5A2 SUB 3.25 08/27/2036		12/27/2014.	MBS Paydown		6,408,230	6,408,230	5,799,449	6,261,164		275,749		275,749		6,408,230			0	148,605	08/27/2036.
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		12/25/2014.	MBS Paydown		718,766	718,766	672,047			3,694		3,694		718,766			0	11,879	03/25/2043.
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		12/25/2014.	MBS Paydown		595,387	595,387	556,315			9,767		9,767		595,387			0	9,408	04/25/2043.
12646X AJ 1	CSMC 2013-IVR3 A2 SEQ SNR CSTR 05/25/43		12/25/2014.	MBS Paydown		616,424	616,424	583,676			1,044		1,044		616,424			0	7,091	05/25/2043.
12647G BZ 0	CSMC 2013-IVR4 A20 SEQ CSTR 07/25/2043		12/25/2014.	MBS Paydown		136,258	136,258	133,086			731		731		136,258			0	2,459	07/25/2043.
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		12/25/2014.	MBS Paydown		1,086,448	1,086,448	1,031,107	944,782		12,692		12,692		1,086,448			0	2,095	12/27/2036.
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		12/25/2014.	MBS Paydown		1,219,328	1,219,328	1,175,128			1,832		1,832		1,219,328			0	22,478	08/25/2043.
126650 AN 0	CVS CAREMARK 6.204 10/10/25		12/10/2014.	Sinking Fund Redemption		215,980	215,980	220,899	218,564		(210)		(210)		215,980			0	7,327	10/10/2025.
126650 AW 0	CVS CAREMARK 5.298 01/11/27		12/10/2014.	Sinking Fund Redemption		165,545	165,545	165,545	165,545		(0)		(0)		165,545			0	4,789	01/11/2027.
126650 BH 2	CVS CAREMARK 5.75 06/01/17		09/08/2014.	Cash Tender		627,277	557,000	551,157	554,620		442		442		555,061		72,215	72,215	34,556	06/01/2017.
126650 BQ 2	CVS CAREMARK 6.943 01/10/2030		12/10/2014.	Sinking Fund Redemption		211,036	211,036	247,801	247,578		(1,618)		(1,618)		211,036			0	8,021	01/10/2030.
126650 BV 1	CVS PT TRUST 5.773 01/10/2033		12/10/2014.	Sinking Fund Redemption		137,488	137,488	140,833	140,575		(108)		(108)		137,488			0	4,337	01/10/2033.
126650 BY 5	CVS CORP 5.926 01/10/2034		12/10/2014.	Sinking Fund Redemption		332,227	332,227	336,873	336,619		(151)		(151)		332,227			0	10,761	01/10/2034.
12665V AA 0	CVS PASS-THRU TR 2014 4.163 08/10/36		12/10/2014.	Sinking Fund Redemption		74,645	74,645	74,645			(0)		(0)		74,645			0	787	08/11/2036.
126670 AC 2	CWL 2005-10 AF3 SEQ 4.638 2/25/2036		12/25/2014.	MBS Paydown		106,584	106,584	96,592	104,189		1,195		1,195		106,584			0	2,275	02/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		12/25/2014.	MBS Paydown		45,864	45,864	259,292	24,367		360		360		45,864			0	1,988	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		12/25/2014.	Pass-Through Loss			(221)	(186,377)			147		147					0	(699)	05/25/2036.
126670 SK 5	CWL 2005-17 4A2B SEQ SSUP FLT 05/25/2036		12/25/2014.	MBS Paydown		1,172,159	1,172,159	976,555	1,042,484		96,817		96,817		1,172,159			0	3,073	05/25/2036.
126671 D4 5	CWL 2003-3 2A2 SEQ FLT 11/25/33		12/25/2014.	MBS Paydown		42,144	42,144	31,397	33,372		7,268		7,268		42,144			0	218	11/25/2033.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		12/25/2014.	MBS Paydown		1,294,404	1,294,404	1,127,750	1,116,639		57,510		57,510		1,294,404			0	42,574	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		12/25/2014.	MBS Paydown		964,663	964,663	754,986			26,074		26,074		964,663			0	26,461	04/25/2035.
12667F EG 6	CWALT 2004-J2 3A3 PAC 5.50 4/25/2034		12/25/2014.	MBS Paydown		1,342,500	1,342,500	1,333,067	1,336,787		1,390		1,390		1,342,500			0	36,655	04/25/2034.
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		12/25/2014.	MBS Paydown		266,979	266,979	266,972	266,287		307		307		266,979			0	8,967	07/25/2034.
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		12/25/2014.	MBS Paydown		1,121,682	1,121,682	1,138,507	1,135,837		(8,845)		(8,845)		1,121,682			0	38,646	08/25/2024.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		12/25/2014.	MBS Paydown		807,613	807,613	731,268	602,418		52,058		52,058		807,613			0	24,329	05/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	..	12/25/2014.	MBS Paydown		169,276	169,276	116,214	36,980		(36,840)		(36,840)		169,276			0	402	01/25/2036.
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	..	12/25/2014.	Pass-Through Loss			775,889	532,583					0		775,889		(775,889)	(775,889)	1,961	01/25/2036.
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	..	12/31/2014.	Book Value Adjustment									0		(775,889)		775,889	775,889		01/25/2036.
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	..	12/25/2014.	MBS Paydown		53,966	53,966	46,681	35,863		(1,310)		(1,310)		53,966			0	1,598	05/25/2036.
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	..	12/25/2014.	Pass-Through Loss			28,460	24,618			(6)		(6)					0	864	05/25/2036.
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4	..	12/25/2014.	MBS Paydown		160,944	160,944	169,184	33,535		6,614		6,614		160,944			0	5,309	11/25/2035.
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4	..	12/25/2014.	Pass-Through Loss			391	9,039					0		391		(391)	(391)	5	11/25/2035.
126694 HP 6	CWHL 2005-25 A10 SCH 5.50 11/35 6R-4	..	12/31/2014.	Book Value Adjustment									0		(391)		391	391		11/25/2035.
12669D D8 8	CWALT 2003-2CB 1A1 SEQ 5.75 03/25/33	..	05/25/2014.	MBS Paydown		23,033,904	23,033,904	23,580,959	23,573,213		(539,310)		(539,310)		23,033,904			0	541,047	03/25/2033.
12669D FZ 6	CWHL 2002-26 A5 IO INV 12/25/2017	..	05/25/2014.	MBS Paydown							(0)		(0)					0	6,331	12/25/2017.
12669D P5 1	CWHL 2003-3 A2 SEQ 5.00 4/25/2018	..	12/25/2014.	MBS Paydown		495,247	495,247	480,583	490,551		2,347		2,347		495,247			0	12,137	04/25/2018.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033	..	12/25/2014.	MBS Paydown		1,125,841	1,125,841	1,124,253	1,124,542		(2,267)		(2,267)		1,125,841			0	40,176	02/25/2033.
12669E JR 8	CWHL 2003-J5 1A6 5.50 7/25/33	..	12/25/2014.	MBS Paydown		24,537	24,537	25,105	24,242		(271)		(271)		24,537			0	787	07/25/2033.
12669E JS 6	CWHL 2003-J5 1A7 SEQ 5.50 7/25/2033	..	12/25/2014.	MBS Paydown		385,323	385,323	392,307	389,892		(5,795)		(5,795)		385,323			0	12,354	07/25/2033.
12669E QV 1	CWHL 2003-J6 2A3 4.75 7/25/2018	..	12/25/2014.	MBS Paydown		147,436	147,436	136,954	144,498		1,484		1,484		147,436			0	3,851	07/25/2018.
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018	..	12/25/2014.	MBS Paydown		375,262	375,262	366,633	334,289		2,438		2,438		375,262			0	8,607	10/25/2018.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	..	04/25/2014.	Pass-Through Loss			4,548	4,261					0		4,548		(4,548)	(4,548)	83	08/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	..	04/30/2014.	Book Value Adjustment									0		(4,548)		4,548	4,548		08/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035	..	12/25/2014.	MBS Paydown		942,955	942,955	883,431	896,998		(751)		(751)		942,955			0	26,889	08/25/2035.
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047	..	12/25/2014.	MBS Paydown		3,149,719	3,149,719	2,630,015	2,805,110		344,609		344,609		3,149,719			0	5,167	06/25/2047.
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041	..	11/20/2014.	MBS Paydown		487,500	487,500	487,500	487,499		0		0		487,500			0	18,423	02/20/2041.
14170T AF 8	CAREFUSION CORP 5.125 08/01/2014	..	08/01/2014.	Maturity		3,000,000	3,000,000	2,969,220	2,996,009		3,991		3,991		3,000,000			0	153,750	08/01/2014.
141781 G# 5	CARGILL INC 7.28 06-30-23	..	06/30/2014.	Paydown		394,737	394,737	462,261			(3,715)		(3,715)		394,737			0	14,368	06/30/2023.
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017	..	12/15/2014.	MBS Paydown		2,341,860	2,341,860	2,341,809	2,341,818		32		32		2,341,860			0	19,422	07/17/2017.
14310K AG 6	CGMS 2013-4A B2 CLO MEZ 3.973 10/15/2025	..	04/15/2014.	MBS Paydown									0					0		10/15/2025.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036	..	12/25/2014.	MBS Paydown		658,569	658,569	1,083,892			16,350		16,350		658,569			0	1,403	01/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036	..	12/25/2014.	MBS Paydown		1,122,963	1,122,963	3,956,260	109,698		92,247		92,247		1,122,963			0	2,186	02/25/2036.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038	..	12/15/2014.	MBS Paydown		190,590	190,590	191,821	191,515		(131)		(131)		190,590			0	5,955	12/15/2038.
14754D B@ 8	CASH AMERICA INTL SER A 6.00 8/28/2019	..	06/03/2014.	Paydown		8,013,622	7,000,000	7,000,000	6,999,997		3		3		7,000,000		1,013,622	1,013,622	320,833	08/28/2019.
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29	..	12/15/2014.	MBS Paydown		2,501,911	2,501,911	2,501,911			3		3		2,501,911			0	52,829	02/15/2029.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16	..	12/01/2014.	Sinking Fund Redemption		353,467	353,467	353,467	353,467		(0)		(0)		353,467			0	12,393	12/01/2016.
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32	..	12/25/2014.	MBS Paydown		433,548	433,548	429,231	429,289		2,574		2,574		433,548			0	16,644	06/25/2032.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	12/25/2014.	MBS Paydown		90,504	90,504	79,661	67,381		2,284		2,284		90,504			0	1,144	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	12/25/2014.	Pass-Through Loss			5,733	5,045					0		5,733		(5,733)	(5,733)	95	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	12/31/2014.	Book Value Adjustment									0		(5,733)		5,733	5,733		01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	..	12/25/2014.	MBS Paydown		290,649	290,649	254,722	246,646		26,612		26,612		290,649			0	8,120	11/25/2036.
172967 DE 8	CITIGROUP INC 5.30 01/07/2016	..	08/15/2014.	Cash Tender		4,000,000	4,000,000	3,793,920	3,946,222		53,778		53,778		4,000,000			0	483,978	01/07/2016.
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35	..	01/25/2014.	MBS Paydown		444,756	444,756	440,586	457,852		(13,096)		(13,096)		444,756			0	2,038	10/25/2035.
173067 EE 5	CGCMT 2004-C2 A5 SEQ 4.733 10/15/41	..	10/15/2014.	MBS Paydown		5,605,618	5,605,618	5,534,176	5,607,212		(1,594)		(1,594)		5,605,618			0	151,855	10/15/2041.
17307G AL 2	CMLTI 2003-UST1 PO1 0 12-25-18	..	12/25/2014.	MBS Paydown		2,348	2,348	1,761	1,746		467		467		2,348			0		12/25/2018.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034	..	12/25/2014.	MBS Paydown		1,217,764	1,217,764	1,102,076	1,103,367		43,110		43,110		1,217,764			0	13,863	03/25/2034.
17307G FM 5	CMLTI 2004-RR2 A2 SEQ SSNR CSTR 05/25/34	..	12/25/2014.	MBS Paydown		571,707	571,707	532,402	450,352		45,287		45,287		571,707			0	9,184	05/25/2034.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035	..	12/25/2014.	MBS Paydown		95,666	95,666	265,271			4,809		4,809		95,666			0	2,354	08/25/2035.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	..	12/25/2014.	MBS Paydown		977,431	977,431	869,420	867,894		45,028		45,028		977,431			0	32,076	04/25/2036.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	..	12/25/2014.	Pass-Through Loss			76,486	67,966					0		76,486		(76,486)	(76,486)	2,331	04/25/2036.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	..	12/31/2014.	Book Value Adjustment									0		(76,486)		76,486	76,486		04/25/2036.
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036	..	12/25/2014.	MBS Paydown		1,348,473	1,348,473	2,723,464			15,248		15,248		1,348,473			0	46,176	04/25/2036.
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036	..	12/25/2014.	Pass-Through Loss			105,521	252,607					0		105,521		(105,521)	(105,521)	3,356	04/25/2036.
17309A AF 6	CMALT 2006-A1 1A6 SEQ 6.0 04/25/2036	..	12/31/2014.	Book Value Adjustment									0		(105,521)		105,521	105,521		04/25/2036.
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049	..	12/15/2014.	MBS Paydown		3,521,949	3,521,949	3,647,045	3,548,856		(35,663)		(35,663)		3,521,949			0	128,506	03/15/2049.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036	..	12/25/2014.	MBS Paydown		1,327,702	1,327,702	1,098,382	1,226,114		23,615		23,615		1,327,702			0	2,210	08/25/2036.
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036	..	12/25/2014.	MBS Paydown		1,599,207	1,599,207	1,553,991	1,578,055		5,716		5,716		1,599,207			0	57,632	07/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	..	12/25/2014.	MBS Paydown		686,529	686,529	639,917	665,242		3,585		3,585		686,529			0	22,508	09/25/2036.
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49	..	10/10/2014.	MBS Paydown		12,614,632	12,614,632	12,028,413	12,560,128		54,619		54,619		12,614,632			0	321,441	12/10/2049.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037	..	12/25/2014.	MBS Paydown		94,443	94,443	91,846	52,270		31,153		31,153		94,443			0	2,285	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037	..	12/25/2014.	Pass-Through Loss			14,263	13,871					0					0	772	04/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037	..	12/25/2014.	MBS Paydown		3,021,189	3,021,189	2,908,146	2,728,754		86,979		86,979		3,021,189			0	111,522	06/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	..	12/25/2014.	MBS Paydown		14,370	14,370	5,101	5,216		(719)		(719)		14,370			0	314	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	..	12/25/2014.	Pass-Through Loss			15,465	5,490			(169)		(169)		15,465		(15,465)	(15,465)	238	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	..	12/31/2014.	Book Value Adjustment									0		(15,465)		15,465	15,465		03/25/2037.
17314Q AC 1	CMLTI 2009-11 2A1 RR SEQ SSNR CSTR 1/36	..	12/25/2014.	MBS Paydown		601,192	601,192	598,937	598,472		1,470		1,470		601,192			0	20,456	01/25/2036.
17315G AA 6	CMLTI 2009-5 1A1 RR SEQ SSNR CSTR 6/37	..	12/25/2014.	MBS Paydown		798,894	798,894	769,297	777,049		9,423		9,423		798,894			0	15,138	06/25/2037.
17315J AP 7	CMLTI 2009-6 7A2 SUB 6.00 8/25/2037	..	12/25/2014.	MBS Paydown		382,134	382,134	385,000	383,036		(2,442)		(2,442)		382,134			0	22,911	08/25/2037.
17315J AY 8	CMLTI 2009-6 12A1 SEQ CSTR 7/25/2036	..	12/25/2014.	MBS Paydown		189,853	189,853	178,997	152,455		3,724		3,724		189,853			0	2,573	07/25/2036.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037	..	12/25/2014.	MBS Paydown		1,116,000	1,116,000	1,116,000	1,113,863		504		504		1,116,000			0	34,855	04/25/2037.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35	..	12/25/2014.	MBS Paydown		5,214,540	5,214,540	5,022,738	4,776,893		128,226		128,226		5,214,540			0	139,078	11/25/2035.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37	..	12/25/2014.	MBS Paydown		1,685,177	1,685,177	1,659,899	1,666,135		8,386		8,386		1,685,177			0	52,340	05/25/2037.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35	..	12/25/2014.	MBS Paydown		1,277,480	1,277,480	1,275,483	1,273,282		919		919		1,277,480			0	32,266	12/25/2035.
17317E BN 0	CMLTI 2010-7 9A2 SUB SSNR 6.0 10/25/2037	..	12/25/2014.	MBS Paydown		15,302	15,302	14,920	15,048		189		189		15,302			0	918	10/25/2037.
17322N AA 2	CMLTI 2014-J1 A1 SEQ SSNR 3.50 06/25/44	..	12/25/2014.	MBS Paydown		726,829	726,829	729,782			(530)		(530)		726,829			0	8,074	06/25/2044.
17322N AD 6	CMLTI 2014-J1 A2 SEQ SNR SSUP 3.5 06/44	..	12/25/2014.	MBS Paydown		237,876	237,876	236,463			(576)		(576)		237,876			0	2,643	06/25/2044.
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	..	12/07/2014.	MBS Paydown		332,842	332,842	303,718			203		203				332,842	332,842	3,182	12/09/2047.
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	..	12/31/2014.	Book Value Adjustment									0		332,842		(332,842)	(332,842)		12/09/2047.
20035C AA 8	COMERICA BANK AI 5.70 06/01/2014	..	06/01/2014.	Maturity		14,000,000	14,000,000	13,964,240	13,997,783		2,217		2,217		14,000,000			0	399,000	06/01/2014.
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46	..	12/10/2014.	MBS Paydown		17,972	17,972	17,629	17,858		89		89		17,972			0	379	06/10/2046.
207597 DR 3	CONN LIGHT & PWR 4.80 09/15/2014	..	09/15/2014.	Maturity		2,000,000	2,000,000	1,996,080	1,999,658		342		342		2,000,000			0	96,000	09/15/2014.
20825C AT 1	CONOCOPHILLIPS 4.6 01/15/15	..	11/25/2014.	Make Whole Call		7,543,444	7,500,000	7,865,100	7,574,952		(59,975)		(59,975)		7,514,978		28,466	28,466	469,583	01/15/2015.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027	..	12/15/2014.	MBS Paydown		56,604	56,604	56,560	27,492				0		56,604			0	1,911	03/15/2027.
210795 PW 4	CONTL AIRLINES INC 6.75 09/15/2015	..	09/15/2014.	Call		5,000,000	5,000,000	4,956,880	4,984,009		15,991		15,991		5,000,000			0	337,500	09/15/2015.
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024	..	10/29/2014.	Sinking Fund Redemption		532,520	532,520	536,514	266,267		(197)		(197)		532,520			0	15,628	10/29/2024.
210795 QC 7	CONTL AIRLINES 12-2 B 5.50 10/29/2020	..	10/29/2014.	Sinking Fund Redemption		94,019	94,019	94,019	94,023		(1)		(1)		94,019			0	3,826	10/29/2020.
21079N AA 9	CONTL AIRLINES 5.983 04/19/22	..	10/19/2014.	Sinking Fund Redemption		274,944	274,944	271,936	272,616		169		169		274,944			0	12,330	04/19/2022.
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033	..	08/31/2014.	Sinking Fund Redemption		334,108	334,108	334,108	334,162		32		32		334,108			0	12,967	02/28/2033.
222862 AH 7	COVENTRY HEALTH 6.30 08/15/2014	..	08/15/2014.	Maturity		2,500,000	2,500,000	2,489,375	2,498,846		1,154		1,154		2,500,000			0	157,500	08/15/2014.
224044 BM 8	COX COMMUN INC 5.45 12/15/2014	..	12/15/2014.	Maturity		1,544,000	1,544,000	1,516,455	1,540,619		3,381		3,381		1,544,000			0	84,148	12/15/2014.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
22541L AM 5	CRED SUIS FB USA 5.125 01/15/2014		01/15/2014.	Maturity		4,000,000	4,000,000	4,041,461	4,001,456		(1,456)		(1,456)		4,000,000			0	102,500	01/15/2014.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		12/25/2014.	MBS Paydown		881,190	881,190	889,391	885,428		(6,205)		(6,205)		881,190			0	27,807	06/25/2033.
225458 KQ 0	CSFB 2005-3 3A19 PAC 5.50 7/25/35		11/25/2014.	MBS Paydown		3,136,394	3,136,394	3,150,606	3,143,133		(10,858)		(10,858)		3,136,394			0	74,741	07/25/2035.
225458 LD 8	CSFB 2005-3 6A1 SEQ 5.75 07/25/2035		12/25/2014.	MBS Paydown		2,393,753	2,393,753	2,112,487	2,071,223		30,794		30,794		2,393,753			0	95,182	07/25/2035.
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35		10/25/2014.	MBS Paydown		4,399,734	4,399,734	4,416,233	4,354,498		35,108		35,108		4,399,734			0	113,680	06/25/2035.
225458 TU 2	CSFB 2005-5 2A13 PAC 5.50 07/25/2035		11/25/2014.	MBS Paydown		3,081,177	3,081,177	3,095,259	3,071,642		9,535		9,535		3,081,177			0	84,503	07/25/2035.
22545B AC 5	CSMC 2006-C2 A3 SEQ CSTR 3/15/39		12/15/2014.	MBS Paydown		1,150,387	1,150,387	1,166,355	1,153,064		(5,166)		(5,166)		1,150,387			0	62,122	03/15/2039.
22545L AD 1	CSMC 2006-C5 A3 SEQ 5.311 12/15/39		09/05/2014.	CS FIRST BOSTON		30,990,849	29,000,000	28,972,813	28,950,617		(2,663)		(2,663)		28,947,954		2,042,895	2,042,895	1,193,591	12/15/2039.
225470 AP 8	CSFB 2005-C5 A4 SEQ 5.10 8/15/38		12/15/2014.	MBS Paydown		2,532,811	2,532,811	2,400,927	2,502,428		25,002		25,002		2,532,811			0	94,494	08/15/2038.
2254W0 FJ 9	CSFB 2003-1 1A1 SEQ 7.00 2/25/2033		12/25/2014.	MBS Paydown		101,337	101,337	105,010	104,557		(3,086)		(3,086)		101,337			0	4,170	02/25/2033.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026		02/28/2014.	Suspense Ledger Adjustment									0					0	26,347	11/18/2026.
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	12/18/2014.	MBS Paydown		800,000	800,000	799,665	799,703		33		33		800,000			0	16,510	09/18/2027.
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	12/18/2014.	MBS Paydown		500,000	500,000	499,997	499,996		0		0		500,000			0	8,342	04/18/2028.
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	R	12/18/2014.	MBS Paydown		64,815	64,815	64,795			0		0		64,815			0	177	11/18/2029.
22943E AB 9	CTCDO 2005-3A A2 CDO 5.16 6/25/35	R	08/25/2014.	MBS Paydown		220,025	220,025	222,223	220,025				0		220,025			0	4,131	06/25/2035.
22943Y UR 8	CSMC 2009-3R 30A1 SEQ SSNR CSTR 7/27/37		12/27/2014.	MBS Paydown		685,292	685,292	653,319	597,915		10,263		10,263		685,292			0	12,494	07/27/2037.
22944F BW 8	CSMC 2009-2R 2A5 SEQ SSNR CSTR 06/26/37		12/26/2014.	MBS Paydown		532,245	532,245	798,048	51,326		4,801		4,801		532,245			0	6,906	06/26/2037.
22944J DE 8	CSMC 2010-18R 4A3 SUB SSNR 04/26/38		12/26/2014.	MBS Paydown		280,512	280,512	269,467	274,892		3,779		3,779		280,512			0	6,744	04/26/2038.
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		12/25/2014.	MBS Paydown		768,795	768,795	690,354			16,291		16,291		768,795			0	8,440	02/25/2043.
22960* AA 0	OCHSNER CLINIC FOUNDATION 5.26 12/15/28		12/15/2014.	Paydown		585,040	585,040	585,040	585,040		(1)		(1)		585,040			0	15,520	12/15/2028.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		12/25/2014.	MBS Paydown		534,444	534,444	352,733	347,652		46,106		46,106		534,444			0	965	04/25/2046.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		12/15/2014.	MBS Paydown		203,948	203,948	745,044			7,995		7,995		203,948			0	302	07/15/2036.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		12/25/2014.	MBS Paydown		251,525	251,525	193,206	177,137		3,668		3,668		251,525			0	424	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		12/25/2014.	Pass-Through Loss			23,360	17,833					0		23,360		(23,360)	(23,360)	44	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		12/31/2014.	Book Value Adjustment									0		(23,360)		23,360	23,360		12/25/2046.
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		12/25/2014.	MBS Paydown		7,095,091	7,095,091	6,871,153	6,914,739		147,047		147,047		7,095,091			0	11,499	06/25/2047.
23248A AJ 0	CWL 2007-SEA1 2A1 SEQ FLT 05/25/47		12/25/2014.	MBS Paydown		275,122	275,122	170,576	166,884		34,382		34,382		275,122			0	817	05/25/2047.
232928 AA 9	DR STRUCT 1993-K1 A1 6.66 08/15/2010		08/15/2010.	MBS Paydown									0					0		08/15/2010.
23328* AA 5	WALGREEN-BETHLEHEM PA 6.69 9/15/18		12/15/2014.	Paydown		1,205,385	1,104,911	1,191,165	1,144,186		(39,275)		(39,275)		1,104,911		100,475	100,475	67,725	09/15/2018.
23335J AA 4	DSCMT 2011-1 A ABS 3.91 03/15/2016		03/15/2014.	MBS Paydown		6,000,000	6,000,000	5,999,834	5,999,894		106		106		6,000,000			0	58,650	03/15/2016.
23349* AA 0	DTE ENERGY CTL 7.40 11/15/2016		12/15/2014.	Paydown		1,027,099	1,027,099	1,134,369	1,064,207		(8,012)		(8,012)		1,027,099			0	41,634	11/15/2016.
24488R AC 5	DEKA 2004-2A B CDO FLT 08/23/2034	R	05/23/2014.	MBS Paydown		2,500,000	2,500,000	1,484,375	1,618,751		881,249		881,249		2,500,000			0	19,723	08/23/2034.
247358 AA 2	DELTA AIR 2012-1 4 05/07/20		11/07/2014.	Sinking Fund Redemption		260,380	260,380	260,380	260,368		2		2		260,380			0	9,220	05/07/2020.
247367 BH 7	DELTA AIR LINES 6.821 08/10/2022		08/10/2014.	Sinking Fund Redemption		218,540	218,540	218,540	218,519		1		1		218,540			0	11,130	08/10/2022.
24736T AA 5	DELTA AIR LINES 09-1A 7.75 12/17/2019		12/17/2014.	Sinking Fund Redemption		394,411	394,411	394,411	394,463		(9)		(9)		394,411			0	22,836	12/17/2019.
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30		12/15/2014.	MBS Paydown		85,922	85,922	83,092	82,995				0		85,922			0	2,132	08/15/2030.
250847 DX 5	DETROIT EDISON AR 4.80 02/15/2015		07/23/2014.	Make Whole Call		4,102,770	4,000,000	3,795,720	3,965,951		34,049		34,049		4,000,000		102,770	102,770	180,267	02/15/2015.
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		12/25/2014.	MBS Paydown		877,504	877,504	691,035	693,428		59,629		59,629		877,504			0	1,438	12/25/2036.
251510 CV 3	DBALT 2005-1 1A1 SEQ FLT 02/25/2035		12/25/2014.	MBS Paydown		800,109	800,109	581,079	582,130		67,235		67,235		800,109			0	2,923	02/25/2035.
251510 EP 4	DBALT 2005-3 5A1 SEQ FLT 6/25/2035		12/25/2014.	MBS Paydown		1,141,154	1,141,154	856,510	817,321		83,877		83,877		1,141,154			0	2,740	06/25/2035.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		12/25/2014.	MBS Paydown		104,294	104,294	104,294	70,222		589		589		104,294			0	2,557	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		12/25/2014.	Pass-Through Loss			38,159	38,159					0					0	875	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		12/25/2014.	MBS Paydown		74,496	74,496	74,496	50,159		407		407		74,496			0	1,826	02/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		12/25/2014.	Pass-Through Loss			27,257	27,257					0					0	625	02/25/2036.
25157F AJ 3	DMSI 2005-WF1 1A3 SUP CSTR 06/26/2035 RE		12/26/2014.	MBS Paydown		1,656,581	1,656,581	2,583,452	207,492		53,876		53,876		1,656,581			0	41,843	06/26/2035.
25250* AA 2	DIALOG TELECOM TL 14.00 1/17/2018		09/29/2014.	Paydown		668,250	668,250	668,287	665,156				0		668,250			0	45,997	01/17/2018.
25459H AL 9	DIRECTV HLDGS 4.75 10/01/2014		04/24/2014.	Make Whole Call		7,130,970	7,000,000	6,981,030	6,996,896		3,104		3,104		7,000,000		130,970	130,970	187,493	10/01/2014.
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	12/15/2014.	Sinking Fund Redemption		652,400	652,400	650,769	651,397		203		203		652,400			0	28,707	06/15/2019.
256882 AB 7	DOLPHIN SUB II I 6.50 10/15/2016		10/06/2014.	Cash Tender		7,211,989	6,601,000	6,601,000	6,601,141		(36)		(36)		6,601,000		610,989	610,989	455,855	10/15/2016.
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042		04/25/2014.	MBS Paydown		120,000	120,000	120,000	119,998		0		0		120,000			0	2,365	01/25/2042.
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	R	11/30/2014.	Sinking Fund Redemption		624,654	624,654	624,654	624,654				0		624,654			0	30,626	05/30/2021.
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24	R	11/30/2014.	Sinking Fund Redemption		225,791	225,791	225,791	228,958		(363)		(363)		225,791			0	8,715	11/30/2022.
26067* AA 3	DOW CHEMICAL CTL 5.18 3/15/2034		12/15/2014.	Paydown		255,263	255,263	256,412	256,408		(45)		(45)		255,263			0	8,847	03/15/2034.
26223N AE 5	DRUG 2012-1 A2 ABS 5.80 07/15/2024		10/15/2014.	MBS Paydown		1,546,667	1,546,667	1,546,397	1,546,471		54		54		1,546,667			0	62,759	07/15/2024.
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025		04/15/2014.	MBS Paydown		532,859	532,859	532,856	532,849		8		8		532,859			0	10,108	01/15/2025.
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025		06/25/2014.	Make Whole Call		3,200,326	3,087,677	3,087,658	3,087,617		62		62		3,087,677		112,649	112,649	95,932	01/15/2025.
26223U AD 1	DRUGB 2014-1 A2 ABS SNR PT 3.484 07/23		10/15/2014.	MBS Paydown		345,198	345,198	345,193			(2)		(2)		345,198			0	2,508	07/15/2023.
26250A AA 7	DRSLF 2011-22A A1 CLO FLT 01/15/2022	R	01/15/2014.	MBS Paydown		3,750,000	3,750,000	3,759,375	3,756,836		(6,836)		(6,836)		3,750,000			0	16,949	01/15/2022.
26358B AA 6	DUANE 2006-3A A1 CLO FLT 01/11/21		10/11/2014.	MBS Paydown		2,860,104	2,860,104	2,688,498	2,899,514		(60,894)		(60,894)		2,860,104			0	8,418	01/11/2021.
264399 EQ 5	DUKE ENERGY CORP 6.3 02/01/14		02/01/2014.	Maturity		2,000,000	2,000,000	1,996,240	1,999,929		71		71		2,000,000			0	63,000	02/01/2014.
278058 DG 4	EATON CORP 5.95 03/20/14		03/20/2014.	Maturity		500,000	500,000	499,825	499,992		8		8		500,000			0	14,875	03/20/2014.
27876G AY 4	ECHOSTAR DBS 6.625 10/01/14		10/01/2014.	Maturity		2,000,000	2,000,000	2,040,000	2,008,047		(8,047)		(8,047)		2,000,000			0	132,500	10/01/2014.
281023 AU 5	EDISON MISSION 7.00 05/15/2017		04/01/2014.	Exchanged		781,891	1,000,000	1,000,000	530,000				0		530,000		251,891	251,891		05/15/2017.
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		10/01/2014.	MBS Paydown		557,866	557,866	560,655	616,606		3,036		3,036		557,866			0	12,981	10/01/2025.
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		10/01/2014.	MBS Paydown		562,334	562,334	563,284	562,482		(3,162)		(3,162)		562,334			0	11,972	10/01/2025.
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030		08/11/2014.	Sinking Fund Redemption		207,063	207,063	207,063	207,063				0		207,063			0	8,124	02/11/2030.
292506 AA 0	ENCANA HLD FIN 5.80 05/01/2014		04/28/2014.	Make Whole Call		5,002,300	5,000,000	4,988,180	4,999,483		517		517		5,000,000		2,300	2,300	142,583	05/01/2014.
29268B AD 3	ENEL FIN INTL 3.875 10/07/2014	R	10/07/2014.	Maturity		10,000,000	10,000,000	9,973,000	9,995,518		4,482		4,482		10,000,000			0	387,500	10/07/2014.
293791 AN 9	ENTERPRISE PRODU G 5.60 10/15/2014		10/15/2014.	Maturity		4,000,000	4,000,000	3,996,560	3,999,666		334		334		4,000,000			0	224,000	10/15/2014.
294429 AH 8	EQUIFAX INC 4.45 12/01/14		12/01/2014.	Maturity		4,000,000	4,000,000	3,991,440	3,998,331		1,669		1,669		4,000,000			0	178,000	12/01/2014.
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037		12/25/2014.	MBS Paydown		2,420,444	2,420,444	2,353,881	2,373,304		47,140		47,140		2,420,444			0	2,930	04/25/2037.
30251E AA 0	FCC HOLDINGS INC 12.00 12/15/2015		05/12/2014.	ROBERT W BAIRD CO		2,426,093	2,372,707	2,325,109	1,701,903				0		1,701,903		724,190	724,190	140,385	12/15/2015.
302570 BC 9	FPL GROUP CAPITAL 7.875 12/15/2015		12/29/2014.	Partial Make Whole Call		1,300,133	1,217,000	1,340,757	1,257,197		(19,050)		(19,050)		1,238,147		61,986	61,986	99,566	12/15/2015.
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24		09/10/2014.	Sinking Fund Redemption		2,231,258	2,231,258	2,224,726	2,225,537		(16,856)		(16,856)		2,231,258			0	146,790	03/10/2024.
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		12/15/2014.	MBS Paydown		361,446	361,446	362,971	362,768		(114)		(114)		361,446			0	8,246	10/15/2042.
31331F AB 7	FEDEX 1993 TRUST A2 8.76 05/22/2015		11/22/2014.	Sinking Fund Redemption		452,097	452,097	561,957	460,358		(6,834)		(6,834)		452,097			0	21,537	05/22/2015.
31331F AK 7	FEDERAL EXPRESS 7.63 01/05/14		01/05/2014.	Maturity		97,666	97,666	102,607	97,756		(90)		(90)		97,666			0	3,726	01/05/2014.
31331F AQ 4	FEDERAL EXPRESS 7.85 01/30/15		01/30/2014.	Sinking Fund Redemption		513,835	513,835	512,663	513,809		7		7		513,835			0	20,168	01/30/2015.
31331F AY 7	FEDERAL EXPRESS 6.845 01/15/19		01/15/2014.	Sinking Fund Redemption		133,673	133,673	127,101	129,609		44		44		133,673			0	4,575	01/15/2019.
31331F BC 4	FEDERAL EXPRESS 8.25 01/15/19		01/15/2014.	Sinking Fund Redemption		180,302	180,302	199,330	183,904		(86)		(86)		180,302			0	7,437	01/15/2019.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		12/01/2014.	Sinking Fund Redemption		478,939	478,939	457,107	473,865		1,273		1,273		478,939			0	18,685	06/01/2017.
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		12/25/2014.	MBS Paydown		2,424,374	2,424,374	2,259,029	2,272,002		28,293		28,293		2,424,374			0	4,106	07/25/2036.
32051G FM 2	FHAMS 2005-FA1 1A2 SEQ 5.50 03/25/2035		12/25/2014.	MBS Paydown		118,734	118,734	116,507	116,572		526		526		118,734			0	4,069	03/25/2035.
32051G NS 0	FHAMS 2005-FA4 1A1 SEQ SSNR FLT 06/25/35		12/25/2014.	MBS Paydown		116,856	116,856	32,602			26,757		26,757		116,856			0	488	06/25/2035.
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		12/25/2014.	MBS Paydown		2,021,196	2,021,196	1,880,975			64,866		64,866		2,021,196			0	52,184	11/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35	..	12/25/2014.	Pass-Through Loss			287	267					0		287		(287)	(287)	12	11/25/2035.
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35	..	12/31/2014.	Book Value Adjustment									0		(287)		287	287		11/25/2035.
32051G Y2 5	FHASI 2006-AR1 2A1 SEQ SSNR CSTR 05/36	..	12/25/2014.	MBS Paydown		23,246	23,246	15,516	14,693		3,163		3,163		23,246			0	282	05/25/2036.
32051S AA 7	FHAMS 2006-RE2 A1 SEQ FLT 04/25/2035	..	12/25/2014.	MBS Paydown		797,250	797,250	548,109	541,232		106,940		106,940		797,250			0	3,003	04/25/2035.
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37	..	12/25/2014.	MBS Paydown		2,085,212	2,085,212	1,355,000	1,348,437		27,593		27,593		2,085,212			0	27,314	11/25/2037.
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37	..	12/25/2014.	Pass-Through Loss			374,507	243,360					0		374,507		(374,507)	(374,507)	4,708	11/25/2037.
32056J AA 2	FHASI 2007-AR3 1A1 SEQ SSNR CSTR 11/37	..	12/31/2014.	Book Value Adjustment									0		(374,507)		374,507	374,507		11/25/2037.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036	..	12/25/2014.	MBS Paydown		1,415,317	1,415,317	1,091,563	1,190,144		65,830		65,830		1,415,317			0	3,579	02/25/2036.
347314 AK 2	FORT EUSTIS 4.98 12/15/2020	..	12/15/2014.	Sinking Fund Redemption		220,000	220,000	213,261	215,989		4,011		4,011		220,000			0	10,956	12/15/2020.
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35	..	12/15/2014.	Sinking Fund Redemption		273,309	273,309	257,029	258,879		590		590		273,309			0	10,910	12/15/2035.
36157N FL 3	GECMS 1997-HE4 A6 SEQ 7.17 12/25/28	..	12/25/2014.	MBS Paydown		33,989	33,989	35,086	34,469		(517)		(517)		33,989			0	979	12/25/2028.
36159X AC 4	GECMC 2007-C1 A3 SEQ 5.481 12/10/2049	..	12/10/2014.	MBS Paydown		16,780	16,780	14,976	9,922		6,858		6,858		16,780			0	844	12/10/2049.
361652 AA 8	GFI GROUP INC 144A 8.375 07/19/2018	..	03/04/2014.	JEFFERIES & CO		3,202,500	3,000,000	3,000,000	3,000,316		(10)		(10)		3,000,306		202,194	202,194	197,125	07/19/2018.
361856 CQ 8	GMACM 2003-HE2 A5 NAS STP 04/25/2033	..	12/25/2014.	MBS Paydown		134,375	134,375	105,820	120,783		7,564		7,564		134,375			0	2,931	04/25/2033.
36186X AC 1	GMACN 2005-BLIS A1IO IO CSTR 7/10/2035	..	07/10/2014.	MBS Paydown									0					0		07/10/2035.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35	..	09/01/2010.	Cash Tender				(8)					0					0		07/25/2035.
36190F AD 2	GSMSC 2009-3R 2A1 SEQ SSNR CSTR 07/25/35	..	12/25/2014.	MBS Paydown		419,574	419,574	1,215,955	58,684		2,484		2,484		419,574			0	5,710	07/25/2035.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37	..	12/26/2014.	MBS Paydown		7,215,362	7,215,362	7,020,310	7,068,906		45,529		45,529		7,215,362			0	233,200	01/26/2037.
36190K AE 9	GSMS 2009-RR1 GGA SEQ CSTR 07/12/2038	..	12/12/2014.	MBS Paydown		10,352	10,352	11,103	10,658		(320)		(320)		10,352			0	330	07/12/2038.
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049	..	12/14/2014.	MBS Paydown		1,264,182	1,264,182	1,167,294	1,222,484		40,110		40,110		1,264,182			0	65,066	12/14/2049.
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019	..	12/15/2014.	Sinking Fund Redemption		105,421	105,421	105,421	105,421		(0)		(0)		105,421			0	2,476	03/15/2019.
362251 AA 8	GRD HOLDING III 10.75 06/01/2019	..	08/08/2014.	Consent Fee		1,500							0		1,500			0		06/01/2019.
36228F G7 5	GSR 2004-3F 2A4 PAC 5.50 2/25/2034	..	12/25/2014.	MBS Paydown		794,036	794,036	789,755	790,703		1,134		1,134		794,036			0	23,412	02/25/2034.
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047	..	12/25/2014.	MBS Paydown		7,600	7,600	5,006			2,593		2,593		7,600			0	1	03/25/2047.
362332 AE 8	GSMS 2006-GG8 A4 SEQ 5.56 11/10/39	..	12/10/2014.	MBS Paydown		79,957	79,957	78,864	79,436		417		417		79,957			0	4,156	11/10/2039.
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035	..	12/25/2014.	MBS Paydown		1,014,414	1,014,414	994,126	996,130		3,487		3,487		1,014,414			0	6,057	06/25/2035.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046	..	12/25/2014.	MBS Paydown		1,870,511	1,870,511	1,322,745	1,230,278		101,879		101,879		1,870,511			0	3,979	05/25/2046.
36244S AD 0	GSAA 2006-13 AF4 SEQ STP 07/25/2036	..	12/25/2014.	MBS Paydown		949,956	949,956	109,383			79,004		79,004		949,956			0	24,048	07/25/2036.
36246L AC 5	GSMS 2007-GG10 A3 SEQ CSTR 08/10/2045	..	02/10/2014.	MBS Paydown		4,604,025	4,604,025	4,706,896	4,632,201		(28,176)		(28,176)		4,604,025			0	44,552	08/10/2045.
362631 AB 9	GSR 2006-OA1 2A1 SEQ SSNR FLT 08/25/2046	..	12/25/2014.	MBS Paydown		587,386	587,386	467,706	482,279		26,219		26,219		587,386			0	1,129	08/25/2046.
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	..	12/25/2014.	MBS Paydown		1,036,642	1,036,642	960,838	900,513		24,830		24,830		1,036,642			0	35,223	06/25/2027.
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	..	12/25/2014.	Pass-Through Loss			163,184	151,251					0		163,184		(163,184)	(163,184)	4,909	06/25/2027.
362669 AV 5	GSR 2007-4F 6A1 SEQ 6.0 06/25/22027	..	12/31/2014.	Book Value Adjustment									0		(163,184)		163,184	163,184		06/25/2027.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029	..	12/09/2014.	Sinking Fund Redemption		263,031	263,031	266,712	266,127		(118)		(118)		263,031			0	9,378	10/09/2029.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	..	12/20/2014.	Sinking Fund Redemption		73,670	73,670	70,812	72,302		1,265		1,265		73,670			0	2,610	09/20/2016.
37183L A* 5	GENESIS GRP TL 12.00 9/17/2017	..	03/12/2014.	Distribution		8,670,025	8,417,500	8,229,725	8,119,020		19,292		19,292		8,138,311		531,714	531,714	464,328	09/17/2017.
371866 ZB 3	GENESIS GRP TL B 12.00 12/30/2013	..	12/30/2013.	Maturity				995,780					0					0	31,850	12/30/2013.
372490 ZZ 8	GENTIVA HEALTH TL B L+500 8/17/2016	..	03/09/2011.	Paydown				6,678,000					0					0		08/17/2016.
379398 AA 8	GTP TOWERS LLC C 4.436 02/15/2015	..	08/15/2014.	Make Whole Call		11,455,000	11,455,000	11,564,646	11,492,594		(37,594)		(37,594)		11,455,000			0	338,763	02/15/2015.
379398 AB 6	GTP TOWERS LLC F 8.112 02/15/2015	..	08/15/2014.	Make Whole Call		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	108,160	02/15/2015.
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	08/17/2014.	MBS Paydown		6,866,667	6,866,667	6,865,305	6,865,467		1,200		1,200		6,866,667			0	181,753	07/19/2027.
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	12/17/2014.	MBS Paydown		1,875,000	1,875,000	1,848,357	1,459,378		2,684		2,684		1,875,000			0	30,266	04/17/2028.
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	R	12/17/2014.	MBS Paydown		350,000	350,000	349,972	349,973		3		3		350,000			0	6,958	11/17/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	R	12/17/2014.	MBS Paydown		416,667	416,667	416,580			3		3		416,667			0	2,880	07/17/2029.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36		01/27/2014.	Suspense Ledger Adjustment		298,068							0				298,068	298,068		05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36		07/31/2014.	Book Value Adjustment									0		298,068		(298,068)	(298,068)		05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36		12/25/2014.	MBS Paydown		549,508	549,508	549,508	396,736		61,688		61,688		549,508			0	19,081	05/25/2036.
38011A AC 8	GMACM 2006-HE2 A3 SEQ 6.32 5/25/36		12/25/2014.	Pass-Through Loss			31,083	31,083					0					0	858	05/25/2036.
38012D AA 5	GMACN 2005-DRUM AIO IO CSTR 5/10/2050		07/10/2014.	MBS Paydown									0					0		05/10/2050.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		12/15/2014.	MBS Paydown		76,372	76,372	78,731	76,372				0		76,372			0	2,722	01/15/2029.
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		11/25/2014.	MBS Paydown		139,481	139,481	129,291	135,783		3,699		3,699		139,481			0	494	07/25/2030.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		12/25/2014.	MBS Paydown		287,570	287,570	286,132	268,093		992		992		287,570			0	8,017	09/25/2034.
404119 BK 4	HCA INC 7.25 09/15/2020		11/06/2014.	Make Whole Call		5,299,450	5,000,000	4,957,850	4,969,655		30,345		30,345		5,000,000		299,450	299,450	413,854	09/15/2020.
41161G AC 7	HVMLT 2006-8 2A1A SEQ SSNR FLT 08/21/36		12/21/2014.	MBS Paydown		59,968	59,968	42,278			31,856		31,856		59,968			0	110	07/21/2036.
41161P EX 7	HVMLT 2004-5 2A6 SEQ CSTR 06/19/2034		12/19/2014.	MBS Paydown		503,374	503,374	403,958	407,212		61,875		61,875		503,374			0	6,030	06/19/2034.
41161P TN 3	HVMLT 2005-10 2A1A SEQ SSNR FLT 11/35		12/19/2014.	MBS Paydown		87,302	87,302	58,522	57,844		(728)		(728)		87,302			0	344	11/19/2035.
41161P UK 7	HVMLT 2005-11 2A1A SEQ SSNR FLT 08/19/45		12/19/2014.	MBS Paydown		227,786	227,786	160,651	163,945		6,425		6,425		227,786			0	533	08/19/2045.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		12/19/2014.	MBS Paydown		88,809	88,809	63,054	54,792		8,087		8,087		88,809			0	147	09/19/2046.
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		12/20/2014.	MBS Paydown		127,500	127,500	127,500	127,499		0		0		127,500			0	3,565	03/20/2043.
416515 AM 6	HARTFORD FINL SV 4.75 03/01/2014		03/01/2014.	Maturity		3,000,000	3,000,000	2,979,330	2,999,570		430		430		3,000,000			0	71,250	03/01/2014.
41987Q AX 1	HAWAIIAN ELE IND MTNC 6.51 05/05/2014		05/05/2014.	Maturity		8,000,000	8,000,000	8,602,032	8,154,751		(154,751)		(154,751)		8,000,000			0	296,567	05/05/2014.
421933 AH 5	HEALTH MGMT ASSOC 6.125 04/15/2016		01/27/2014.	Cash Tender		1,345,110	1,203,000	1,163,903	1,181,667		21,333		21,333		1,203,000		142,110	142,110	20,877	04/15/2016.
42249# AA 7	HEALTHPARTNERS INC 2013 4.61 5/15/2030		05/15/2014.	Paydown		351,351	351,351	351,351	351,350		(9)		(9)		351,351			0	6,974	05/15/2030.
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038		09/20/2014.	MBS Paydown		171,867	171,867	171,865			2		2		171,867			0	4,354	09/20/2038.
42805R AV 1	HERTZ 2009-2A A2 ABS 5.29 03/25/16		07/21/2014.	Consent Fee		14,250							0		14,250			0		03/25/2016.
42805R AV 1	HERTZ 2009-2A A2 ABS 5.29 03/25/16		12/25/2014.	MBS Paydown		9,500,000	9,500,000	9,597,121	9,542,632		(32,191)		(32,191)		9,500,000			0	460,671	03/25/2016.
428236 AV 5	HEWLETT-PACK CO 4 06/02/14		06/02/2014.	Maturity		3,000,000	3,000,000	3,195,810	3,018,274		(18,274)		(18,274)		3,000,000			0	71,250	06/02/2014.
428656 AB 8	HIBERNIA CORP 5.35 05/01/2014		05/01/2014.	Maturity		3,500,000	3,500,000	3,498,880	3,498,115		1,885		1,885		3,500,000			0	93,625	05/01/2014.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		12/25/2014.	MBS Paydown		868,907	868,907	737,485	800,975		20,499		20,499		868,907			0	2,280	01/25/2036.
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36		03/25/2014.	MBS Paydown		2,548	2,548	1,478	113		773		773		2,548			0	8	11/25/2036.
43709J AA 0	HEMT 2006-4 A1 SEQ STP 11/25/36		03/25/2014.	SANDLER & O'NEIL PARTNERS		184,764	307,940	178,605	20,829		300		300		19,526		165,238	165,238	1,658	11/25/2036.
43710K AC 0	HEAT 2007-2 2A2 SEQ FLT 07/25/2037		12/25/2014.	MBS Paydown		2,516,783	2,516,783	1,501,681	1,892,187		135,286		135,286		2,516,783			0	4,847	07/25/2037.
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		12/25/2014.	MBS Paydown		73,189	73,189	50,318	10,683		10,388		10,388		73,189			0	105	02/25/2037.
437690 AX 8	HMAC 2004-3 AV3 SEQ SSUP FLT 07/25/34		12/25/2014.	MBS Paydown		906,741	906,741	788,865	809,776		39,479		39,479		906,741			0	4,201	07/25/2034.
44329H AG 9	HP COMM LLC 5.02 03/15/2023		09/15/2014.	Sinking Fund Redemption		454,575	454,575	445,338	449,149		449		449		454,575			0	17,189	03/15/2023.
44329H AS 3	HP COMM LLC 5.32 03/15/2023		09/15/2014.	Sinking Fund Redemption		73,574	73,574	72,374	72,873		58		58		73,574			0	2,956	03/15/2023.
449792 AA 8	INGIM 2005-1A A1 CLO FLT 12/01/2017	R	09/01/2014.	MBS Paydown		4,334,039	4,334,039	4,232,972	4,673,018		63,984		63,984		4,334,039			0	14,418	12/01/2017.
44981W AG 5	ING SEC LIFE INS 4.875 2/15/2014		02/15/2014.	Maturity		10,000,000	10,000,000	9,995,100	9,999,929		71		71		10,000,000			0	243,750	02/15/2014.
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		10/25/2014.	MBS Paydown		574,550	574,550	574,550	574,578		(2)		(2)		574,550			0	15,260	01/25/2043.
45254N JB 4	IMM 2004-4 2A1 SEQ STP 9/25/2034		12/25/2014.	MBS Paydown		266,043	266,043	255,976	256,693		3,470		3,470		266,043			0	6,578	09/25/2034.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		12/25/2014.	MBS Paydown		630,254	630,254	512,077	520,258		18,849		18,849		630,254			0	2,909	04/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		12/25/2014.	MBS Paydown		186,430	186,430	96,944	18,905		7,103		7,103		186,430			0	774	08/25/2035.
45254T TN 4	IMSA 2006-1 2A1 SEQ FLT 5/25/36		12/25/2014.	MBS Paydown		32,523	32,523	22,766	24,219		7,940		7,940		32,523			0	57	05/25/2036.
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		12/25/2014.	MBS Paydown		111,970	111,970	91,255			6,773		6,773		2		111,968	111,968	1,622	10/25/2013.
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		12/31/2014.	Book Value Adjustment									0		111,968		(111,968)	(111,968)		10/25/2013.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		11/30/2014.	Book Value Adjustment									0					0		06/25/2035.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	..	12/25/2014.	MBS Paydown		74,593	74,593	50,872	2,438		37,553		37,553		74,593			0	2,093	06/25/2035.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	..	12/25/2014.	Pass-Through Loss		175,755	100,397						0					0	4,003	06/25/2035.
45660N KZ 7	RAST 2002-A14J A10 NAS SSNR 5.75 01/33	..	12/25/2014.	MBS Paydown		425,070	425,070	430,275	326,610		(1,854)		(1,854)		425,070			0	8,645	01/25/2033.
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033	..	12/25/2014.	MBS Paydown		66,532	66,532	57,383	60,868		1,166		1,166		66,532			0	1,427	01/25/2033.
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34	..	12/25/2014.	MBS Paydown		188,081	188,081	154,227	155,806		13,415		13,415		188,081			0	2,734	10/25/2034.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	..	12/25/2014.	MBS Paydown		252,750	252,750	192,090			25,057		25,057		2		252,749	252,749	413	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	..	12/31/2014.	Book Value Adjustment									0		252,749		(252,749)	(252,749)		06/25/2039.
45661X AB 8	INDX 2006-AR13 A2 SEQ SSNR FLT 07-25-36	..	12/25/2014.	MBS Paydown		705,508	705,508	422,864	430,255		39,624		39,624		705,508			0	1,726	07/25/2036.
459745 FY 6	INTL LEASE FIN 6.50 09/01/14	..	09/01/2014.	Maturity		10,000,000	10,000,000	10,079,910	10,014,624		(14,624)		(14,624)		10,000,000			0	650,000	09/01/2014.
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048	..	12/15/2014.	MBS Paydown		360,558	360,558	360,485	360,441		(125)		(125)		360,558			0	7,128	12/15/2048.
46616M AB 6	HENDR 2010-3A B ABS 6.85 12/15/2050	..	12/15/2014.	MBS Paydown		14,051	14,051	14,050	14,051		0		0		14,051			0	925	12/15/2050.
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056	..	12/15/2014.	MBS Paydown		525,833	525,833	525,696	525,710		16		16		525,833			0	13,026	10/15/2056.
46616Q AA 9	HENDR 2011-2A A ABS 4.94 09/15/56	..	12/15/2014.	MBS Paydown		487,048	487,048	486,768	486,692		65		65		487,048			0	12,614	09/15/2056.
46616V AA 8	HENDR 2012-1A A ABS 4.21 02/16/2065	..	12/15/2014.	MBS Paydown		303,371	303,371	691,307	22,939		(26)		(26)		303,371			0	2,358	02/16/2065.
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065	..	12/15/2014.	MBS Paydown		263,590	263,590	314,798	213,414		16		16		263,590			0	2,822	09/15/2065.
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067	..	12/15/2014.	MBS Paydown		437,708	437,708	437,405	437,412		36		36		437,708			0	8,316	04/15/2067.
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062	..	12/15/2014.	MBS Paydown		314,289	314,289	314,215	314,202		(0)		(0)		314,289			0	7,665	03/15/2062.
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41	..	12/15/2014.	MBS Paydown		615,690	615,690	615,192	615,196		54		54		615,690			0	14,865	01/17/2073.
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063	..	12/15/2014.	MBS Paydown		145,424	145,424	145,342			10		10		145,424			0	3,542	03/15/2063.
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073	..	12/15/2014.	MBS Paydown		17,163	17,163	17,152			3		3		17,163			0	173	01/17/2073.
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077	..	12/15/2014.	MBS Paydown		10,128	10,128	10,124			0		0		10,128			0	20	06/15/2077.
466247 L6 8	JPMMT 2006-A2 IIB1 MEZ SEQ CSTR 08/25/34	..	12/25/2014.	MBS Paydown		65,935	65,935	62,844			105		105		65,935			0	412	08/25/2034.
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035	..	12/25/2014.	MBS Paydown		1,161,718	1,161,718	1,031,025	978,566		66,990		66,990		1,161,718			0	16,761	07/25/2035.
46625H BJ 8	JP MORGAN CHASE 4.875 03/15/2014	..	03/15/2014.	Maturity		5,000,000	5,000,000	4,637,750	4,990,234		9,766		9,766		5,000,000			0	121,875	03/15/2014.
46625H JX 9	JPMORGAN CHASE & CO 3.625 05/13/2024	..	12/12/2014.	MIZUHO SEC USA		3,074,790	3,000,000	2,985,300			733		733		2,986,033		88,757	88,757	64,646	05/13/2024.
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41	..	12/15/2014.	MBS Paydown		15,850,800	15,850,800	15,957,719	15,829,823		15,212		15,212		15,850,800			0	351,494	07/15/2041.
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035	..	12/25/2014.	MBS Paydown		802,385	802,385	752,988	746,834		13,062		13,062		802,385			0	1,672	05/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	..	12/25/2014.	MBS Paydown		263,930	263,930	253,951	203,589		27,305		27,305		263,930			0	8,644	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	..	12/25/2014.	Pass-Through Loss			73,131	70,366					0					0	2,639	12/25/2035.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	..	12/25/2014.	MBS Paydown		118,672	118,672	119,594	84,590		4,071		4,071		118,672			0	1,511	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	..	12/25/2014.	Pass-Through Loss			38,551	38,711					0					0	494	03/25/2036.
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36	..	12/25/2014.	MBS Paydown		1,588,418	1,588,418	1,302,503	1,304,350		116,046		116,046		1,588,418			0	20,033	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	..	12/25/2014.	MBS Paydown		283,093	283,093	265,460	212,950		7,359		7,359		283,093			0	8,620	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36	..	12/25/2014.	Pass-Through Loss			61,484	57,555					0					0	1,898	03/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	..	12/25/2014.	MBS Paydown		329,247	329,247	245,289	224,965		41,571		41,571		329,247			0	6,630	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	..	12/25/2014.	Pass-Through Loss			79,362	59,125					0		79,362		(79,362)	(79,362)	1,173	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36	..	12/31/2014.	Book Value Adjustment									0		(79,362)		79,362	79,362		11/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	12/25/2014.	MBS Paydown		293,805	293,805	150,760	17,572		(2,580)		(2,580)		226,633		67,172	67,172	798	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	12/25/2014.	Pass-Through Loss			965,412	489,612					0		668,593		(668,593)	(668,593)	1,404	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	12/31/2014.	Book Value Adjustment									0		(601,416)		601,416	601,416		05/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	..	12/25/2014.	MBS Paydown		51,722	51,722	39,558	36,235		141		141		51,722			0	818	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	..	12/25/2014.	Pass-Through Loss			3,781	2,891					0		3,781		(3,781)	(3,781)	54	06/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36	..	12/31/2014.	Book Value Adjustment									0		(3,781)		3,781	3,781		06/25/2036.
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36	..	12/25/2014.	Pass-Through Loss			36,284	22,496			(873)		(873)		36,284		(36,284)	(36,284)	2,128	08/25/2036.
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36	..	12/31/2014.	Book Value Adjustment									0		(36,284)		36,284	36,284		08/25/2036.
46628V AK 2	JPALT 2006-S3 A7 NAS SSUP STP 08/25/2036	..	11/30/2014.	Book Value Adjustment									0					0		08/25/2036.
46628V AK 2	JPALT 2006-S3 A7 NAS SSUP STP 08/25/2036	..	12/25/2014.	MBS Paydown		2,180,384	2,180,384	370,665	261,608		814,171		814,171		2,180,384			0	48,947	08/25/2036.
46628V AK 2	JPALT 2006-S3 A7 NAS SSUP STP 08/25/2036	..	12/25/2014.	Pass-Through Loss			9,206,368	1,565,083					0					0	286,652	08/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036	..	12/25/2014.	MBS Paydown		1,040,558	1,040,558	824,642	854,773		32,059		32,059		1,040,558			0	1,756	07/25/2036.
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47	..	12/15/2014.	MBS Paydown		451,387	451,387	465,775	459,348		(8,779)		(8,779)		451,387			0	17,263	05/15/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47	..	06/12/2014.	MBS Paydown		1,094,078	1,094,078	1,053,717	1,082,881		11,197		11,197		1,094,078			0	27,404	06/12/2047.
466300 AL 4	JPMRR 2009-11 2A1 SEQ 6.0 11/26/36	..	12/26/2014.	MBS Paydown		1,353,462	1,353,462	1,391,106	1,382,343		(8,671)		(8,671)		1,353,462			0	45,791	11/26/2036.
46630G AN 5	JPMMT 2007-A1 4A2 SEQ SSNR CSTR 07/25/35	..	12/25/2014.	MBS Paydown		154,837	154,837	144,773	144,972		3,242		3,242		154,837			0	2,364	07/25/2035.
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49	..	05/15/2014.	MBS Paydown		21,471,129	21,471,129	19,911,508	20,911,665		559,464		559,464		21,471,129			0	332,989	01/15/2049.
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49	..	12/15/2014.	MBS Paydown		525,749	525,749	518,411	524,920		(278)		(278)		525,749			0	13,251	01/15/2049.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	..	12/25/2014.	MBS Paydown		8,603	8,603	8,372	8,603				0		8,603			0	122	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	..	12/25/2014.	Pass-Through Loss			1,119	1,089					0					0	20	04/25/2037.
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049	..	12/12/2014.	MBS Paydown		17,965,854	17,965,854	18,236,286	18,056,155		(95,231)		(95,231)		17,965,854			0	591,606	02/12/2049.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	..	12/25/2014.	MBS Paydown		49,885	49,885	41,884	41,371		11		11		49,885			0	2,067	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	..	12/25/2014.	Pass-Through Loss			9,141	7,668					0		9,141		(9,141)	(9,141)	359	08/25/2037.
46631N DT 3	JPMMT 2007-S3 1A90 SEQ SSNR 7.00 8/25/37	..	12/31/2014.	Book Value Adjustment									0		(9,141)		9,141	9,141		08/25/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	..	12/27/2014.	MBS Paydown		2,135,282	2,135,282	1,718,875	1,769,035		294,320		294,320		2,135,282			0	31,591	07/27/2037.
46632Y AA 2	JPMMT 2008-R3 1A1 SEQ CSTR 06/26/2036	..	12/26/2014.	MBS Paydown		1,789,908	1,789,908	1,558,898	1,532,518		103,810		103,810		1,789,908			0	28,315	06/26/2036.
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36	..	12/26/2014.	Pass-Through Loss			130,832	16,747			(164)		(164)		130,832		(130,832)	(130,832)	2,213	06/26/2036.
46632Y AB 0	JPMMT 2008-R3 1A2 MEZ CSTR 06/26/36	..	12/31/2014.	Book Value Adjustment									0		(130,832)		130,832	130,832		06/26/2036.
46632Y AC 8	JPMMT 2008-R3 2A16 SEQ 6.25 08/26/37 RE	..	12/26/2014.	MBS Paydown		2,380,074	2,380,074	2,082,565	1,879,867		341,926		341,926		2,380,074			0	83,668	08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037	..	09/30/2014.	Book Value Adjustment							(23,422)		(23,422)					0		08/26/2037.
46632Y AF 1	JPMMT 2008-R3 2A3 MEZ 6.25 08/26/2037	..	12/26/2014.	Pass-Through Loss			839,746	79,316			9,422		9,422					0	37,447	08/26/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37	..	12/26/2014.	MBS Paydown		641,658	641,658	976,314			29,414		29,414		641,658			0	7,711	03/26/2037.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE	..	11/26/2014.	MBS Paydown		320,910	320,910	573,704	320,910		36,331		36,331		320,910			0	8,191	11/26/2036.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE	..	12/26/2014.	MBS Paydown		930,266	930,266	(34,823)			16,108		16,108		930,266			0	39,512	06/26/2037.
46633K AN 3	JPMRR 2009-5 2A1 SEQ SSNR CSTR 1/26/37	..	12/26/2014.	MBS Paydown		524,614	524,614	494,145	396,449		2,935		2,935		524,614			0	4,713	01/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37	..	12/26/2014.	MBS Paydown		2,200,088	2,200,088	2,099,135	2,150,392		25,564		25,564		2,200,088			0	38,567	05/26/2037.
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35	..	12/26/2014.	MBS Paydown		1,620,064	1,620,064	1,502,610	1,466,813		65,064		65,064		1,620,064			0	25,339	04/26/2035.
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	..	09/30/2014.	Suspense Ledger Adjustment		(4,632)							0				(4,632)	(4,632)		04/26/2035.
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	..	10/26/2014.	MBS Paydown		(4,101)							0		(4,101)			0		04/26/2035.
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	..	11/26/2014.	Pass-Through Loss			252,891	19,436					0		235,478		(235,478)	(235,478)	2,922	04/26/2035.
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	..	12/31/2014.	Book Value Adjustment									0		(240,110)		240,110	240,110		04/26/2035.
46633P AC 6	JPMRR 2009-7 2A1 SEQ SSNR 6.0 2/27/2037	..	12/27/2014.	MBS Paydown		451,246	451,246	455,689	447,166		(2,108)		(2,108)		451,246			0	16,491	02/27/2037.
46633P AU 6	JPMRR 2009-7 11A1 SEQ SSNR CSTR 09/36 RE	..	12/27/2014.	MBS Paydown		6,078	6,078	5,653			78		78		6,078			0	21	09/27/2036.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37	..	12/27/2014.	MBS Paydown		1,746,288	1,746,288	1,621,320	1,679,161		41,533		41,533		1,746,288			0	21,279	03/27/2037.
46633T AA 2	JPMRR 2009-8 A1 SEQ CSTR 4/20/2036	..	12/20/2014.	MBS Paydown		971,923	971,923	952,253	823,677		9,220		9,220		971,923			0	29,932	04/20/2036.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35	..	12/26/2014.	MBS Paydown		1,336,630	1,336,630	1,321,593	1,321,985		2,653		2,653		1,336,630			0	44,213	12/26/2035.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37	..	12/26/2014.	MBS Paydown		2,542,007	2,542,007	2,542,007	2,537,934		518		518		2,542,007			0	82,867	04/26/2037.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036	..	12/26/2014.	MBS Paydown		6,437,322	6,437,322	6,522,301	6,486,800		(184,625)		(184,625)		6,437,322			0	214,680	07/26/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039	..	12/26/2014.	MBS Paydown		3,231,881	3,231,881	3,466,192	3,337,186		(100,831)		(100,831)		3,231,881			0	102,983	03/26/2039.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE	..	12/26/2014.	MBS Paydown		3,148,535	3,148,535	2,924,201	2,957,182		82,151		82,151		3,148,535			0	56,300	06/26/2035.
46637D AC 9	JPMRR 2012-1 2A1 SEQ SSNR 3.25 05/47 RE	..	12/26/2014.	MBS Paydown		1,908,718	1,908,718	1,775,108	1,800,327		35,610		35,610		1,908,718			0	36,465	05/26/2047.
47231A AA 7	JMHT 2010-HNTR A ABS ARB 10/25/2045	..	09/12/2014.	JEFFERIES & CO		2,375,000	2,500,000	2,292,773	2,321,324		7,844		7,844		2,329,168		45,832	45,832	160,761	10/25/2045.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	..	12/25/2014.	MBS Paydown		894,855	894,855	819,449	673,262		32,666		32,666		894,855			0	36,787	06/25/2047.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035	..	12/26/2014.	MBS Paydown		2,185,175	2,185,175	1,674,736	1,794,475		258,071		258,071		2,185,175			0	74,054	10/25/2035.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37	..	12/26/2014.	MBS Paydown		671,603	671,603	580,436	615,199		18,460		18,460		671,603			0	10,736	01/25/2037.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039	..	12/26/2014.	MBS Paydown		1,665,284	1,665,284	1,439,641	1,458,976		71,502		71,502		1,665,284			0	19,940	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39	..	12/26/2014.	Pass-Through Loss			277,381	59,721			(318)		(318)		55,916		(55,916)	(55,916)	3,720	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39	..	12/31/2014.	Book Value Adjustment									0		(55,916)		55,916	55,916		01/25/2039.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37	..	05/26/2014.	MBS Paydown		0	0						0		0			0		01/25/2037.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37	..	07/31/2014.	Book Value Adjustment									0					0		01/25/2037.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37	..	11/26/2014.	Pass-Through Loss			179,414	37,490					0					0	2,586	01/25/2037.
47232A AA 6	JMAC 2008-R3 1A1 SEQ CSTR 03/20/2036	..	12/20/2014.	MBS Paydown		1,621,633	1,621,633	1,493,169	1,581,699		21,584		21,584		1,621,633			0	25,391	03/20/2036.
47232A AD 0	JMAC 2008-R3 2A1 SEQ CSTR 06/25/2036	..	12/25/2014.	MBS Paydown		764,857	764,857	733,546	759,909		384		384		764,857			0	10,779	06/25/2036.
47232A AG 3	JMAC 2008-R3 3A1 SEQ CSTR 05/25/2037	..	12/25/2014.	MBS Paydown		848,678	848,678	740,472	848,678				0		848,678			0	10,782	05/25/2037.
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	..	12/25/2014.	Pass-Through Loss			276,759	65,038			962		962		276,759		(276,759)	(276,759)	4,565	05/25/2037.
47232A AH 1	JMAC 2008-R3 3A2 MEZ CSTR 05/25/2037	..	12/31/2014.	Book Value Adjustment									0		(276,759)		276,759	276,759		05/25/2037.
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036	..	12/20/2014.	Pass-Through Loss			403,165	85,799			(3,786)		(3,786)		123,382		(123,382)	(123,382)	6,934	03/20/2036.
47232A AN 8	JMAC 2008-R3 1A4 SEQ CSTR 3/20/2036	..	12/31/2014.	Book Value Adjustment									0		(123,382)		123,382	123,382		03/20/2036.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	..	12/26/2014.	MBS Paydown		673,919	673,919	673,908	669,083		1,654		1,654		673,919			0	23,608	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	..	12/26/2014.	Pass-Through Loss			352,150	265,486		744	(9,250)		(8,506)		342,263		(342,263)	(342,263)	10,549	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	..	12/31/2014.	Book Value Adjustment									0		(342,263)		342,263	342,263		09/26/2036.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47	..	12/26/2014.	MBS Paydown		165,881	165,881	165,881	165,768		533		533		165,881			0	1,332	01/26/2047.
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47	..	10/26/2014.	MBS Paydown		0	0						0		0			0		01/26/2047.
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47	..	12/26/2014.	Pass-Through Loss			110,408	33,587			144		144					0	1,780	01/26/2047.
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47	..	12/31/2014.	Book Value Adjustment									0					0		01/26/2047.
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36	..	06/26/2014.	MBS Paydown		347,202	347,202	347,121	243,418		103,785		103,785		347,202			0	5,102	09/26/2036.
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36	..	12/26/2014.	MBS Paydown		557,647	557,647	524,483	542,832		(174)		(174)		557,647			0	22,952	09/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36	..	12/26/2014.	MBS Paydown		285,085	285,085	290,022	283,668		755		755		285,085			0	7,778	01/26/2036.
47232D BC 5	JMAC 2009-R5 6A1 SEQ SSNR CSTR 2/26/37	..	12/26/2014.	MBS Paydown		1,022,409	1,022,409	939,570	991,653		26,078		26,078		1,022,409			0	34,903	02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37	..	12/26/2014.	Pass-Through Loss			407,897	63,946					0		407,897		(407,897)	(407,897)	13,457	02/26/2037.
47232D BG 6	JMAC 2009-R5 6A5 MEZ SSUP CSTR 2/26/37	..	12/31/2014.	Book Value Adjustment									0		(407,897)		407,897	407,897		02/26/2037.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	..	12/26/2014.	MBS Paydown		122,421	122,421	122,421	119,453		2,234		2,234		122,421			0	297	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	..	09/30/2014.	Book Value Adjustment									0					0		09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	..	12/26/2014.	Pass-Through Loss			50,765	16,416			(111)		(111)					0	144	09/26/2036.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37	..	12/26/2014.	MBS Paydown		453,557	453,557	453,557	450,632		915		915		453,557			0	16,474	07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37	..	12/26/2014.	Pass-Through Loss			231,544	143,384			(3,988)		(3,988)		112,411		(112,411)	(112,411)	11,224	07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37	..	12/31/2014.	Book Value Adjustment									0		(112,411)		112,411	112,411		07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	..	03/31/2014.	Book Value Adjustment				21,769					0					0		07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	..	04/26/2014.	Pass-Through Loss			59,473	30,116					0					0	557	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37	..	11/26/2011.	MBS Paydown				145,201			(3,025)		(3,025)					0		07/26/2037.
47232D BV 3	JMAC 2009-R5 9A1 SEQ SSNR CSTR 6/26/37	..	12/26/2014.	MBS Paydown		1,147,819	1,147,819	1,059,242	1,080,340		38,663		38,663		1,147,819			0	36,200	06/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37	..	08/26/2013.	MBS Paydown		(461)	(461)	(113)					0		(461)			0		06/26/2037.
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37	..	12/26/2014.	Pass-Through Loss			63,458	18,321			(104)		(104)		63,458		(63,458)	(63,458)	2,845	06/26/2037.
47232D BZ 4	JMAC 2009-R5 9A5 MEZ SSUP CSTR 6/26/37	..	12/31/2014.	Book Value Adjustment									0		(63,458)		63,458	63,458		06/26/2037.
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	..	12/26/2014.	MBS Paydown		749,498	749,498	749,498	713,880		4,817		4,817		749,498			0	12,496	02/26/2047.
47232D CA 8	JMAC 2009-R5 10A1 SEQ SSNR CSTR 2/26/47	..	12/31/2014.	Book Value Adjustment									0					0		02/26/2047.
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47	..	12/26/2014.	Pass-Through Loss			111,647	87,439			32,868		32,868					0	1,502	02/26/2047.
47232D CF 7	JMAC 2009-R5 10A6 MEZ SSUP CSTR 2/26/47	..	12/31/2014.	Book Value Adjustment									0					0		02/26/2047.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	..	12/21/2014.	MBS Paydown		260,520	260,520	260,520	260,520				0		260,520			0	4,650	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36	..	12/21/2014.	Pass-Through Loss			79,625	24,411			(883)		(883)		79,625		(79,625)	(79,625)	1,315	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36	..	12/31/2014.	Book Value Adjustment									0		(79,625)		79,625	79,625		05/21/2036.
47232D CN 0	JMAC 2009-R5 12A1 SEQ SSNR CSTR 12/26/36	..	03/26/2014.	MBS Paydown		118,949	118,949	118,949	116,165		2,783		2,783		118,949			0	1,062	12/26/2036.
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36	..	12/26/2014.	MBS Paydown		257,573	257,573	257,573	258,516		(240)		(240)		257,573			0	9,200	12/26/2036.
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	..	05/26/2014.	MBS Paydown									0					0		12/26/2036.
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	..	12/26/2014.	Pass-Through Loss			58,188	13,668			(183)		(183)		58,188		(58,188)	(58,188)	2,180	12/26/2036.
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	..	12/31/2014.	Book Value Adjustment									0		(58,188)		58,188	58,188		12/26/2036.
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47	..	07/26/2014.	MBS Paydown		186,176	186,176	192,641			992		992		186,176			0	3,353	04/26/2047.
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47	..	12/26/2014.	MBS Paydown		81,080	81,080	76,243	80,966		3		3		81,080			0	2,039	04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47	..	08/26/2014.	MBS Paydown		0	0				0		0		0			0		04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47	..	12/26/2014.	Pass-Through Loss			344,251	83,028			(2,249)		(2,249)		136,294		(136,294)	(136,294)	6,435	04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47	..	12/31/2014.	Book Value Adjustment									0		(136,294)		136,294	136,294		04/26/2047.
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37	..	12/26/2014.	MBS Paydown		643,298	643,298	630,724	628,595		5,619		5,619		643,298			0	20,536	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	..	12/26/2014.	Pass-Through Loss			83,936	30,656			(687)		(687)					0	3,587	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	..	12/31/2014.	Book Value Adjustment									0					0		06/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	..	12/26/2014.	MBS Paydown		1,255,560	1,255,560	1,255,560	1,186,381		70,121		70,121		1,255,560			0	41,973	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	..	05/26/2014.	MBS Paydown		0	0				0		0		0			0		08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	..	12/26/2014.	Pass-Through Loss			27,435	7,294			(15)		(15)		27,435		(27,435)	(27,435)	911	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	..	12/31/2014.	Book Value Adjustment									0		(27,435)		27,435	27,435		08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37	..	12/26/2014.	MBS Paydown		3,292,436	3,292,436	3,271,723	3,259,143		13,293		13,293		3,292,436			0	136,536	08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37	..	12/26/2014.	Pass-Through Loss			603,278	167,304			4,617		4,617		54,904		(54,904)	(54,904)	23,941	08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37	..	12/31/2014.	Book Value Adjustment									0		(54,880)		54,880	54,880		08/26/2037.
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35	..	12/26/2014.	MBS Paydown		775,208	775,208	775,208	712,509		5,497		5,497		775,208			0	13,059	09/26/2035.
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37	..	12/26/2014.	MBS Paydown		969,674	969,674	851,265	893,713		41,709		41,709		969,674			0	20,339	04/26/2037.
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37	..	12/31/2014.	Book Value Adjustment									0					0		04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	..	11/26/2014.	Pass-Through Loss			138,446	26,571			(829)		(829)		138,446		(138,446)	(138,446)	2,565	04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37	..	12/31/2014.	Book Value Adjustment									0		(138,446)		138,446	138,446		04/26/2037.
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37	..	12/26/2014.	MBS Paydown		77,870	77,870	41,369	76,973		749		749		77,870			0	1,658	06/26/2037.
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37	..	01/31/2014.	Book Value Adjustment									0					0		02/26/2037.
47232D EG 3	JMAC 2009-R5 20A1 SEQ SSNR CSTR 2/26/37	..	12/26/2014.	MBS Paydown		1,055,677	1,055,677	1,055,677	1,050,143		1,547		1,547		1,055,677			0	12,446	02/26/2037.
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37	..	12/26/2013.	MBS Paydown									0					0		02/26/2037.
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37	..	12/26/2014.	Pass-Through Loss			109,572	27,352			(163)		(163)		109,572		(109,572)	(109,572)	1,280	02/26/2037.
47232D EL 2	JMAC 2009-R5 20A5 MEZ SSUP CSTR 2/26/37	..	12/31/2014.	Book Value Adjustment									0		(109,572)		109,572	109,572		02/26/2037.
47232D EM 0	JMAC 2009-R5 21A1 SEQ SSNR CSTR 5/26/37	..	12/26/2014.	MBS Paydown		497,127	497,127	497,127	373,190		(65,612)		(65,612)		497,127			0	6,417	05/26/2037.
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37	..	07/26/2014.	Pass-Through Loss			80,693	27,215			(57)		(57)		80,693		(80,693)	(80,693)	1,016	05/26/2037.

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
47232D ET 5	JMAC 2009-R5 21A5 MEZ SSUP CSTR 5/26/37	..	07/31/2014.	Book Value Adjustment									0		(80,693)		80,693	80,693		05/26/2037.
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37	..	03/31/2014.	Book Value Adjustment									0					0		08/26/2037.
47232D EU 2	JMAC 2009-R5 22A1 SEQ SSNR CSTR 8/26/37	..	12/26/2014.	MBS Paydown		649,815	649,815	624,140	595,053		24,732		24,732		649,815			0	9,690	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	..	11/26/2014.	Pass-Through Loss			76,306	55,167			(115)		(115)		76,306		(76,306)	(76,306)	719	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	..	12/26/2014.	MBS Paydown		47	47	34	7		(0)		(0)		47			0	1	08/26/2037.
47232D EY 4	JMAC 2009-R5 22A5 MEZ SSUP CSTR 8/26/37	..	12/31/2014.	Book Value Adjustment									0		(76,306)		76,306	76,306		08/26/2037.
47232D EZ 1	JMAC 2009-R5 23A1 SEQ SSNR CSTR 11/26/36	..	12/26/2014.	MBS Paydown		2,043,339	2,043,339	2,043,339	2,042,435		4,141		4,141		2,043,339			0	23,897	11/26/2036.
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36	..	11/26/2014.	Pass-Through Loss			669,182	186,373			322		322					0	6,067	11/26/2036.
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36	..	12/26/2013.	MBS Paydown									0					0		11/26/2036.
47232D FE 7	JMAC 2009-R5 23A4 MEZ SSUP CSTR 11/26/36	..	12/31/2014.	Book Value Adjustment									0					0		11/26/2036.
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36	..	12/26/2014.	MBS Paydown		470,465	470,465	470,465	469,808		192		192		470,465			0	12,768	12/26/2036.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	12/26/2013.	MBS Paydown		(0)	(0)	(0)					0		(0)			0		06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	12/26/2014.	Pass-Through Loss			21,377	4,556			301		301					0	313	06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	12/31/2014.	Book Value Adjustment									0					0		06/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	..	12/26/2014.	MBS Paydown		2,180,111	2,180,111	2,121,968	1,870,826		14,357		14,357		2,180,111			0	73,575	11/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	..	12/26/2014.	MBS Paydown		219,268	219,268	219,268	217,942		43		43		219,268			0	8,546	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	..	12/26/2014.	Pass-Through Loss			78,032	61,313					0					0	2,917	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	..	12/26/2014.	MBS Paydown		309,348	309,348	309,053	307,862		(11)		(11)		309,348			0	11,541	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	..	12/26/2014.	Pass-Through Loss			110,089	48,000			(235)		(235)		52,354		(52,354)	(52,354)	3,936	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	..	12/31/2014.	Book Value Adjustment									0		(52,354)		52,354	52,354		02/26/2037.
47232V AL 6	JMAC 2009-R4 3A1 SEQ SSNR 6.25 07/26/37	..	12/26/2014.	MBS Paydown		374,486	374,486	374,486	370,272		(169)		(169)		374,486			0	14,202	07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	..	12/26/2014.	Pass-Through Loss			117,333	80,671			15,014		15,014		38,591		(38,591)	(38,591)	4,537	07/26/2037.
47232V AQ 5	JMAC 2009-R4 3A5 MEZ SSUP 6.25 07/26/37	..	12/31/2014.	Book Value Adjustment									0		(38,591)		38,591	38,591		07/26/2037.
47232V AR 3	JMAC 2009-R4 4A1 SEQ SSNR 6.00 09/26/36	..	12/26/2014.	MBS Paydown		274,709	274,709	260,764	258,756		1,032		1,032		274,709			0	9,229	09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36	..	12/26/2014.	Pass-Through Loss			125,985	73,645			(2,770)		(2,770)		125,985		(125,985)	(125,985)	4,757	09/26/2036.
47232V AV 4	JMAC 2009-R4 4A5 MEZ SSUP 6.00 09/26/36	..	12/31/2014.	Book Value Adjustment									0		(125,985)		125,985	125,985		09/26/2036.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35	..	12/26/2014.	MBS Paydown		174,478	174,478	159,724	161,503		1,463		1,463		174,478			0	2,597	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35	..	12/26/2014.	Pass-Through Loss			69,728	54,459			7		7		66,134		(66,134)	(66,134)	766	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35	..	12/31/2014.	Book Value Adjustment									0		(66,134)		66,134	66,134		09/26/2035.
47232V BB 7	JMAC 2009-R4 6A1 SEQ SSNR FLT 09/26/35	..	12/26/2014.	MBS Paydown		1,443,577	1,443,577	1,243,033	1,262,837		97,525		97,525		1,443,577			0	5,216	09/26/2035.
47232V BE 1	JMAC 2009-R4 6A4 SUB SSUP FLT 09/26/35	..	12/26/2014.	Pass-Through Loss			70,028	6,875			14		14					0	402	09/26/2035.
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35	..	06/30/2014.	Book Value Adjustment									0		(9,283)		9,283	9,283		09/26/2035.
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35	..	09/26/2013.	MBS Paydown		(6,840)	(6,840)	(1,072)					0		(2,443)		(4,397)	(4,397)		09/26/2035.
47232V BF 8	JMAC 2009-R4 6A5 MEZ SSUP FLT 09/26/35	..	10/26/2014.	Pass-Through Loss			218,316	34,225			(6,840)		(6,840)		4,886		(4,886)	(4,886)	686	09/26/2035.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36	..	12/26/2014.	MBS Paydown		264,108	264,108	264,108	262,339		578		578		264,108			0	9,274	11/26/2036.
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36	..	12/26/2014.	Pass-Through Loss			37,373	18,134			(353)		(353)					0	1,538	11/26/2036.
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37	..	12/26/2014.	MBS Paydown		1,827,780	1,827,780	1,579,174	1,827,780				0		1,827,780			0	43,951	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	12/26/2014.	Pass-Through Loss			351,813	113,352			16,868		16,868		351,813		(351,813)	(351,813)	8,273	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	12/31/2014.	Book Value Adjustment									0		(351,813)		351,813	351,813		11/26/2037.
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36	..	12/26/2014.	MBS Paydown		131,709	131,709	131,709	131,198		429		429		131,709			0	4,876	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	..	12/26/2014.	Pass-Through Loss			78,706	14,509			(833)		(833)		78,706		(78,706)	(78,706)	3,003	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	..	12/31/2014.	Book Value Adjustment									0		(78,706)		78,706	78,706		07/26/2036.

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										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	..	12/26/2014.	MBS Paydown		152,788	152,788	152,788	152,788				0		152,788			0	4,653	04/26/2037.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35	..	12/26/2014.	MBS Paydown		880,063	880,063	878,655	877,221		508		508		880,063			0	33,068	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	..	08/26/2014.	MBS Paydown		0	0		0				0		0			0		11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	..	12/26/2014.	Pass-Through Loss			184,436	170,363			(1,294)		(1,294)		16,767		(16,767)	(16,767)	5,517	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35	..	12/31/2014.	Book Value Adjustment									0		(16,767)		16,767	16,767		11/26/2035.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36	..	12/26/2014.	MBS Paydown		1,057,500	1,057,500	1,043,307	1,046,826		5,460		5,460		1,057,500			0	37,617	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	..	07/26/2014.	MBS Paydown		0	0		0				0		0			0		05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	..	12/26/2014.	Pass-Through Loss			53,192	34,172			(889)		(889)		39,763		(39,763)	(39,763)	2,600	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36	..	12/31/2014.	Book Value Adjustment									0		(39,763)		39,763	39,763		05/26/2036.
47232V CV 2	JMAC 2009-R4 14A1 SEQ SSNR 6.50 11/26/36	..	12/26/2014.	MBS Paydown		3,165,726	3,165,726	3,078,962	3,109,617		29,908		29,908		3,165,726			0	126,406	11/26/2036.
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36	..	12/26/2014.	Pass-Through Loss			377,624	154,958			(2,791)		(2,791)					0	17,884	11/26/2036.
47232V DB 5	JMAC 2009-R4 14A5 MEZ SSUP 6.50 11/26/36	..	12/31/2014.	Book Value Adjustment									0		3,995		(3,995)	(3,995)		11/26/2036.
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35	..	12/26/2014.	MBS Paydown		1,291,023	1,291,023	1,283,760	1,283,273		5,341		5,341		1,291,023			0	37,616	09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	..	11/26/2014.	Pass-Through Loss			87,144	56,061			(998)		(998)		54,872		(54,872)	(54,872)	3,792	09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	..	12/26/2014.	MBS Paydown		20	20	13	2		(0)		(0)		20			0	1	09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35	..	12/31/2014.	Book Value Adjustment									0		(54,872)		54,872	54,872		09/26/2035.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36	..	12/26/2014.	MBS Paydown		479,353	479,353	461,039	468,514		5,218		5,218		479,353			0	11,611	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36	..	12/26/2014.	Pass-Through Loss			84,125	18,604			(104)		(104)		84,125		(84,125)	(84,125)	2,516	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36	..	12/31/2014.	Book Value Adjustment									0		(84,125)		84,125	84,125		04/26/2036.
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36	..	12/26/2014.	MBS Paydown		4,028,432	4,028,432	4,028,432	4,011,023		5,620		5,620		4,028,432			0	125,657	02/26/2036.
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36	..	11/26/2014.	Pass-Through Loss			263,038	223,799			191		191					0	6,414	02/26/2036.
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36	..	12/26/2014.	MBS Paydown		22	22	18	2		(0)		(0)		22			0	1	02/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	..	12/26/2014.	MBS Paydown		402,037	402,037	402,037	405,473		(1,743)		(1,743)		402,037			0	16,861	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	..	12/26/2014.	Pass-Through Loss			149,446	66,783			(636)		(636)		55,606		(55,606)	(55,606)	6,380	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	..	12/31/2014.	Book Value Adjustment									0		(55,606)		55,606	55,606		04/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36	..	12/26/2014.	MBS Paydown		157,619	157,619	157,398	157,262				0		157,619			0	6,985	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	..	12/26/2014.	Pass-Through Loss			67,116	57,074			(203)		(203)		12,237		(12,237)	(12,237)	2,591	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36	..	12/31/2014.	Book Value Adjustment									0		(12,237)		12,237	12,237		07/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	..	12/26/2014.	MBS Paydown		401,761	401,761	401,761	398,497		(137)		(137)		401,761			0	16,218	03/26/2036.
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36	..	12/26/2014.	Pass-Through Loss			123,329	31,844					0					0	4,776	03/26/2036.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	..	12/26/2014.	MBS Paydown		209,942	209,942	211,634	208,418		(2,437)		(2,437)		209,942			0	8,205	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	..	12/26/2014.	Pass-Through Loss			88,378	89,090			(607)		(607)					0	3,381	03/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	..	12/26/2014.	MBS Paydown		97,260	97,260	98,717	96,825		(927)		(927)		97,260			0	3,482	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	..	12/26/2014.	Pass-Through Loss			61,671	62,595			(689)		(689)		565		(565)	(565)	2,381	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	..	12/31/2014.	Book Value Adjustment									0		(565)		565	565		04/26/2037.
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36	..	12/26/2014.	MBS Paydown		1,288,109	1,288,109	1,287,035	1,286,524				0		1,288,109			0	54,215	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	..	12/26/2014.	Pass-Through Loss			245,716	233,692			(1,025)		(1,025)		16,788		(16,788)	(16,788)	8,516	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36	..	12/31/2014.	Book Value Adjustment									0		(16,788)		16,788	16,788		01/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36	..	11/26/2014.	MBS Paydown		227,859	227,859	227,859	227,859				0		227,859			0	6,736	02/26/2036.
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36	..	12/26/2014.	MBS Paydown		53,200	53,200	53,200	53,015		2,337		2,337		53,200			0	3,092	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	..	12/26/2014.	Pass-Through Loss			56,468	8,164			(1,006)		(1,006)		24,345		(24,345)	(24,345)	2,356	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	..	12/31/2014.	Book Value Adjustment									0		(24,345)		24,345	24,345		02/26/2036.
47232V FD 9	JMAC 2009-R4 25A2 SUB SSUP 5.25 1/26/36	..	02/26/2014.	MBS Paydown		15,968	15,968	15,968	15,911		57		57		15,968			0	188	01/26/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	..	12/26/2014.	MBS Paydown		75,111	75,111	73,680	66,421		4,445		4,445		75,111			0	3,106	01/26/2036.
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	..	12/26/2014.	Pass-Through Loss		6,719	6,476						0					0	267	01/26/2036.
47232V FG 2	JMAC 2009-R4 26A2 SUB SSUP 5.75 1/26/36	..	12/26/2014.	MBS Paydown		1,039,149	1,039,149	1,039,149	1,032,585		604,959		604,959		1,039,149			0	41,147	01/26/2036.
47232V FJ 6	JMAC 2009-R4 26A4 MEZ SSUP 5.75 1/26/36	..	12/26/2014.	Pass-Through Loss		76,662	83,193				(497)		(497)					0	3,716	01/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36	..	01/26/2014.	MBS Paydown		165,557	165,557	165,492	165,557				0		165,557			0	2,493	06/26/2036.
47232V FL 1	JMAC 2009-R4 27A2 SUB SSUP CSTR 06/36	..	07/26/2014.	MBS Paydown		1,221,374	1,221,374	609,338	1,154,641		66,733		66,733		1,221,374			0	25,007	06/26/2036.
47232V FM 9	JMAC 2009-R4 27A3 SUB SSUP CSTR 06/36	..	12/26/2014.	MBS Paydown		1,272,852	1,272,852	453,666	995,146		254,794		254,794		1,272,852			0	56,245	06/26/2036.
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36	..	07/26/2014.	MBS Paydown		0	0		0				0		0			0		06/26/2036.
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36	..	12/26/2014.	Pass-Through Loss		23,784	6,716				1,094		1,094		23,784		(23,784)	(23,784)	546	06/26/2036.
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36	..	12/31/2014.	Book Value Adjustment									0		(23,784)		23,784	23,784		06/26/2036.
47232V FP 2	JMAC 2009-R4 28A1SEQ SSNR 5.95 11/26/36	..	12/26/2014.	MBS Paydown		1,748,334	1,748,334	1,132,694	1,449,117		94,709		94,709		1,748,334			0	55,477	11/26/2036.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	..	12/26/2014.	MBS Paydown		582,216	582,216	582,216	582,216				0		582,216			0	3,472	01/26/2047.
47232V FW 7	JMAC 2009-R4 30A1 SEQ SSNR CSTR 07/37	..	12/26/2014.	MBS Paydown		686,988	686,988	686,988	587,653		6,244		6,244		686,988			0	15,150	07/26/2037.
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37	..	12/26/2014.	Pass-Through Loss		54,144	12,874				(208)		(208)		54,144		(54,144)	(54,144)	1,085	07/26/2037.
47232V GA 4	JMAC 2009-R4 30A5 MEZ SSUP CSTR 07/37	..	12/31/2014.	Book Value Adjustment									0		(54,144)		54,144	54,144		07/26/2037.
47232V GC 0	JMAC 2009-R4 31A2 SUB SSUP 5.75 2/26/36	..	01/26/2014.	MBS Paydown		23,893	23,893	23,893	23,893				0		23,893			0	238	02/26/2036.
47232V GD 8	JMAC 2009-R4 31A3 SUB SSUP 5.75 2/26/36	..	12/26/2014.	MBS Paydown		247,657	247,657	247,657	247,657				0		247,657			0	8,149	02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	..	12/26/2014.	Pass-Through Loss		49,261	38,173				(631)		(631)		34,375		(34,375)	(34,375)	1,804	02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	..	12/31/2014.	Book Value Adjustment									0		(34,375)		34,375	34,375		02/26/2036.
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36	..	10/26/2014.	MBS Paydown		329,097	329,097	328,032	325,562		3,535		3,535		329,097			0	15,083	03/26/2036.
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36	..	12/26/2014.	MBS Paydown		48,336	48,336	47,701	47,684		652		652		48,336			0	3,118	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	..	12/26/2014.	Pass-Through Loss		435,064	93,961			8,847	(9,028)		(181)		189,799		(189,799)	(189,799)	17,091	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36	..	12/31/2014.	Book Value Adjustment									0		(189,799)		189,799	189,799		03/26/2036.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	..	12/26/2014.	MBS Paydown		542,395	542,395	500,359	445,263		14,579		14,579		542,395			0	6,883	03/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37	..	12/31/2014.	Book Value Adjustment									0					0		03/26/2037.
47233C AA 1	JMAC 2009-R9 1A1 SEQ SSNR CSTR 8/26/46	..	12/26/2014.	MBS Paydown		75,459	75,459	69,744	56,739		1,243		1,243		75,459			0	945	08/26/2046.
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36	..	12/26/2014.	MBS Paydown		2,615,848	2,615,848	2,458,897	2,563,451		13,039		13,039		2,615,848			0	90,356	09/26/2036.
475070 AD 0	JEFFERSON-PILOT 4.75 01-30-14 NC	..	01/30/2014.	Maturity		8,500,000	8,500,000	7,966,805	8,494,368		5,632		5,632		8,500,000			0	201,875	01/30/2014.
47770# AC 9	JOBSON MEDICAL T/L L+900 12/31/2014	R	07/21/2014.	Paydown		1,016,154	1,016,154	660,500	853,466		162,688		162,688		1,016,154			0	63,250	12/31/2014.
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51	..	12/18/2014.	MBS Paydown		3,144,554	3,144,554	2,779,373	2,964,053		169,232		169,232		3,144,554			0	80,891	03/18/2051.
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021	..	11/15/2014.	MBS Paydown		6,379,386	6,379,386	5,777,201	6,126,261		117,135		117,135		6,379,386			0	34,738	05/15/2021.
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29	..	10/25/2014.	MBS Paydown		112,345	112,345	281,550			2		2		112,345			0	386	07/25/2029.
493268 BY 1	KSLT 2004-A 2A2 ABS FLT 10/28/2041	..	10/27/2014.	MBS Paydown		2,905,700	2,905,700	2,715,013	2,743,180		36,813		36,813		2,905,700			0	9,737	10/28/2041.
49327H AE 5	KSLT 2006-A 2A2 ABS FLT 06/27/2025	..	06/27/2013.	MBS Paydown			423,134						0					0		06/27/2025.
49460Y AV 7	KINETIC CONCEPTS TL D-2 L+300 11/4/2016	..	01/01/2014.	BANC OF AMERICA SECURITIES		1,927,971	1,923,062	1,923,054	1,923,052		0		0		1,923,052		4,918	4,918	(1,071)	11/04/2016.
49926A AA 3	KNOWLEDGE LEARN 7.75 02/01/15	..	04/17/2014.	Call		1,000,000	1,000,000	1,000,000	999,999		1		1		1,000,000			0	55,111	02/01/2015.
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022	..	10/01/2014.	Sinking Fund Redemption		610,538	610,538	619,301	612,313		(1,261)		(1,261)		610,538			0	28,651	10/01/2022.
524901 AP 0	LEGG MASON INC 5.50 05/21/2019	..	07/23/2014.	Make Whole Call		5,758,428	5,000,000	4,948,050	4,958,726		41,274		41,274		5,000,000		758,428	758,428	184,861	05/21/2019.
52518R BE 5	LSSC 2002-GE1 A SEQ CSTR 7/26/24	..	12/26/2014.	MBS Paydown		26,069	26,069	24,888	22,655	3,414			3,414		26,069			0		07/26/2024.
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035	..	12/25/2014.	MBS Paydown		3,463,374	3,463,374	3,258,819	3,256,302		119,932		119,932		3,463,374			0	104,948	11/25/2035.
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035	..	12/25/2014.	MBS Paydown		184,206	184,206	133,779	129,790		4,135		4,135		184,206			0	5,239	12/25/2035.
52520M CE 1	LMT 2005-2 3A7 SEQ 5.50 12/25/2035	..	12/25/2014.	Pass-Through Loss		41,282	29,981						0					0	991	12/25/2035.

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
52521V AE 2	LBSBC 2007-2A 2A2 SEQ FLT 06/25/2037	..	01/25/2014.	MBS Paydown		1,108,256	1,108,256	782,244	1,000,312		107,944		107,944		1,108,256			0	396	06/25/2037.
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035	..	12/25/2014.	MBS Paydown		2,135,997	2,135,997	1,893,027	2,066,005		53,539		53,539		2,135,997			0	65,885	09/25/2035.
525221 EM 5	LXS 2005-7N 1A1A SEQ SSNR FLT 12/25/2035	..	12/25/2014.	MBS Paydown		478,928	478,928	351,253	363,769		9,183		9,183		478,928			0	1,212	12/25/2035.
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036	..	12/25/2014.	MBS Paydown		903,092	903,092	818,141			18,265		18,265		903,092			0	605	12/25/2036.
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036	..	12/25/2014.	Pass-Through Loss			41,891	37,897					0		41,891		(41,891)	(41,891)	34	12/25/2036.
52522G AB 0	LXS 2006-18N A2A SEQ SNR FLT 12/25/2036	..	12/31/2014.	Book Value Adjustment									0		(41,891)		41,891	41,891		12/25/2036.
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036	..	12/25/2014.	MBS Paydown		627,712	627,712	731,668	9,386		27,904		27,904		627,712			0	1,239	10/25/2036.
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036	..	12/25/2014.	Pass-Through Loss			147,146	208,066					0		147,146		(147,146)	(147,146)	165	10/25/2036.
52523M AD 2	LXS 2006-15 A4 SEQ SSNR FLT 10/25/2036	..	12/31/2014.	Book Value Adjustment									0		(147,146)		147,146	147,146		10/25/2036.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	12/25/2014.	MBS Paydown		132,467	132,467	86,104	76,606		(1,720)		(1,720)		132,467			0	4,076	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	12/25/2014.	Pass-Through Loss			188,254	122,365			(798)		(798)		188,254		(188,254)	(188,254)	4,831	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	12/31/2014.	Book Value Adjustment									0		(188,254)		188,254	188,254		01/25/2037.
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	..	12/25/2014.	MBS Paydown		338,380	338,380	103,206	76,296				0		338,380			0		05/25/2037.
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	..	12/25/2014.	Pass-Through Loss			235,327	71,775					0		235,327		(235,327)	(235,327)		05/25/2037.
525248 AC 4	LXS 2007-5H 1APO PO 0.0 5/25/2037	..	12/31/2014.	Book Value Adjustment									0		(235,327)		235,327	235,327		05/25/2037.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	..	12/25/2014.	MBS Paydown		2,436,895	2,436,895	2,149,610	2,166,600		177,605		177,605		2,436,895			0	100,284	07/25/2047.
526602 AA 5	LEONARD WOOD FAM 5.124 07-15-20	..	07/15/2014.	Sinking Fund Redemption		276,185	276,185	276,185	276,185				0		276,185			0	10,672	07/15/2020.
53079E AS 3	LIBERTY MUTUAL 7.30 06/15/14	..	06/15/2014.	Maturity		9,415,000	9,415,000	9,489,735	9,265,966		149,034		149,034		9,415,000			0	343,648	06/15/2014.
534187 AP 4	LINCOLN NATL CRP 4.75 02/15/2014	..	02/15/2014.	Maturity		10,000,000	10,000,000	9,859,770	9,997,801		2,199		2,199		10,000,000			0	237,500	02/15/2014.
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18	..	12/31/2014.	Paydown		2,300,224	2,300,224	2,291,008	1,926,718		9,980		9,980		2,300,224			0	244,033	07/23/2018.
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034	..	12/25/2014.	MBS Paydown		1,693,687	1,693,687	1,657,480	1,554,274		13,106		13,106		1,693,687			0	9,287	02/25/2034.
55265K 6U 8	MASTR 2004-1 5A18 PAC 5.50 2/25/34	..	12/25/2014.	MBS Paydown		1,540,600	1,540,600	1,536,749	1,535,520		536		536		1,540,600			0	59,628	02/25/2034.
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033	..	12/25/2014.	MBS Paydown		138,602	138,602	129,333	102,818		3,717		3,717		138,602			0	12,929	09/25/2033.
55265K XJ 3	MASTR 2003-5 2A1 SEQ 5.0 6/25/2018	..	12/25/2014.	MBS Paydown		272,044	272,044	262,693	267,462		2,560		2,560		272,044			0	6,584	06/25/2018.
55265K YX 1	MASTR 2003-6 6A9 SEQ 5.0 7/25/2033	..	12/25/2014.	MBS Paydown		91,793	91,793	93,256	91,085		(710)		(710)		91,793			0	2,488	07/25/2033.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36	..	12/25/2014.	MBS Paydown		1,603,618	1,603,618	1,451,274	1,393,819		91,071		91,071		1,603,618			0	52,166	06/25/2036.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36	..	12/25/2014.	Pass-Through Loss			67,449	61,041					0		67,449		(67,449)	(67,449)	3,773	06/25/2036.
55274Q AK 1	MASTR 2006-2 1A10 SEQ SSNR FLT 06/25/36	..	12/31/2014.	Book Value Adjustment									0		(67,449)		67,449	67,449		06/25/2036.
55279Y AA 1	MCA 2014-1 A ABS SNR PT FLT 08/15/2024	..	11/15/2014.	MBS Paydown		504,481	504,481	504,481			(28)		(28)		504,481			0	3,161	08/15/2024.
55312Y AC 6	MLCFC 2007-5 A3 SEQ 5.364 8/12/2048	..	02/12/2014.	MBS Paydown		6,647,662	6,647,662	6,240,133	6,544,627		103,035		103,035		6,647,662			0	54,767	08/12/2048.
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017	..	09/12/2014.	Book Value Adjustment									0		17,500		(17,500)	(17,500)		11/06/2017.
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017	..	09/12/2014.	Suspense Ledger Adjustment		17,500							0				17,500	17,500		11/06/2017.
55368@ AA 6	MSI LIGHTING TERM LOAN 15% 11/6/2017	..	12/31/2014.	Paydown		365,000	365,000	356,775	343,405		7,571		7,571		365,000			0	24,444	11/06/2017.
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033	..	12/25/2014.	MBS Paydown		2,210,001	2,210,001	2,265,251	2,249,716		(125,693)		(125,693)		2,210,001			0	78,240	11/25/2033.
571748 AQ 5	MARSH & MCLENNAN 9.25 04/15/19	..	10/06/2014.	Make Whole Call		5,233,440	4,000,000	4,149,800	4,094,368		(11,176)		(11,176)		4,083,192		1,150,248	1,150,248	360,750	04/15/2019.
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36	..	05/25/2014.	Pass-Through Loss			3,407	2,742					0					0	31	11/25/2036.
576431 AJ 9	MARM 2007-1 2A1 SEQ SSNR CSTR 11/25/36	..	12/25/2014.	MBS Paydown		116,591	116,591	93,902	69,197		2,138		2,138		116,591			0	2,015	11/25/2036.
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033	..	12/25/2014.	MBS Paydown		358,017	358,017	370,440	366,511		(3,887)		(3,887)		358,017			0	10,144	11/25/2033.
576434 J7 0	MALT 2005-2 4A3 SEQ FLT 03/25/2035	..	12/25/2014.	MBS Paydown		1,024,750	1,024,750	851,823	863,276		64,497		64,497		1,024,750			0	3,064	03/25/2035.
576434 W5 9	MALT 2005-6 3A1 SEQ SSNR 5.5 11/25/2020	..	12/25/2014.	MBS Paydown		1,076,994	1,076,994	1,054,781	1,054,448		12,375		12,375		1,076,994			0	37,294	11/25/2020.
57643M KF 0	MASTR 2005-1 2A4 SEQ 5.5 05/25/35	..	04/25/2014.	MBS Paydown		635,735	635,735	613,484	625,211		10,524		10,524		635,735			0	6,290	05/25/2035.
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36	..	12/25/2014.	MBS Paydown		1,835,868	1,835,868	1,792,840	1,798,489		(1,512,998)		(1,512,998)		1,835,868			0	40,285	05/25/2036.
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037	..	12/25/2014.	MBS Paydown		6,257,498	6,257,498	5,486,938	813,543		281,481		281,481		6,257,498			0	14,825	09/25/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
581557 AW 5	MCKESSON CORP 6 02/15/14		02/15/2014.	Maturity		2,445,000	2,445,000	2,680,551	2,452,007		(7,007)		(7,007)		2,445,000			0	79,463	02/15/2014.
582333 ZA 1	MCMILLIN COMPANIES LLC 9.525 12/31/2013		09/26/2014.	Redemption		1,322,600	1,400,000	560,000	1		1,322,599		1,322,599		1,322,600			0	148,008	12/31/2013.
58501W BU 4	STEER Z1 A (JCP) 7.54 03/01/2017		09/01/2014.	Paydown		376,311	376,311	401,038	381,515		(1,220)		(1,220)		376,311			0	21,412	03/01/2017.
585515 AD 1	MELLON FUNDING 5.00 12/01/2014		12/01/2014.	Maturity		8,000,000	8,000,000	7,915,950	7,990,930		9,070		9,070		8,000,000			0	400,000	12/01/2014.
58933N AL 3	MERCK SHARP MTNB 5.76 05/03/2037		10/15/2014.	Cash Tender		13,078,185	11,865,000	13,338,788	13,100,846		(22,661)		(22,661)		13,078,185			0	2,943,481	05/03/2037.
589929 PL 6	GNABS 1998-GN1 M28.02 02/25/27		02/25/2014.	MBS Paydown		9,932	9,932	9,929	9,932				0		9,932			0	99	02/25/2027.
589929 RJ 9	GNABS 1998-GN2 M1 7.155 07/27		12/25/2014.	MBS Paydown		23,496	23,496	23,493	23,321		102		102		23,496			0	577	07/25/2027.
589929 RK 6	MLMI 1998-GN2 M2 MEZ 7.50 7/25/2027		12/25/2014.	MBS Paydown		50,623	50,623	50,618	50,623				0		50,623			0	1,228	07/25/2027.
589929 TP 3	MLMI 1999-H1 A5 NAS STP 5/20/2028		08/20/2014.	MBS Paydown		59,717	59,717	59,705	59,717				0		59,717			0	973	05/20/2028.
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		12/25/2014.	MBS Paydown		284,185	284,185	239,071	238,041		25,597		25,597		284,185			0	2,696	12/25/2035.
59020U ZZ 1	MLCC 2005-2 1A SEQ FLT 10/25/2035		12/25/2014.	MBS Paydown		325,439	325,439	283,132	284,902		9,832		9,832		325,439			0	2,660	10/25/2035.
59022V AC 5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37		12/25/2014.	MBS Paydown		5,085,945	5,085,945	4,946,081	5,085,945				0		5,085,945			0	6,479	08/25/2037.
59023B AC 8	MLMT 2006-C1 A3 SEQ CSTR 05/12/2039		12/12/2014.	MBS Paydown		326,802	326,802	273,697	326,802				0		326,802			0	18,255	05/12/2039.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		11/25/2014.	Pass-Through Loss			15,582	9,349					0					0		10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		12/25/2014.	MBS Paydown		44,855	44,855	26,913			5,288		5,288		2		44,853	44,853		10/25/2036.
59023N AW 8	MLMI 2006-AF2 PO 0 10/25/36		12/31/2014.	Book Value Adjustment									0		44,853		(44,853)	(44,853)		10/25/2036.
59023P AB 9	MLCC 2006-3 2A1 SEQ SSNR CSTR 10/25/36		12/25/2014.	MBS Paydown		319,750	319,750	286,177	277,922		1,682		1,682		319,750			0	4,567	10/25/2036.
595481 AA 0	MDST 2005-1 A SEQ 5.745 01/15/40		12/15/2014.	MBS Paydown		118,177	118,177	113,450	114,561		233		233		118,177			0	3,610	01/15/2040.
59549N AA 1	MID-STATE TR6 A1 SEQ ABS 7.34 7/1/35		10/01/2014.	MBS Paydown		425,135	425,135	423,162	424,293		297		297		425,135			0	19,807	07/01/2035.
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		10/01/2014.	MBS Paydown		627,249	627,249	632,756	627,443		(155)		(155)		627,249			0	32,770	04/01/2030.
59549W AA 1	MDST 11 A1 4.864 07/15/2038		12/15/2014.	MBS Paydown		226,532	226,532	226,526	226,529		1		1		226,532			0	5,992	07/15/2038.
59560W AA 5	MDST 2010-1 A SEQ 3.50 12/15/2045		12/15/2014.	MBS Paydown		497,952	497,952	496,862	496,559		81		81		497,952			0	9,707	12/15/2045.
59562V AK 3	MIDAMER ENER HLD D 5.00 02/15/2014		02/15/2014.	Maturity		6,000,000	6,000,000	5,971,020	5,999,556		444		444		6,000,000			0	150,000	02/15/2014.
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		09/15/2014.	Sinking Fund Redemption		261,747	261,747	261,747	261,759		(1)		(1)		261,747			0	11,779	03/15/2025.
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025		09/15/2014.	Sinking Fund Redemption		103,272	103,272	103,272			(3)		(3)		103,272			0	5,136	03/15/2025.
60253X AA 3	MCS VA 1 CDO FLTR 3/26/2013	R	12/26/2013.	MBS Paydown									0					0		03/26/2013.
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021		07/20/2014.	MBS Paydown		4,039,061	4,039,061	4,046,964	4,043,158		(1,365)		(1,365)		4,039,061			0	126,221	10/20/2021.
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021		08/20/2014.	Liquidation		6,371,854	6,147,808	6,159,836	6,154,044		(4,379)		(4,379)		6,152,397		219,456	219,456	320,198	10/20/2021.
604668 AC 7	MRMX 2014-1A A2 ABS SNR 3.34 07/20/2026		10/20/2014.	MBS Paydown		512,000	512,000	511,971			(2)		(2)		512,000			0	2,850	07/20/2026.
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46		12/12/2014.	MBS Paydown		498,875	498,875	493,029	496,518		1,538		1,538		498,875			0	9,526	07/12/2046.
60688V AC 8	MMODAL INC TL B L+650 8/17/2019		03/06/2014.	BARCLAYS CAPITAL		1,312,550	1,661,479	1,643,857	1,656,703		(2)		(2)		1,656,701		(344,151)	(344,151)	37,314	08/17/2019.
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		12/25/2014.	MBS Paydown		1,045,573	1,045,573	1,009,958	1,016,523		11,950		11,950		1,045,573			0	1,886	03/25/2036.
61745M 6G 3	MSC 2005-HQ6 A4A SEQ 4.989 8/13/42		12/13/2014.	MBS Paydown		1,631,397	1,631,397	1,596,220	1,623,014		5,371		5,371		1,631,397			0	75,073	08/13/2042.
61746W UV 0	MSDWC 2002-WL1 1A4 SEQ 5.50 7/25/17		12/25/2014.	MBS Paydown		1,186	1,186	1,214	980		(8)		(8)		1,186			0	36	07/25/2017.
61746W UZ 1	MSDWC 2002-WL1 2A2 SEQ 5.50 4/25/17		12/25/2014.	MBS Paydown		921	921	941	845		(5)		(5)		921			0	18	04/25/2017.
61749L AP 6	MSM 2006-8AR 5A4 SEQ CSTR 6/25/2036		12/25/2014.	MBS Paydown		1,614,439	1,614,439	1,181,568	914,178		210,589		210,589		1,614,439			0	22,140	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		12/25/2014.	MBS Paydown		51,950	51,950	40,326	22,266		12,471		12,471		51,950			0	804	06/25/2036.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		12/25/2014.	MBS Paydown		637,924	637,924	432,194	409,086		127,962		127,962		637,924			0	14,257	10/25/2046.
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		12/25/2014.	MBS Paydown		1,749,421	1,749,421	1,593,614			29,359		29,359		1,749,421			0	32,894	07/25/2047.
61751Q AB 1	MSHEL 2007-1 A2 SEQ FLT 12/25/2036		12/25/2014.	MBS Paydown		411,465	411,465	235,821	160,374		19,845		19,845		411,465			0	523	12/25/2036.
617526 AD 0	MSAC 2007-HE1 A2B SEQ FLT 11/25/2036		12/25/2014.	MBS Paydown		505,604	505,604	316,003	278,442		29,308		29,308		505,604			0	677	11/25/2036.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		12/25/2014.	MBS Paydown		5,977,836	5,977,836	5,431,890	5,506,637		236,450		236,450		5,977,836			0	7,327	06/25/2037.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		12/26/2014.	MBS Paydown		2,544,735	2,544,735	2,642,696	2,619,910		(64,051)		(64,051)		2,544,735			0	86,751	04/26/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37	..	12/26/2014.	MBS Paydown		1,246,414	1,246,414	1,246,414	1,249,216		(5,544)		(5,544)		1,246,414			0	41,975	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37	..	09/26/2014.	Pass-Through Loss			122,338	51,219			(126)		(126)		122,338		(122,338)	(122,338)	3,208	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37	..	09/30/2014.	Book Value Adjustment									0		(122,338)		122,338	122,338		10/26/2037.
61759X AA 0	MSRR 2010-R8 1A SEQ SSNR 01/26/2037	..	11/26/2014.	MBS Paydown		2,121,160	2,121,160	2,121,160	2,121,160				0		2,121,160			0	38,639	01/26/2037.
61759X AB 8	MSRR 2010-R8 1B SUB SSUP 6.00 1/26/2037	..	12/26/2014.	MBS Paydown		142,140	142,140	142,140	142,140				0		142,140			0	8,616	01/26/2037.
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037	..	12/26/2014.	Pass-Through Loss			527,703	357,535			2,242		2,242		339,284		(339,284)	(339,284)	19,471	01/26/2037.
61759X AC 6	MSRR 2010-R8 1C MEZ SSUP CSTR 01/26/2037	..	12/31/2014.	Book Value Adjustment									0		(339,284)		339,284	339,284		01/26/2037.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40	..	12/19/2014.	MBS Paydown		5,634,406	5,634,406	5,550,550	5,590,405		38,421		38,421		5,634,406			0	121,539	12/17/2040.
61915R AK 2	MHL 2005-3 A1 SEQ SSNR FLT 8/25/2035	..	12/25/2014.	MBS Paydown		11,609	11,609	6,675	7,578		2,901		2,901		11,609			0	25	08/25/2035.
61915R AU 0	MHL 2005-5 A1 SEQ SSNR 12/25/2035	..	12/25/2014.	MBS Paydown		516,608	516,608	71,843			111,362		111,362		516,608			0	1,204	12/25/2035.
62431R AA 7	MVEW 2007-3A A1 CLO SSNR FLT 04/16/21	..	10/16/2014.	MBS Paydown		255,741	255,741	251,265	252,865		1,705		1,705		255,741			0	1,104	04/16/2021.
62871N AA 3	NAB HOLDING LLC TL L+550 4/24/2018	..	05/21/2014.	Paydown		2,775,000	2,775,000	2,733,393	2,791,596		(16,596)		(16,596)		2,775,000			0	104,642	04/24/2018.
62912Y AE 2	NGPL PIPECO T/L LIEN 1 LIBOR+550 9/15/17	..	03/13/2014.	ROYAL BANK OF CANADA		5,238,723	5,332,053	5,202,265	5,242,900		5,214		5,214		5,248,114		(9,391)	(9,391)	76,982	09/15/2017.
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043	..	12/25/2014.	MBS Paydown		1,867,315	1,867,315	1,785,553	1,117,396		8,000		8,000		1,867,315			0	35,074	07/25/2043.
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037	..	12/25/2014.	MBS Paydown		3,818,326	3,818,326	3,575,082	3,600,710		65,244		65,244		3,818,326			0	5,903	03/25/2037.
638612 AH 4	NATIONWIDE FIN 5.10 10/01/2015	..	07/18/2014.	WELLS FARGO BROKERAGE SERVICES		3,154,740	3,000,000	2,990,910	2,998,069		601		601		2,998,670		156,070	156,070	177,650	10/01/2015.
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36	..	12/25/2014.	MBS Paydown		582,012	582,012	387,038	365,518		126,126		126,126		582,012			0	11,837	10/25/2036.
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36	..	12/25/2014.	MBS Paydown		265,535	265,535	176,581	166,798		54,077		54,077		265,535			0	5,401	10/25/2036.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037	..	12/25/2014.	MBS Paydown		1,860,810	1,860,810	1,602,518	1,688,459		56,634		56,634		1,860,810			0	3,362	04/25/2037.
651229 AK 2	NEWELL RUBBERMAID 4.70 08/15/20	..	12/08/2014.	Cash Tender		5,475,900	5,000,000	4,998,000	4,998,604		1,396		1,396		5,000,000		475,900	475,900	308,764	08/15/2020.
653522 DQ 2	NIAGARA MOHAWK 3.553 10/01/2014	..	10/01/2014.	Maturity		3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	106,590	10/01/2014.
65364T AA 7	NIAGARA MOHAWK 5.469 01/01/18	..	01/01/2014.	Sinking Fund Redemption		372,000	372,000	372,000	369,140				0		372,000			0	10,172	01/01/2018.
65444# AA 1	MARSH & MCLENNAN COS CTL 3.48 7/11/2024	..	12/11/2014.	Paydown		141,160	141,160	141,160					0		141,160			0	1,230	07/01/2024.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	..	12/25/2014.	MBS Paydown		509,388	509,388	473,094	497,613		7,586		7,586		509,388			0	13,736	03/25/2035.
65535V KX 5	NAA 2005-WF1 2A5 NAS 5.159 03/25/2035	..	12/25/2014.	MBS Paydown		658,118	658,118	668,977	668,261		(4,560)		(4,560)		658,118			0	17,391	03/25/2035.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036	..	12/25/2014.	MBS Paydown		148,444	148,444	54,061	26,966		41,375		41,375		148,444			0	4,660	04/25/2036.
65535Y AB 8	NAA 2006-S2 A2 SEQ 5.81 04/25/2036	..	12/25/2014.	Pass-Through Loss			8,431	2,889					0					0	145	04/25/2036.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036	..	12/25/2014.	MBS Paydown		1,483,213	1,483,213	5,258,221			517,488		517,488		1,483,213			0	2,646	03/25/2036.
65539W AA 0	NMRR 2012-1R A SEQ SSNR FLT 08/47 RE	..	12/27/2014.	MBS Paydown		4,090,941	4,090,941	3,395,481	3,570,698		195,836		195,836		4,090,941			0	13,828	08/27/2047.
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22	..	10/01/2014.	Sinking Fund Redemption		358,479	358,479	368,015	366,225		(468)		(468)		358,479			0	18,434	04/01/2022.
667294 AY 8	NORTHWEST AIR 017.691 04/01/17	..	04/01/2014.	Sinking Fund Redemption		34,523	34,523	33,660	33,941		55		55		34,523			0	1,328	04/01/2017.
667294 BE 1	NORTHWEST AIRLINE 7.027 11/01/19	..	11/01/2014.	Sinking Fund Redemption		445,380	445,380	445,380	445,400		(2)		(2)		445,380			0	23,337	11/01/2019.
66988A AC 8	NOVANT HEALTH INC 09A 4.65 11/01/2014	..	11/01/2014.	Maturity		6,000,000	6,000,000	5,994,900	5,998,555		1,445		1,445		6,000,000			0	279,000	11/01/2014.
66989H AA 6	NOVARTIS CAPITAL 4 02/10/14	..	02/10/2014.	Maturity		7,000,000	7,000,000	7,264,530	7,006,738		(6,738)		(6,738)		7,000,000			0	144,375	02/10/2014.
67021B AC 3	NII CAPITAL CORP 8.875 12/15/2019	..	02/28/2014.	GOLDMAN SACHS		630,000	1,500,000	1,163,750	648,750				0		648,750		(18,750)	(18,750)	29,583	12/15/2019.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24	..	12/15/2014.	MBS Paydown		142,714	142,714	142,704	52,920		174		174		142,714			0	4,120	05/15/2024.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029	..	08/15/2014.	MBS Paydown			(5,286)	(31)					0		0			0	10	04/15/2029.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029	..	11/15/2014.	Pass-Through Loss			51,112	64,027					0		500		(500)	(500)	3,311	04/15/2029.
674135 EM 6	OAK 1999-A M2 MEZ V/R 04/15/2029	..	12/31/2014.	Book Value Adjustment									0		(500)		500	500		04/15/2029.
67576G AA 5	ODBERECHT OFFSHORE DRILL 6.75 10/01/2022	R	12/01/2014.	Sinking Fund Redemption		168,400	168,400	168,390	168,398		0		0		168,400			0	7,164	10/01/2022.
677071 AA 0	OHANA MILITARY 5.471 10/01/21	..	10/01/2014.	Sinking Fund Redemption		490,000	490,000	487,575	490,029		511		511		490,000			0	21,200	10/01/2021.
677071 AF 9	OHANA MILITARY 5.675 10/01/2026	..	10/01/2014.	Sinking Fund Redemption		145,550	145,550	147,306	146,915		(82)		(82)		145,550			0	6,206	10/01/2026.
677071 AM 4	OHANA MILITARY 5.462 10/01/2026	..	10/01/2014.	Sinking Fund Redemption		98,912	98,912	101,820	101,369		(151)		(151)		98,912			0	4,071	10/01/2026.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028	..	12/01/2014.	Sinking Fund Redemption		604,167	604,167	650,981	645,506		(4,350)		(4,350)		604,167			0	37,519	12/01/2028.
679574 AH 6	OLD DOMIN ELEC 5.676 12/01/28	..	12/01/2014.	Sinking Fund Redemption		166,672	166,672	173,195	173,012		(681)		(681)		166,672			0	9,460	12/01/2028.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035	..	12/25/2014.	MBS Paydown		723,911	723,911	556,506	578,697		45,070		45,070		723,911			0	1,938	07/25/2035.
68389F JW 5	OOMLT 2005-5 A3 SEQ FLT 12/25/2035	..	12/25/2014.	MBS Paydown		621,681	621,681	536,200	561,617		16,164		16,164		621,681			0	1,273	12/25/2035.
68403B AB 1	OOMLT 2007-FXD2 2A1 SEQ SSNR 5.9 03/2037	..	12/25/2014.	MBS Paydown		414,916	414,916	415,694	415,022		(3,848)		(3,848)		414,916			0	5,729	03/25/2037.
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029	..	12/09/2014.	MBS Paydown		511,121	511,121	511,031			24		24		511,121			0	2,296	07/09/2029.
690732 AC 6	OWENS & MINOR 6.35 04/15/2016	..	10/16/2014.	Make Whole Call		2,173,520	2,000,000	1,998,780	1,999,664		336		336		2,000,000		173,520	173,520	127,353	04/15/2016.
69331C AE 8	PG&E CORP 5 04/01/14	..	04/01/2014.	Maturity		500,000	500,000	497,280	499,848		152		152		500,000			0	14,375	04/01/2014.
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043	..	12/25/2014.	MBS Paydown		1,192,809	1,192,809	1,162,243			1,308		1,308		1,192,809			0	21,585	09/25/2043.
69351H AA 0	PRIME PROP FUNDING 5.125 06/01/2015	..	08/01/2014.	Make Whole Call		5,201,090	5,000,000	4,984,600	4,997,302		2,698		2,698		5,000,000		201,090	201,090	170,833	06/01/2015.
69385@ AA 6	PFM INVESTMENT LLC 8.00/LIBOR+5.756 6/22	..	06/30/2014.	Book Value Adjustment									0		20,350		(20,350)	(20,350)		06/30/2022.
69385@ AA 6	PFM INVESTMENT LLC 8.00/LIBOR+5.756 6/22	..	07/02/2014.	Suspense Ledger Adjustment		20,350							0				20,350	20,350		06/30/2022.
69403W AA 5	PACIFIC BEACON MIL HSG 5.379 07/15/2026	..	07/15/2014.	Sinking Fund Redemption		465,377	465,377	513,339	508,671		(1,602)		(1,602)		465,377			0	18,541	07/15/2026.
695629 AQ 8	PAINE WEBBER GRP 7.625 02/15/14	..	02/15/2014.	Maturity		1,000,000	1,000,000	1,246,479	1,003,731		(3,731)		(3,731)		1,000,000			0	38,125	02/15/2014.
70337U 10 0	PATRONS' IV 5.775 12/23/2063	..	01/23/2014.	Sinking Fund Redemption		759,921	759,921	742,190	745,320				0		759,921			0	3,465	04/23/2018.
70337Y 10 2	PATRONS' LEGACY 5.8594 05/10/2018	..	12/10/2014.	Sinking Fund Redemption		814,116	814,116	787,657	814,116		4		4		814,116			0	19,981	01/10/2020.
70338A 10 3	PATRONS' 03-IIIA 5.646 11/17/2018	..	01/17/2014.	Sinking Fund Redemption		149,894	149,894	149,894	149,894				0		149,894			0	705	11/17/2018.
70338C 10 9	PATRONS' 04-IA 6.673 11/4/2019	..	06/04/2014.	Sinking Fund Redemption		277,778	277,778	277,778	277,778				0		277,778			0	6,179	11/04/2019.
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020	..	12/31/2014.	Paydown		8,864	8,864	7,905			2		2		8,864			0	8	09/24/2020.
705006 AB 0	PEARSON PLC 5.70 06/01/2014	R	06/01/2014.	Maturity		15,000,000	15,000,000	15,002,230	15,000,234		(234)		(234)		15,000,000			0	427,500	06/01/2014.
708130 AB 5	JC PENNEY CORP 5.75 02/15/2018	..	06/13/2014.	JP MORGAN SECURITIES INC		910,000	1,000,000	896,820	947,349		5,188		5,188		952,537		(42,537)	(42,537)	57,979	02/15/2018.
71654Q BH 4	PETROLEOS MEXICANOS 4.875 01/18/2024	R	06/24/2014.	Consent Fee		7,500							0		7,500			0		01/18/2024.
72447X AB 3	PITNEY BOWES INC MTN 5.25 01/15/2037	..	03/18/2014.	Cash Tender		16,650,000	15,000,000	14,962,950	14,969,285		60,812		60,812		15,030,097		1,619,903	1,619,903	531,563	01/15/2037.
72447X AC 1	PITNEY BOWES INC MTN 5.75 09/15/2017	..	03/18/2014.	Cash Tender		967,317	849,000	838,837	844,540		4,460		4,460		849,000		118,317	118,317	24,816	09/15/2017.
726505 AM 2	PLAINS EXPLORATION 6.125 06/15/2019	..	07/23/2014.	Partial Call		2,220,135	2,092,000	2,201,830	2,192,009		(10,177)		(10,177)		2,181,832		38,303	38,303	77,593	06/15/2019.
726505 AM 2	PLAINS EXPLORATION 6.125 06/15/2019	..	12/05/2014.	Cash Tender		4,313,455	3,908,000	4,113,170	4,094,823		(33,303)		(33,303)		4,061,520		251,935	251,935	232,716	06/15/2019.
73316P JD 3	POPLR 2005-6 A3 SEQ CSTR 1/25/2036	..	12/25/2014.	MBS Paydown		305,615	305,615	305,615	263,721		3,212		3,212		305,615			0	15,774	01/25/2036.
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046	..	12/25/2014.	MBS Paydown		861,914	861,914	809,121	818,576		12,083		12,083		861,914			0	1,495	11/25/2046.
74160M HK 1	PRIME 2005-2 1A2 SEQ 5.00 07/25/20	..	12/25/2014.	MBS Paydown		556,938	556,938	560,767	560,480		(2,944)		(2,944)		556,938			0	12,882	07/25/2020.
743674 AT 0	PROTECTIVE LIFE 4.875 11/01/2014	..	11/01/2014.	Maturity		13,240,000	13,240,000	13,051,320	13,220,445		19,555		19,555		13,240,000			0	645,450	11/01/2014.
744448 BX 8	PUB SERV COLO 15 5.50 04/01/2014	..	04/01/2014.	Maturity		7,000,000	7,000,000	6,948,270	6,998,417		1,583		1,583		7,000,000			0	192,500	04/01/2014.
747262 AA 1	QVC INC 7.50 10/01/2019	..	09/07/2014.	Make Whole Call		3,126,150	3,000,000	2,955,000	2,968,924		31,076		31,076		3,000,000		126,150	126,150	210,000	10/01/2019.
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046	..	12/25/2014.	MBS Paydown		3,014,769	3,014,769	2,770,668	2,796,361		73,733		73,733		3,014,769			0	5,302	08/25/2046.
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037	..	12/25/2014.	MBS Paydown		1,429,047	1,429,047	1,373,671	1,429,715		634		634		1,429,047			0	2,377	05/25/2037.
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037	..	07/25/2014.	MBS Paydown		4,971,810	4,971,810	4,407,444	4,971,810				0		4,971,810			0	4,378	01/25/2037.
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36	..	06/25/2014.	MBS Paydown		794,543	794,543	766,734	794,543				0		794,543			0	715	11/25/2036.
74924Y AB 9	RASC 2007-KS3 AI2 SEQ STP 04/25/2037	..	12/25/2014.	MBS Paydown		2,450,762	2,450,762	(9,130)			31,322		31,322		2,450,762			0	5,325	04/25/2037.
749271 AA 0	RBSCF 2009-RR1 CSA SEQ CSTR SSNR 9/17/39	..	02/17/2014.	MBS Paydown		37,000,000	37,000,000	35,242,281	36,818,460		181,540		181,540		37,000,000			0	355,088	09/17/2039.
749271 AG 7	RBSCF 2009-RR1 CSB SUB CSTR 09/17/2039	..	07/17/2014.	MBS Paydown		5,125,000	5,125,000	5,110,625	5,111,114		13,886		13,886		5,125,000			0	130,745	09/17/2039.
74927B AK 6	RBSSP 2009-8 7A1 SEQ SSNR CSTR 9/26/37	..	12/26/2014.	MBS Paydown		119,064	119,064	128,441	125,411		(3,758)		(3,758)		119,064			0	10,822	09/26/2037.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37	..	12/26/2014.	MBS Paydown		2,819,794	2,819,794	2,802,261	2,805,141		2,588		2,588		2,819,794			0	88,551	10/26/2037.
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE	..	11/26/2014.	MBS Paydown									0					0		10/26/2034.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48	..	12/16/2014.	MBS Paydown		4,701,458	4,701,458	4,374,819	4,548,603		141,521		141,521		4,701,458			0	132,110	08/16/2048.
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51	..	12/16/2014.	MBS Paydown		134,641	134,641	128,751	131,458		2,810		2,810		134,641			0	7,206	02/16/2051.
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47	..	12/16/2014.	MBS Paydown		684,948	684,948	627,359	658,142		25,489		25,489		684,948			0	26,195	05/16/2047.
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37	..	12/26/2014.	MBS Paydown		1,342,662	1,342,662	1,362,802	1,289,062		(1,394)		(1,394)		1,342,662			0	21,860	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	..	06/26/2014.	MBS Paydown				(10,076)					0					0	667	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	..	11/01/2014.	Suspense Ledger Adjustment									0		287,250		(287,250)	(287,250)		06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	..	11/19/2014.	Suspense Ledger Adjustment									0		12,645		(12,645)	(12,645)		06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	..	12/26/2014.	Pass-Through Loss		117,784	51,437				3,319		3,319		117,784		(117,784)	(117,784)	5,644	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037	..	12/31/2014.	Book Value Adjustment									0		(417,679)		417,679	417,679		06/26/2037.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	..	11/01/2014.	Suspense Ledger Adjustment									0		135,476		(135,476)	(135,476)		03/26/2036.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	..	12/26/2014.	MBS Paydown		989,559	989,559	560,591	564,949				0		989,559			0	55,286	03/26/2036.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	..	12/26/2014.	Pass-Through Loss		148,246	87,763						0		148,246		(148,246)	(148,246)	5,734	03/26/2036.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036	..	12/31/2014.	Book Value Adjustment									0		(283,722)		283,722	283,722		03/26/2036.
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036	..	06/26/2014.	MBS Paydown		933,073	933,073	951,734	701,081		(4)		(4)		933,073			0	15,648	03/26/2036.
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039	..	12/16/2014.	MBS Paydown		2,698,171	2,698,171	2,723,888	2,705,075		(12,478)		(12,478)		2,698,171			0	101,574	09/16/2039.
74928H AB 2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039	..	12/16/2014.	MBS Paydown		0	0	0	0				0		0			0		09/16/2039.
74928H BZ 8	RBSCF 2010-RR3 MS4B SUB SSNR CSTR 4/40	..	08/16/2014.	MBS Paydown		7,666,000	7,666,000	7,380,322	7,601,825		64,175		64,175		7,666,000			0	247,237	04/16/2040.
74928R AA 2	RBSSP 2009-10 1A1 RR SEQ SSNR CSTR 8/35	..	11/26/2014.	MBS Paydown		4,518,464	4,518,464	4,269,948	4,437,615		80,849		80,849		4,518,464			0	126,899	08/26/2035.
74928R AB 0	RBSSP 2009-10 1A2 RR MEZ CSTR 8/26/35	..	12/26/2014.	MBS Paydown		455,142	455,142	307,221	349,586		74,808		74,808		455,142			0	24,053	08/26/2035.
74928R AE 4	RBSSP 2009-10 3A1 RR SEQ SSNR CSTR 12/35	..	12/26/2014.	MBS Paydown		1,588,503	1,588,503	1,397,883	1,430,812		25,645		25,645		1,588,503			0	51,788	12/26/2035.
74928T AB 6	RBSSP 2009-11 1A2 MEZ 5.528 6/26/2034	..	12/26/2014.	MBS Paydown		653,723	653,723	630,843	642,376		4,671		4,671		653,723			0	16,240	06/26/2034.
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36	..	12/26/2014.	MBS Paydown		1,845,281	1,845,281	1,789,923	1,803,868		29,877		29,877		1,845,281			0	40,627	08/25/2036.
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE	..	05/26/2014.	MBS Paydown									0					0		08/25/2036.
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE	..	12/26/2014.	Pass-Through Loss			27,790	19,717			(209)		(209)		27,790		(27,790)	(27,790)	1,572	08/25/2036.
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE	..	12/31/2014.	Book Value Adjustment									0		(27,790)		27,790	27,790		08/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36	..	12/26/2014.	MBS Paydown		578,725	578,725	558,470	562,859		10,849		10,849		578,725			0	8,207	10/25/2036.
74928U AW 7	RBSSP 2009-12 8A1 RR SEQ SSNR CSTR 6/36	..	12/26/2014.	MBS Paydown		1,145,815	1,145,815	1,131,549	1,131,625		6,535		6,535		1,145,815			0	34,908	06/25/2036.
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036	..	12/26/2014.	Pass-Through Loss			114,228	49,616			(787)		(787)		114,228		(114,228)	(114,228)	3,552	06/25/2036.
74928U AX 5	RBSSP 2009-12 8A2 RR MEZ CSTR 06/25/2036	..	12/31/2014.	Book Value Adjustment									0		(114,228)		114,228	114,228		06/25/2036.
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE	..	11/30/2014.	Book Value Adjustment									0		(186,036)		186,036	186,036		01/26/2036.
74928X BB 6	RBSSP 2009-6 3A2 MEZ CSTR 01-36 RE	..	12/26/2014.	Pass-Through Loss			186,036	111,622			1,126		1,126		186,036		(186,036)	(186,036)	4,745	01/26/2036.
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49	..	12/16/2014.	MBS Paydown		1,517,184	1,517,184	1,651,581	1,603,057		(88,686)		(88,686)		1,517,184			0	63,135	12/16/2049.
74930A AG 2	RBSCF 2010-RR4 CMLB SUB SSUP CSTR 12/49	..	12/16/2014.	MBS Paydown		0	0	0	0				0		0			0		12/16/2049.
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49	..	08/16/2013.	MBS Paydown									0					0		01/16/2049.
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37	..	12/26/2014.	Pass-Through Loss			43,096	33,830			(305)		(305)		43,096		(43,096)	(43,096)	2,622	07/26/2037.
74930N AQ 2	RBSSP 2011-3 3A7 SUB 9.8224 07/26/37	..	12/31/2014.	Book Value Adjustment									0		(43,096)		43,096	43,096		07/26/2037.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036	..	12/26/2014.	MBS Paydown		1,877,092	1,877,092	1,806,701	1,784,886		19,177		19,177		1,877,092			0	30,219	05/26/2036.
74930X AX 5	RBSSP 2012-1 5A1 SEQ SSNR CSTR 12/2035RE	..	12/27/2014.	MBS Paydown		1,342,875	1,342,875	1,305,946	1,305,525		7,432		7,432		1,342,875			0	58,160	12/27/2035.
74931J AC 1	RBSSP 2012-3 2A1 SEQ SSNR FLT 2/26/36 RE	..	12/26/2014.	MBS Paydown		4,068,675	4,068,675	3,428,304			127,031		127,031		4,068,675			0	10,466	02/26/2036.
74931J AD 9	RBSSP 2012-3 2A2 Z SEQ FLT 02/26/2036 RE	..	10/26/2014.	MBS Paydown		(1,510)							0		(1,510)			0	9	02/26/2036.
74931N AA 6	RBSSP 2012-5 1A1 SEQ 6.27 11/26/2036 RE	..	12/26/2014.	MBS Paydown		802,270	802,270	797,256	786,717		(954)		(954)		802,270			0	24,698	11/26/2036.
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE	..	12/26/2014.	MBS Paydown		3,229,143	3,229,143	3,225,106	3,181,389		30,582		30,582		3,229,143			0	59,069	08/26/2036.
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE	..	12/27/2014.	MBS Paydown		634,848	634,848	558,666	578,949		19,235		19,235		634,848			0	2,701	07/26/2033.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044	..	12/15/2014.	MBS Paydown		2,048,927	2,048,927	2,048,927	2,047,752		(440)		(440)		2,048,927			0	79,447	11/15/2044.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037	..	12/10/2014.	MBS Paydown		2,670,481	2,670,481	1,183,809	879,341		300,408		300,408		2,670,481			0	11,145	03/10/2037.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	..	05/27/2014.	Suspense Ledger Adjustment									0		(2,577)		2,577	2,577		08/25/2036.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	..	12/25/2014.	MBS Paydown		145,490	145,490	98,292	78,183		7,368		7,368		145,490			0	2,655	08/25/2036.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	..	12/25/2014.	Pass-Through Loss			17,004	11,488					0		17,004		(17,004)	(17,004)	287	08/25/2036.
749574 AC 3	RFMSI 2006-SA2 2A1SEQ CSTR 08/25/36	..	12/31/2014.	Book Value Adjustment		2,577							0		(11,849)		14,427	14,427		08/25/2036.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	..	12/25/2014.	MBS Paydown		212,724	212,724	112,744	40,899		42,003		42,003		212,724			0	5,425	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	..	12/25/2014.	Pass-Through Loss			40,809	21,629			3,004		3,004		40,809		(40,809)	(40,809)	752	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	..	12/31/2014.	Book Value Adjustment									0		(40,809)		40,809	40,809		02/25/2037.
74966U AF 7	RPI FINANCE TRUST TL L+250 11/9/2016	..	11/15/2013.	Paydown		(4,468)					(8,937)		(8,937)		(8,937)		4,468	4,468		11/09/2016.
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36	..	05/28/2014.	Suspense Ledger Adjustment		135,673							0				135,673	135,673		04/25/2036.
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36	..	05/31/2014.	Book Value Adjustment									0		135,673		(135,673)	(135,673)		04/25/2036.
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36	..	12/25/2014.	MBS Paydown		2,135,508	2,135,508	1,861,651	1,695,516		24,864		24,864		2,135,508			0	3,699	04/25/2036.
75114R AD 7	RALI 2006-QA3 A1 SEQ FLT 04/25/36	..	12/25/2014.	Pass-Through Loss			(27,077)	(26,063)					0					0	(75)	04/25/2036.
75405U AF 3	RAS LAFFAN LNG 3 5.50 09/30/2014	R	09/30/2014.	Maturity		2,000,000	2,000,000	1,995,340	1,999,306		694		694		2,000,000			0	110,000	09/30/2014.
75406W AC 5	RASC 2006-KS6 A3 SEQ FLT 8/25/2036	..	12/25/2014.	MBS Paydown		2,447,534	2,447,534	1,921,314	1,999,261		160,861		160,861		2,447,534			0	4,107	08/25/2036.
75406Y AB 3	RASC 2006-KS9 AI2 SEQ FLT 11/25/2036	..	06/25/2014.	MBS Paydown		4,025,223	4,025,223	3,899,435	3,921,666	0	103,557		103,557		4,025,223			0	2,382	11/25/2036.
754427 AA 0	KEYSPAN CORP 5.996 01/15/2019	..	01/15/2014.	Sinking Fund Redemption		360,833	360,833	360,833	360,823		0		0		360,833			0	10,818	01/15/2019.
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017	..	11/15/2014.	Paydown		165,736	165,736	164,421	165,463		86		86		165,736			0	7,966	05/15/2017.
759676 AF 6	RAMC 2006-2 AF3 SEQ STP 8/25/36	..	12/25/2014.	MBS Paydown		20,551	20,551	18,496	11,476		8,985		8,985		20,551			0	843	08/25/2036.
75970N BE 6	RAMC 2005-3 AF4 SEQ 5.14 11/25/35	..	11/13/2014.	GOLDMAN SACHS		7,990,000	8,500,000	8,141,200	8,234,392		31,439		31,439		8,265,831		(275,831)	(275,831)	421,123	11/25/2035.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037	..	12/25/2014.	MBS Paydown		182,017	182,017	131,052	134,768		26,493		26,493		182,017			0	3,741	09/25/2037.
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36	..	12/25/2014.	MBS Paydown		1,705,352	1,705,352	1,578,812	1,664,350		8,637		8,637		1,705,352			0	39,969	02/25/2036.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	..	01/27/2014.	Suspense Ledger Adjustment		66,597							0				66,597	66,597		07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	..	12/25/2014.	MBS Paydown		515,758	515,758	481,334	320,258		62,402		62,402		515,758			0	15,263	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	..	12/25/2014.	Pass-Through Loss			15,679	14,632					0		4,181		(4,181)	(4,181)	470	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34	..	12/31/2014.	Book Value Adjustment									0		62,416		(62,416)	(62,416)		07/25/2034.
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32	..	12/25/2014.	MBS Paydown		128,350	128,350	128,320	127,911		135		135		128,350			0	3,677	01/25/2032.
760985 M7 3	RAMP 2004-RS1 AI6A SEQ STP 01/25/34	..	12/25/2014.	MBS Paydown		116,678	116,678	109,386	111,664		643		643		116,678			0	3,690	01/25/2034.
760985 M8 1	RAMP 2004-RS1 AI6B SEQ STP 01/25/2034	..	12/25/2014.	MBS Paydown		26,518	26,518	23,866	24,404		915		915		26,518			0	827	01/25/2034.
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33	..	12/25/2014.	MBS Paydown		213,222	213,222	213,116	197,690		(1,809)		(1,809)		213,222			0	7,210	04/25/2033.
760985 V3 2	RAMP 2004-RS3 AI4 SEQ CSTR 03/25/2034	..	12/25/2014.	MBS Paydown		252,562	252,562	225,412	228,434		15,320		15,320		252,562			0	7,370	03/25/2034.
760985 WY 3	RAMP 2003-RS5 AI5 SEQ 4.87 06/25/33	..	12/25/2014.	MBS Paydown		464,953	464,953	464,680	397,087		(1)		(1)		464,953			0	15,678	06/25/2033.
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33	..	12/25/2014.	MBS Paydown		53,635	53,635	51,666	51,687		(697)		(697)		53,635			0	1,102	04/25/2033.
760985 WZ 0	RAMP 2003-RS5 AI6 NAS 4.02 4/25/33	..	12/25/2014.	MBS Paydown		53,635	53,635	51,666	51,687		(697)		(697)		53,635			0	1,102	04/25/2033.
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33	..	12/25/2014.	MBS Paydown		764,961	764,961	764,782	716,910		(6,632)		(6,632)		764,961			0	25,054	07/25/2033.
76110H E8 8	RALI 2004-QS15 A5 NAS 5.5 11/25/2034	..	12/25/2014.	MBS Paydown		577,459	577,459	560,135	561,245		6,012		6,012		577,459			0	13,981	11/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34	..	12/25/2014.	MBS Paydown		878,786	878,786	801,058	848,472		20,624		20,624		878,786			0	19,517	03/25/2034.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035	..	12/25/2014.	MBS Paydown		888,049	888,049	675,010	374,528		186,779		186,779		888,049			0	15,408	02/25/2035.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035	..	12/25/2014.	Pass-Through Loss			5,506	4,185					0		999		(999)	(999)	156	02/25/2035.
76110H T9 0	RALI 2005-QA2 NB2 SEQ CSTR 02/25/2035	..	12/31/2014.	Book Value Adjustment									0		(999)		999	999		02/25/2035.
76110V HJ 0	RFMS2 2001-HI4 A7 SEQ STP 10/25/26	..	12/25/2014.	MBS Paydown		118,263	118,263	118,872	117,740		334		334		118,263			0	4,315	10/25/2026.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36	..	01/27/2014.	Suspense Ledger Adjustment		284,326							0				284,326	284,326		02/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		02/25/2014.	Suspense Ledger Adjustment		6,622							0				6,622	6,622		02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		07/31/2014.	Book Value Adjustment									0		290,948		(290,948)	(290,948)		02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		12/25/2014.	MBS Paydown		607,331	607,331	703,875	226,196		89,136		89,136		607,331			0	19,212	02/25/2036.
76110V TE 8	RFMS2 2006-HSA1 A3 SEQ CSTR 2/25/36		12/25/2014.	Pass-Through Loss			(50,429)	(84,042)					0					0	(2,160)	02/25/2036.
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		12/25/2014.	MBS Paydown		463,009	463,009	396,452	425,542		13,407		13,407		463,009			0	12,700	11/25/2031.
76110W XS 0	RASC 2004-KS4 AI6 NAS 4.43 05/25/2034		12/25/2014.	MBS Paydown		710,867	710,867	605,569	500,976		138,830		138,830		710,867			0	19,502	05/25/2034.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/27/2014.	Suspense Ledger Adjustment		11,918							0				11,918	11,918		10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		12/25/2014.	MBS Paydown		312,874	312,874	285,012	239,061		724		724		312,874			0	8,545	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		12/25/2014.	Pass-Through Loss			64,010	58,310					0		8,500		(8,500)	(8,500)	997	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		12/31/2014.	Book Value Adjustment									0		3,418		(3,418)	(3,418)		10/25/2035.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		05/27/2014.	Suspense Ledger Adjustment		635	635						0				635	635		02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		07/31/2014.	Book Value Adjustment									0		635		(635)	(635)		02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		12/25/2014.	MBS Paydown		56,563	56,563	52,385	41,612		566		566		56,563			0	1,716	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		12/25/2014.	Pass-Through Loss			12,126	11,231					0					0	415	02/25/2036.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		12/25/2014.	MBS Paydown		836,823	836,823	863,235	853,819		(17,441)		(17,441)		836,823			0	24,381	06/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		12/25/2014.	MBS Paydown		821,111	821,111	841,867	836,046		(16,137)		(16,137)		821,111			0	30,626	03/25/2033.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		05/27/2014.	Suspense Ledger Adjustment		208							0				208	208		02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		12/25/2014.	MBS Paydown		48,221	48,221	43,883	44,472		3,032		3,032		48,221			0	1,492	02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		12/25/2014.	Pass-Through Loss		5,089		4,631					0		5,089		(5,089)	(5,089)	173	02/25/2036.
76111X L7 6	RFMSI 2006-S2 A1 PAC SSNR 5.75 7R-16		12/31/2014.	Book Value Adjustment									0		(4,881)		4,881	4,881		02/25/2036.
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		12/25/2014.	MBS Paydown		232,684	232,684	218,868	218,816		4,197		4,197		232,684			0	3,659	03/25/2035.
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		12/25/2014.	MBS Paydown		201,483	201,483	194,431	194,454		1,635		1,635		201,483			0	2,038	03/25/2035.
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036		12/25/2014.	MBS Paydown		1,258,503	1,258,503	1,187,712	1,210,039		29,697		29,697		1,258,503			0	2,390	03/25/2036.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/25/2014.	Suspense Ledger Adjustment		530							0				530	530		10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/28/2014.	Suspense Ledger Adjustment		8,619							0				8,619	8,619		10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		05/27/2014.	Suspense Ledger Adjustment		213							0				213	213		10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		07/31/2014.	Book Value Adjustment									0		9,362		(9,362)	(9,362)		10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		12/25/2014.	MBS Paydown		208,958	208,958	190,963	210,823		(11,269)		(11,269)		208,958			0	5,410	10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		12/25/2014.	Pass-Through Loss			2,273	1,976					0					0	(15)	10/25/2032.
76112B KC 3	RAMP 2005-RS2 M2 MEZ FLT 02/25/35		12/25/2014.	MBS Paydown		602,544	602,544	397,679	470,384		96,150		96,150		602,544			0	4,204	02/25/2035.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		12/25/2014.	MBS Paydown		721,370	721,370	696,601	709,939		7,110		7,110		721,370			0	17,165	09/25/2034.
76126C DE 9	CBBC-CCE 98-1 7.00 5/15/2018		11/15/2014.	Sinking Fund Redemption		620,707	620,707	631,932	622,466		(548)		(548)		620,707			0	31,009	05/15/2018.
767201 AF 3	RIO TINTO FINANCE 8.95 05/01/2014	R	05/01/2014.	Maturity		10,000,000	10,000,000	11,806,300	10,145,869		(145,869)		(145,869)		10,000,000			0	447,500	05/01/2014.
771196 AS 1	ROCHE HLDGS INC 6.00 03/01/2019		03/03/2014.	Partial Make Whole Call		1,045,154	878,000	864,198	869,846		8,154		8,154		878,000		167,154	167,154	26,633	03/01/2019.
771196 AS 1	ROCHE HLDGS INC 6.00 03/01/2019		08/29/2014.	Partial Make Whole Call		551,902	474,000	466,549	469,598		4,402		4,402		474,000		77,902	77,902	40,081	03/01/2019.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		11/15/2014.	MBS Paydown		459,361	459,361	458,826	459,195		36		36		459,361			0	15,768	05/17/2021.
780097 AL 5	ROYAL BK SCOTLND 5.00 10/01/2014	R	10/01/2014.	Maturity		1,968,000	1,968,000	1,943,850	1,969,356		(1,356)		(1,356)		1,968,000			0	98,400	10/01/2014.
78386N BC 2	SACO 1999-03 BA 1B1 SUB CSTR 4/25/39		12/25/2014.	MBS Paydown		94,129	94,129	91,644	92,046		186		186		94,129			0	2,973	04/25/2039.
78403D AA 8	SBA TOWER TRUST 4.254 04/15/2015		05/20/2014.	MIZUHO SEC USA		3,071,250	3,000,000	3,000,000	3,000,000				0		3,000,000		71,250	71,250	55,657	04/15/2015.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		12/15/2014.	MBS Paydown		1,527,620	1,527,620	1,527,620	1,561,611		(9,797)		(9,797)		1,527,620			0	30,183	07/15/2042.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		12/15/2014.	MBS Paydown		1,626,278	1,626,278	1,626,278	1,624,227		306		306		1,626,278			0	30,253	05/16/2044.
78445Q AB 7	SLMA 2010-C A2 ABS FLT 12/16/2019		12/15/2014.	MBS Paydown		6,087,970	6,087,970	6,087,970	6,084,372		2,221		2,221		6,087,970			0	100,479	12/16/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
784635 AL 8	SPX CORP 7.625 12/15/2014	..	01/23/2014.	Cash Tender		4,408,462	4,150,000	4,411,175	4,213,492		(3,998)		(3,998)		4,209,493		198,969	198,969	33,402	12/15/2014.
784635 AP 9	SPX CORP 6.875 09/01/2017	..	11/10/2014.	Consent Fee		5,000							0		5,000			0		09/01/2017.
795549 AA 2	SALT CREEK PASS 5.672 12/15/2028	..	03/17/2014.	Paydown		7,000,000	7,000,000	7,000,000	7,000,000				0		7,000,000			0	101,466	12/15/2028.
803440 AA 4	SARA 2006-1 A1 CLO FLT 12/15/2019	..	12/15/2014.	MBS Paydown		3,799,809	3,799,809	3,624,068	3,722,448		55,941		55,941		3,799,809			0	14,053	12/15/2019.
80557B AB 0	SAST 2007-3 2A1 SEQ FLT 09/25/47	..	12/25/2014.	MBS Paydown		5,746,662	5,746,662	5,309,066	5,489,119		103,522		103,522		5,746,662			0	12,356	09/25/2047.
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022	R	09/25/2014.	Sinking Fund Redemption		645,333	645,333	645,333	644,992		24		24		645,333			0	28,751	09/25/2022.
806605 AJ 0	MRK-CALL12/14 6.00 09/15/2017	..	12/01/2014.	Make Whole Call		5,668,450	5,000,000	4,975,550	4,989,194		10,806		10,806		5,000,000		668,450	668,450	363,333	09/15/2017.
813084 A* 1	SEBRING 11.50 4/25/2018	..	03/31/2014.	Paydown		162,849	162,849	155,327	15,525		537		537		162,849			0	7,881	04/25/2018.
81375F CM 3	SASI 1993-7 TA6 6.25 12/25/2023	..	12/25/2014.	MBS Paydown		177	177	178	178		(0)		(0)		177			0	6	12/25/2023.
81375W JE 7	SABR 2006-OP1 A2C SEQ FLT 10/25/2035	..	12/25/2014.	MBS Paydown		1,363,225	1,363,225	1,206,028	1,258,374		21,710		21,710		1,363,225			0	3,686	10/25/2035.
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037	..	12/25/2014.	MBS Paydown		1,028,121	1,028,121	450,109	331,902		12,485		12,485		1,028,121			0	1,345	05/25/2037.
81683R AJ 3	SEMINOLE TRIBE 7.804 10/01/2020	..	10/01/2014.	Sinking Fund Redemption		105,000	105,000	105,000	105,001		(0)		(0)		105,000			0	8,194	10/01/2020.
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043	..	12/25/2014.	MBS Paydown		1,043,970	1,043,970	988,346			7,699		7,699		1,043,970			0	12,939	05/25/2043.
81745C AA 1	SEMT 2013-7 A1 SEQ SNR CSTR 06/25/2043	..	12/25/2014.	MBS Paydown		839,086	839,086	755,634			20,967		20,967		839,086			0	10,518	06/25/2043.
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043	..	12/25/2014.	MBS Paydown		1,260,155	1,260,155	1,243,221			6,393		6,393		1,260,155			0	25,236	09/25/2043.
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043	..	12/25/2014.	MBS Paydown		809,232	809,232	724,832			6,512		6,512		809,232			0	4,671	02/25/2043.
81745R AB 6	SEMT 2013-3 A2 SEQ SNR CSTR 03/25/43	..	12/25/2014.	MBS Paydown		1,264,400	1,264,400	1,168,854			13,081		13,081		1,264,400			0	11,068	03/25/2043.
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029	..	12/20/2014.	MBS Paydown		379,196	379,196	379,127	379,133		37		37		379,196			0	3,588	08/20/2029.
82817* AA 9	SILVER SPRINGS CTL III-A1 3.81 1/5/2029	..	12/05/2014.	Paydown		377,843	377,843	377,843	377,843				0		377,843			0	7,843	01/05/2029.
82817@ AA 7	SILVER SPRINGS CTL IV-A1 3.89 1/5/2029	..	12/05/2014.	Paydown		165,823	165,823	165,823	165,822				0		165,823			0	3,515	01/05/2029.
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025	..	12/15/2014.	MBS Paydown		2,387,837	2,387,837	2,388,106	2,388,042		(125)		(125)		2,387,837			0	35,006	03/17/2025.
828732 AA 5	SIMMONS FOODS 10.50 11/01/2017	..	04/01/2014.	WELLS FARGO BROKERAGE SERVICES		2,167,500	2,000,000	2,025,000	2,013,597		(1,087)		(1,087)		2,012,510		154,990	154,990	89,250	11/01/2017.
82922T AA 7	SINAI HEALTH SYS 3.034 01/20/2036	..	07/20/2014.	Sinking Fund Redemption		135,000	135,000	135,000	134,997		3		3		135,000			0	3,034	01/20/2036.
83238P AA 2	SMITHS GROUP PLC 6.05 05/15/2014	R	05/15/2014.	Maturity		2,500,000	2,500,000	2,495,850	2,499,648		352		352		2,500,000			0	75,625	05/15/2014.
833312 AA 9	SNOQUALMIE FR L+375 02/01/2014	..	02/01/2014.	Maturity		1,000,000	1,000,000	776,250	995,832		4,168		4,168		1,000,000			0	20,735	02/01/2014.
83417E AA 0	SOCTY 2014-1 A ABS 4.59 04/20/2044	..	12/20/2014.	MBS Paydown		75,276	75,276	75,268			1		1		75,276			0	1,280	04/20/2044.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041	..	12/20/2014.	MBS Paydown		234,000	234,000	235,194	234,849		(126)		(126)		234,000			0	6,893	05/20/2041.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	..	12/25/2014.	MBS Paydown		509,868	509,868	278,515	173,322		155,123		155,123		509,868			0	16,891	05/25/2035.
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37	..	06/25/2014.	MBS Paydown		1,792,565	1,792,565	6,755,288			84,524		84,524		1,792,565			0	1,388	03/25/2037.
841215 AA 4	SOUTHAVEN CMBD CYL TVA 3.846 08/15/2033	..	08/15/2014.	Sinking Fund Redemption		328,490	328,490	328,490	328,492		0		0		328,490			0	9,759	08/15/2033.
84254Q AA 7	SOUTHERN CAPITAL 5.7 06/30/22	..	06/02/2014.	Make Whole Call		627,126	533,906	533,906	548,759		(14,853)		(14,853)		533,906		93,220	93,220	12,849	06/30/2022.
84474Y AA 4	SOUTHWEST AIR 6.15 08/01/22	..	08/01/2014.	Sinking Fund Redemption		285,065	285,065	285,812	285,533		(24)		(24)		285,065			0	13,132	08/01/2022.
848239 AA 7	SPENCER SP HLDG 11.00 05/01/2017	..	07/16/2014.	Cash Tender		2,125,000	2,000,000	2,000,000	2,000,153		(153)		(153)		2,000,000		125,000	125,000	155,833	05/01/2017.
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23	..	12/25/2014.	MBS Paydown		736,881	736,881	736,832			10		10		736,881			0	3,541	05/25/2023.
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037	..	12/25/2014.	MBS Paydown		607,562	607,562	552,881	554,057		29,356		29,356		607,562			0	8,484	01/25/2037.
86213B AA 5	STR 2014-1A A1 ABS 4.21 04/20/2044	..	12/20/2014.	MBS Paydown		10,208	10,208	8,750					0		10,208			0	160	04/20/2044.
863222 ZZ 1	STRIPES 2013 1 LIBOR + 350 4/5/2023	..	12/22/2014.	Paydown		325,280	325,280	327,889			(2,608)		(2,608)		325,280			0	1,853	04/05/2023.
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031	..	01/25/2014.	Pass-Through Loss		0		0					0		0		(0)	(0)		09/25/2031.
863572 LV 3	SASC 1996-4 A SEQ CSTR 09/25/2031	..	12/25/2014.	MBS Paydown		63,308	63,308	65,028	53,861		2,664		2,664		63,308			0	2,991	09/25/2031.
863576 EQ 3	SASC 2006-OW1 A4 SEQ FLT 12/25/2035	..	12/25/2014.	MBS Paydown		1,819,691	1,819,691	1,208,037	1,269,735		121,670		121,670		1,819,691			0	3,895	12/25/2035.
863579 SU 3	SARM 2005-12 3A1 SEQ SSNR CSTR 06/25/35	..	12/25/2014.	MBS Paydown		661,894	661,894	848,494	169,138		106,401		106,401		661,894			0	4,067	06/25/2035.
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35	..	12/25/2014.	MBS Paydown		99,627	99,627	179,962			13,561		13,561		99,627			0	1,122	07/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35	..	12/25/2014.	MBS Paydown		1,456,970	1,456,970	1,019,879	990,804		250,861		250,861		1,456,970			0	4,623	08/25/2035.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		12/25/2014.	MBS Paydown		1,510,665	1,510,665	1,166,989	1,131,445		314,482		314,482		1,510,665			0	47,557	09/25/2035.
86358E A8 9	SAIL 2006-1 A3 SEQ FLT 01/25/2036		12/25/2014.	MBS Paydown		1,192,829	1,192,829	3,082,463			7,795,112		7,795,112		1,192,829			0	2,290	01/25/2036.
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		11/25/2014.	MBS Paydown		879,470	879,470	788,294	569,222		12,990		12,990		879,470			0	16,185	08/25/2031.
86358R FU 6	SASC 2001-9 B1 MEZ CSTR* 07/25/2031		12/25/2014.	MBS Paydown		779,631	779,631	782,554	769,569		4,916		4,916		779,631			0	55,883	07/25/2031.
86358R XY 8	SASC 2002-AL1 A2 SEQ 3.45 02/25/32		12/25/2014.	MBS Paydown		672,730	672,730	529,874	552,041		63,543		63,543		672,730			0	12,685	02/25/2032.
86358R XZ 5	SASC 2002-AL1 A3 SEQ 3.45 2/25/32		12/25/2014.	MBS Paydown		1,272,662	1,272,662	1,148,915	1,167,877		76,232		76,232		1,272,662			0	23,518	02/25/2032.
86358R YB 7	SASC 2002-AL1 APO PO 02/25/2032		12/25/2014.	MBS Paydown		196,154	196,154	139,882	144,377		4,623		4,623		196,154			0		02/25/2032.
86359A ME 0	SASC 2003-AL1 A SEQ 3.3565 4/25/31		12/25/2014.	MBS Paydown		434,477	434,477	378,866	388,230		34,571		34,571		434,477			0	7,380	04/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31		12/25/2014.	MBS Paydown		102,379	102,379	72,109	70,700		4,336		4,336		102,379			0		04/25/2031.
86359A NF 6	SASC 2003-5 A SEQ PT 6.00 08/28/2032		02/28/2014.	MBS Paydown		7,274	7,274	7,269		(0)			(0)		7,274			0	92,560	08/28/2032.
86359A QS 5	SASC 2003-10 A SEQ 6.0 4/25/33		05/25/2014.	MBS Paydown		254,380	254,380	244,841	246,375		8,005		8,005		254,380			0	6,193	04/25/2033.
86359A WR 0	SASC 2003-AL2 A SEQ 3.3565 1/25/2031		12/25/2014.	MBS Paydown		1,944,274	1,944,274	1,621,297	1,672,321		194,662		194,662		1,944,274			0	33,444	01/25/2031.
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		12/25/2014.	MBS Paydown		390,551	390,551	303,654	265,604		6,129		6,129		390,551			0		01/25/2031.
86359B LE 9	SARM 2004-2 4A1 SEQ CSTR 03/25/34		12/25/2014.	MBS Paydown		276,354	276,354	266,336	266,495		4,490		4,490		276,354			0	3,055	03/25/2034.
86359B RB 9	SASC 2004-9XS 1A4A SEQ SPT 05/25/34		12/25/2014.	MBS Paydown		672,367	672,367	566,469	617,617		30,664		30,664		672,367			0	22,145	05/25/2034.
86359F AB 8	SASC 2006-S2 A2 SEQ 5.50 6/25/36		12/25/2014.	MBS Paydown		116,642	116,642	90,690	21,810		29,467		29,467		116,642			0	3,196	06/25/2036.
86359L NA 3	SAMI 2005-AR6 2A1 SEQ SSNR FLT 09/25/45		12/25/2014.	MBS Paydown		683,106	683,106	474,502	217,855		46,198		46,198		683,106			0	1,479	09/25/2045.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		12/25/2014.	MBS Paydown		1,448,471	1,448,471	1,028,414	1,074,255		123,701		123,701		1,448,471			0	2,578	03/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		12/25/2014.	MBS Paydown		359,148	359,148	829,157			912		912		359,148			0	10,429	05/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		12/25/2014.	Pass-Through Loss			61,901	(501,331)					0		61,901		(61,901)	(61,901)	1,554	05/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		12/31/2014.	Book Value Adjustment				10,108					0		(61,901)		61,901	61,901		05/25/2036.
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		12/25/2014.	MBS Paydown		1,625,328	1,625,328	1,535,935	1,548,677		31,686		31,686		1,625,328			0	2,183	06/25/2037.
86365D AC 3	SASC 2007-BC4 A3 SEQ SSNR FLT 11/25/2037		12/25/2014.	MBS Paydown		360,311	360,311	331,486	360,311				0		360,311			0	885	11/25/2037.
86909# AA 5	SUSQUEHANNA CTL 5.73 12/23/2036		12/23/2014.	Paydown		36,453	36,453	36,453	36,452		1		1		36,453			0	1,141	12/23/2036.
870537 AA 5	SWEETWATER INVES 5.875 05/15/2014		05/15/2014.	Maturity		389,537	389,537	395,867	390,998		(1,461)		(1,461)		389,537			0	11,443	05/15/2014.
871577 ZZ 8	SYNERGY 6.50 9/3/2015		12/31/2014.	Paydown		5,210,360	5,210,360	5,200,145	5,194,465		16,452		16,452		5,210,360			0	259,444	09/03/2015.
871928 AJ 6	IBM-TIERS 97 7.35 6/01/2017		12/01/2014.	Sinking Fund Redemption		979,068	979,068	992,806	983,031		(1,315)		(1,315)		979,068			0	54,296	06/01/2017.
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		05/20/2014.	MBS Paydown		6,733,333	6,733,333	6,730,741	6,731,103		2,230		2,230		6,733,333			0	106,150	05/20/2027.
87305N AV 0	TTX CO 5.453 01/02/22		07/02/2014.	Sinking Fund Redemption		372,782	372,782	372,782	336,711		153		153		372,782			0	10,201	01/02/2022.
87305N AW 8	TTX CO A2 5.503 01/02/2022		07/02/2014.	Sinking Fund Redemption		86,858	86,858	86,858	71,451		440		440		86,858			0	2,451	01/02/2022.
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		12/20/2014.	MBS Paydown		2,120,000	2,120,000	2,120,532	2,120,501		(54)		(54)		2,120,000			0	32,498	02/22/2038.
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		12/20/2014.	MBS Paydown		650,000	650,000	649,720	649,728		27		27		650,000			0	12,499	11/20/2038.
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039		12/20/2014.	MBS Paydown		416,667	416,667	416,663			0		0		416,667			0	6,419	02/22/2039.
87407P AP 5	TAL 2014-2A A2 ABS SEQ SNR 3.33 05/20/39		12/20/2014.	MBS Paydown		159,213	159,213	159,143			4		4		159,213			0	1,782	05/20/2039.
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		12/20/2014.	MBS Paydown		50,000	50,000	49,983			0		0		50,000			0	114	11/21/2039.
87819# AA 2	TD BK MIAMI CTL 3.79 1/15/2038		12/15/2014.	Paydown		81,826	81,826	81,826	81,817		0		0		81,826			0	1,690	01/15/2038.
878888 ZZ 2	TECH FUNDING LLC 2013 TL 3.483 2/25/2018		11/25/2014.	Paydown		1,185,786	1,185,786	1,141,725			7,165		7,165		1,185,786			0	14,937	02/15/2018.
881561 LE 2	TMTS 2004-11HE A SEQ FLT 10/25/2035		12/25/2014.	MBS Paydown		251,886	251,886	201,823	210,668		29,973		29,973		251,886			0	1,317	10/25/2035.
881561 LS 1	TMTS 2004-19HE M1 MEZ FLT 10/25/2034		12/25/2014.	MBS Paydown		226,211	226,211	179,242	184,526		39,875		39,875		226,211			0	2,900	10/25/2034.
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035		12/25/2014.	MBS Paydown		2,513,400	2,513,400	2,148,957	2,459,699		31,700		31,700		2,513,400			0	13,747	07/25/2035.
881561 XJ 8	TMTS 2005-14HE AF2 SEQ STP 8/25/2036		12/25/2014.	MBS Paydown		145,498	145,498	141,133	142,597		496		496		145,498			0	4,965	08/25/2036.
88156P AY 7	TMTS 2006-7 2A2 SEQ FLT 08/25/2037		12/25/2014.	MBS Paydown		2,415,031	2,415,031	1,859,574	1,958,625		152,324		152,324		2,415,031			0	3,546	08/25/2037.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		12/25/2014.	MBS Paydown		414,214	414,214	215,391	240,653		139,539		139,539		414,214			0	1,077	08/25/2038.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	05/15/2014.	MBS Paydown		12,412,500	12,412,500	12,610,328	12,583,820		(171,320)		(171,320)		12,412,500			0	237,766	06/15/2026.
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	05/15/2014.	MBS Paydown		7,500,000	7,500,000	7,499,066	7,499,207		793		793		7,500,000			0	128,931	04/15/2027.
88314R AA 4	TMCL 2013-1A A SEQ 3.9 09/20/2038	R	12/20/2014.	MBS Paydown		425,000	425,000	422,822	422,876		210		210		425,000			0	8,978	09/20/2038.
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	12/20/2014.	MBS Paydown		175,000	175,000	174,941			1		1		175,000			0	556	10/20/2039.
88319Q G5 6	TEXTRON FIN CORP MTNE 5.125 08/15/2014		08/15/2014.	Maturity		500,000	500,000	497,925	499,837		163		163		500,000			0	25,625	08/15/2014.
885220 DX 8	TMST 2003-4 M1 MEZ FLT 09/25/2043		12/25/2014.	MBS Paydown		617,653	617,653	521,917	523,168		11,097		11,097		617,653			0	2,583	09/25/2043.
885220 GK 3	TMST 2004-4 5A SEQ CSTR 12/25/2044		12/25/2014.	MBS Paydown		1,471,653	1,471,653	1,399,910			(16,189)		(16,189)		1,471,653			0	25,603	12/25/2044.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		12/25/2014.	MBS Paydown		625,366	625,366	414,581	313,900		1,023		1,023		625,366			0	16,355	10/25/2046.
88522R AB 0	TMST 2006-5 A2 SEQ FLT 10/25/46		12/25/2014.	Pass-Through Loss			229,485	152,030					0					0	4,722	10/25/2046.
88732J AR 9	TIME WARNER CABLE 7.50 04/01/2014		04/01/2014.	Maturity		3,000,000	3,000,000	2,986,020	2,999,183		817		817		3,000,000			0	112,500	04/01/2014.
887389 AG 9	TIMKEN CO 6.00 09/15/2014		09/15/2014.	Maturity		2,000,000	2,000,000	1,997,260	1,999,564		436		436		2,000,000			0	120,000	09/15/2014.
89412W AA 2	TRAP 2004-7A A1 CDO SSNR FLT 01/25/2035		10/25/2014.	MBS Paydown		355,495	355,495	279,064			6,839		6,839		355,495			0	849	01/25/2035.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		12/16/2014.	MBS Paydown		687,060	687,060	702,089	700,879		(1,204)		(1,204)		687,060			0	25,270	11/16/2039.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		12/16/2014.	MBS Paydown		501,836	501,836	524,543	523,065		(6,355)		(6,355)		501,836			0	14,824	10/16/2040.
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		09/14/2014.	MBS Paydown		5,891,667	5,891,667	5,890,939	5,891,038		628		628		5,891,667			0	178,662	05/14/2027.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		12/15/2014.	MBS Paydown		1,346,089	1,346,089	1,346,089	1,346,091		(0)		(0)		1,346,089			0	32,319	07/15/2041.
89690E AD 9	TRMF 2014-1A A1 ABS SEQ SNR 2.863 04/44		12/15/2014.	MBS Paydown		136,514	136,514	136,514			(0)		(0)		136,514			0	1,423	04/15/2044.
90272* AA 0	UNITED HEALTH CARE CTL 3.50 5/15/2033		12/15/2014.	Paydown		121,045	121,045	121,045	121,045				0		121,045			0	2,332	05/15/2033.
902753 AA 0	UIRC-GSA IV LLC 5.00 12/05/2034		12/05/2014.	Sinking Fund Redemption		53,902	53,902	53,902			(0)		(0)		53,902			0	315	12/05/2034.
902756 AA 3	UIRC-GSA III LLC 5.36 12/05/33		12/05/2014.	Paydown		1,054,362	1,054,362	1,054,362			13		13		1,054,362			0	34,315	12/05/2033.
90332U AE 3	US AIRWAYS PASS-THR 991A 8.36 01/20/19		07/20/2014.	Sinking Fund Redemption		552,156	552,156	564,580	552,156				0		552,156			0	36,193	01/20/2019.
903436 AA 1	US AIR 2011-1 A 7.125 10/22/23		10/22/2014.	Sinking Fund Redemption		126,059	126,059	126,059	126,044		1		1		126,059			0	6,716	10/22/2023.
90345W AA 2	US AIR 2012-1A 5.9 10/01/24		10/01/2014.	Sinking Fund Redemption		330,754	330,754	330,754	330,732		1		1		330,754			0	14,593	10/01/2024.
90346W AA 1	US AIRWAYS 2013-1A 3.95 11/15/2025		11/15/2014.	Sinking Fund Redemption		116,479	116,479	116,188	58,241		30		30		116,479			0	4,601	11/15/2025.
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19		08/23/2014.	Sinking Fund Redemption		205,665	205,665	197,985	260,488		428		428		205,665			0	10,385	02/23/2019.
90783Q AA 4	UNION PACIFIC RR 5.214 09/30/2014		06/27/2014.	Make Whole Call		5,064,279	5,000,000	5,000,000	4,999,930		70		70		5,000,000		64,279	64,279	193,353	09/30/2014.
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025		07/02/2014.	Sinking Fund Redemption		403,149	403,149	403,149	403,149				0		403,149			0	19,613	07/02/2025.
90783X AA 9	UNION PACIFIC RR 6.176 01/02/31		07/02/2014.	Sinking Fund Redemption		190,303	190,303	190,303	190,274		1		1		190,303			0	8,257	01/02/2031.
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020		05/15/2014.	Sinking Fund Redemption		818,182	818,182	818,182	818,170		1		1		818,182			0	19,268	05/15/2020.
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22		07/02/2014.	Sinking Fund Redemption		194,852	194,852	186,531	188,267		300		300		194,852			0	10,349	07/02/2022.
91412N AG 5	UNIV OF CHICAGO 3.065 10/01/24		10/01/2014.	Sinking Fund Redemption		345,000	345,000	344,983	345,000				0		345,000			0	10,574	10/01/2024.
92343V BS 2	VERIZON COMM INC 6.40 09/15/2033		08/21/2014.	Exchanged		4,707,562	3,636,000	4,043,341	4,041,949		(7,327)		(7,327)		4,034,622		672,939	672,939	289,298	09/15/2033.
92553P AE 2	VIACOM INC 4.375 09/15/2014		04/03/2014.	Make Whole Call		7,124,102	7,000,000	6,950,370	6,992,421		7,579		7,579		7,000,000		124,102	124,102	168,438	09/15/2014.
92554* AA 5	VIANIX DELAWARE LLC 10.00 10/25/2010		06/19/2014.	Suspense Ledger Adjustment		43,742	43,742						0		9,458		34,284	34,284		12/31/2099.
92554* AA 5	VIANIX DELAWARE LLC 10.00 10/25/2010		06/26/2014.	Suspense Ledger Adjustment									0		10,936		(10,936)	(10,936)		12/31/2099.
92554* AA 5	VIANIX DELAWARE LLC 10.00 10/25/2010		08/24/2013.	Suspense Ledger Adjustment									0		(20,394)		20,394	20,394		12/31/2099.
926999 ZZ 9	VILLAGE ROADSHOW TL A-2 L+375 11/21/2017	R	10/27/2014.	Paydown		3,883,080	3,883,080	3,884,461	3,892,745		(9,666)		(9,666)		3,883,080			0	199,110	11/21/2017.
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	R	10/23/2014.	Sinking Fund Redemption		1,574,791	1,574,791	1,574,791	1,574,792		0		0		1,574,791			0	59,453	10/23/2023.
92857W AD 2	VODAFONE GROUP 5.375 01/30/2015	R	03/26/2014.	Make Whole Call		19,807,690	19,000,000	17,627,250	18,783,680		216,320		216,320		19,000,000		807,690	807,690	669,486	01/30/2015.
92857W AK 6	VODAFONE GROUP 5.75 03/15/2016	R	03/26/2014.	Make Whole Call		12,101,320	11,000,000	11,110,700	11,085,803		12,669		12,669		11,098,471		1,002,849	1,002,849	335,576	03/15/2016.
92890M AA 9	WEA FIN/WT FIN AUST 3.375 10/03/2022		07/23/2014.	Make Whole Call		7,359,310	7,000,000	6,913,340	6,922,558		77,442		77,442		7,000,000		359,310	359,310	190,313	10/03/2022.
929160 AF 6	VULCAN MATERIALS 6.40 11/30/2017		03/10/2014.	Cash Tender		11,475,000	10,000,000	10,112,820	10,087,055		(3,885)		(3,885)		10,083,170		1,391,830	1,391,830	177,778	11/30/2017.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
92922F W3 8	WAMU 2005-AR10 1A2 SEQ CSTR 09/25/2035	..	12/25/2014.	MBS Paydown		1,502,607	1,502,607	3,045,323			9,046		9,046		1,502,607			0	17,501	09/25/2035.
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46	..	12/25/2014.	MBS Paydown		120,518	120,518	97,318	87,003		9,430		9,430		120,518			0	678	01/25/2046.
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	..	12/25/2014.	MBS Paydown		217,224	217,224	428,100			10,247		10,247		217,224			0	2,825	02/25/2037.
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	..	12/25/2014.	Pass-Through Loss			46,893	79,384					0		46,893		(46,893)	(46,893)	648	02/25/2037.
92925V AF 7	WAMU 2007-HY1 2A3 SEQ SSNR CSTR 02/37	..	12/31/2014.	Book Value Adjustment									0		(46,893)		46,893	46,893		02/25/2037.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015	..	12/15/2014.	Sinking Fund Redemption		1,100,534	1,100,534	1,097,787	1,096,567		(1,679)		(1,679)		1,100,534			0	24,459	11/15/2015.
93114K AG 8	WAL-MART STORES 8.8 12/30/14	..	07/01/2014.	Paydown		1,349,516	1,349,516	1,614,695	1,364,620		(12,274)		(12,274)		1,349,516			0	104,058	12/30/2014.
93114K AG 8	WAL-MART STORES 8.8 12/30/14	..	12/30/2014.	Maturity		218,044	218,044	260,890	220,484		(5,271)		(5,271)		218,044			0	28,782	12/30/2014.
939336 QT 3	WAMMS 2003-MS2 3A5 SEQ 5.0 3/25/18	..	12/25/2014.	MBS Paydown		68,394	68,394	66,684	67,814		264		264		68,394			0	1,570	03/25/2018.
939336 TX 1	WAMMS 2003-MS7 P PO 3/25/2033	..	12/25/2014.	MBS Paydown		1,958	1,958	1,253	1,069		9		9		1,958			0		03/25/2033.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	..	12/25/2014.	MBS Paydown		43,712	43,712	34,217	19,789		(185)		(185)		43,712			0	162	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036	..	12/25/2014.	Pass-Through Loss			39,403	30,844					0					0	147	07/25/2036.
9497EU AD 9	WFHET 2006-1 A4 SEQ FLT 05/25/2036	..	12/25/2014.	MBS Paydown		710,338	710,338	598,460	659,035		15,636		15,636		710,338			0	1,419	05/25/2036.
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034	..	11/25/2014.	MBS Paydown		317,567	317,567	219,121	212,622		77,048		77,048		317,567			0	2,784	10/25/2034.
94980S BD 6	WFMBS 2006-9 1A28 IO INV 8/25/2036	..	08/25/2014.	MBS Paydown							(0)		(0)					0	21,691	08/25/2036.
94981S AN 4	WFMBS 2005-16 A10 PAC 5.75 1/25/2036	..	12/25/2014.	MBS Paydown		3,081,580	3,081,580	3,108,905	2,955,401		54,156		54,156		3,081,580			0	88,792	01/25/2036.
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037	..	12/25/2014.	MBS Paydown		403,170	403,170	434,415	191,778				0		403,170			0	115,657	07/25/2037.
949837 BQ 0	WFMBS 2007-10 1A39 PT INV 7/25/2037	..	12/25/2014.	Pass-Through Loss			41,700	44,931					0					0	10,111	07/25/2037.
94983K AE 9	WFMBS 2006-AR2 2A3 SEQ SSNR CSTR 3/36	..	12/25/2014.	MBS Paydown		410,990	410,990	314,407	326,702		72,154		72,154		410,990			0	5,871	03/25/2036.
94983Q AJ 5	WFMBS 2006-3 A9 SEQ 5.50 03/25/2036	..	02/25/2014.	MBS Paydown		229,432	229,432	231,101	229,433		(0)		(0)		229,432			0	1,691	03/25/2036.
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036	..	01/31/2014.	Book Value Adjustment									0					0		03/25/2036.
94983Q AN 6	WFMBS 2006-3 APO PO 3/25/2036	..	12/25/2014.	MBS Paydown		41,804	41,804	23,828	21,685		14,433		14,433		41,804			0		03/25/2036.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36	..	12/25/2014.	MBS Paydown		1,235,365	1,235,365	1,094,842	1,080,290		88,257		88,257		1,235,365			0	15,119	03/25/2036.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037	..	12/25/2014.	MBS Paydown		490,861	490,861	394,223	340,243		61,236		61,236		490,861			0		12/28/2037.
94986M AA 0	WFMBS 2007-AR10 1A1SEQ SSNR CSTR 1/25/38	..	12/25/2014.	MBS Paydown		1,057,139	1,057,139	1,063,085	1,051,006		(5,915)		(5,915)		1,057,139			0	36,664	01/25/2038.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033	..	12/25/2014.	MBS Paydown		242,244	242,244	224,681	226,046		10,411		10,411		242,244			0	7,170	09/25/2033.
95259# AA 2	WALGREEN CO-W DUNDE IL 6.69 12/15/18	..	12/15/2014.	Paydown		178,525	178,525	192,462	186,203		(915)		(915)		178,525			0	6,535	12/15/2018.
95709T AA 8	WESTAR ENERGY 6.00 07/01/2014	..	07/01/2014.	Maturity		2,000,000	2,000,000	1,988,920	1,999,282		718		718		2,000,000			0	120,000	07/01/2014.
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025	..	12/20/2014.	MBS Paydown		1,284,803	1,284,803	1,284,803	1,280,330		(1,094)		(1,094)		1,284,803			0	30,097	09/20/2025.
96032T AA 4	WESTR 2012-2A A ABS 3.0 01/20/2025	..	12/20/2014.	MBS Paydown		1,695,912	1,695,912	1,695,912	1,691,000		741		741		1,695,912			0	27,163	01/20/2025.
96032V AA 9	WESTR 2013-1A A ABS 2.25 08/20/2025	..	08/20/2014.	MBS Paydown		1,743,177	1,743,177	1,743,177	1,742,422		365		365		1,743,177			0	14,406	08/20/2025.
96032V AA 9	WESTR 2013-1A A ABS 2.25 08/20/2025	..	09/17/2014.	AMHERST SECURITIES CORP		6,206,197	6,176,326	6,176,326	6,173,651		(10,298)		(10,298)		6,162,963		43,234	43,234	110,972	08/20/2025.
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025	..	12/20/2014.	MBS Paydown		2,025,396	2,025,396	2,054,718	434,758		(5,123)		(5,123)		2,025,396			0	25,984	08/20/2025.
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26	..	12/20/2014.	MBS Paydown		952,034	952,034	948,390			(243)		(243)		952,034			0	1,841	12/20/2026.
960394 AP 9	WESTINGHOUSE CR 8.875 06/14/2014	..	06/14/2014.	Maturity		3,550,000	3,550,000	4,101,848	3,579,714		(29,714)		(29,714)		3,550,000			0	157,531	06/14/2014.
961548 AS 3	WESTVACO CORP 7.50 06/15/2027	..	06/15/2014.	Sinking Fund Redemption		618,000	618,000	625,731	624,215		(6,215)		(6,215)		618,000			0	23,175	06/15/2027.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031	..	12/15/2014.	Paydown		94,176	94,176	94,176	94,176				0		94,176			0	3,432	09/15/2031.
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32	..	08/18/2014.	Paydown		6,072,410	4,552,050	4,552,050	4,552,050				0		4,552,050		1,520,360	1,520,360	203,205	10/15/2032.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033	..	12/15/2014.	Paydown		89,678	89,678	89,678	89,678				0		89,678			0	3,268	06/15/2033.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034	..	12/15/2014.	Paydown		109,798	109,798	109,798	109,798				0		109,798			0	4,001	05/15/2034.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033	..	11/12/2014.	Paydown		3,935,802	2,915,657	2,915,657	2,915,657				0		2,915,657		1,020,145	1,020,145	174,579	10/15/2033.
96928* CU 9	LOWES WM BLAIR PASS 5.90 02/15/2029	..	12/15/2014.	Paydown		471,403	471,403	475,845	475,067		(179)		(179)		471,403			0	15,201	02/15/2029.
96928* CX 3	HD WM BLAIR SER 2010-A 6.19 1/15/2035	..	12/15/2014.	Paydown		176,384	176,384	178,161	177,962		(41)		(41)		176,384			0	5,970	01/15/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
96928* CZ 8	CVS CAREMARK SER 2010E 7.25 1/15/2036		12/15/2014.	Paydown		65,712	65,712	66,379	66,314		(15)		(15)		65,712			0	2,609	01/15/2036.
96928* DA 2	VET AFFAIR HENDERSON NV 5.37 8/15/2031		12/15/2014.	Paydown		544,258	544,258	550,122	549,140		(185)		(185)		544,258			0	14,766	08/15/2031.
96928* DE 4	KOHL'S CORP CTL 5.80 1/25/2029		12/25/2014.	Paydown		698,824	698,824	705,322	704,290		(284)		(284)		698,824			0	22,149	01/25/2029.
96928* DH 7	WAL-MART JOHNSON CNTY NY 4.56 8/15/2030		05/06/2014.	Paydown		9,922,387	8,911,597	8,995,441	8,983,427		(71,830)		(71,830)		8,911,597		1,010,790	1,010,790	158,160	08/15/2030.
96928* DJ 3	FRANKLIN COUNTY OH 5.25 9/15/2031		12/15/2014.	Paydown		180,547	180,547	180,547	87,541				0		180,547			0	3,308	09/15/2031.
96928* DZ 7	BANK OF AMERICA 2011-D 5.60 10/15/2029		12/15/2014.	Paydown		305,582	305,582	308,391	308,019		(104)		(104)		305,582			0	9,433	10/15/2029.
96928* EN 3	VET AFFAIRS MANSFIELD OH 4.16 2/15/2034		12/15/2014.	Paydown		267,751	267,751	270,634	270,280		(109)		(109)		267,751			0	6,988	02/15/2034.
96928* EZ 6	VHA CTL SERIES 2012-I 5.04 9/15/2033		12/15/2014.	Paydown		145,739	145,739	145,739	145,738				0		145,739			0	4,064	09/15/2033.
96928* FH 5	LA FARGE CTL SER 2013-D 6.17 4/15/2025		12/15/2014.	Paydown		543,798	543,798	543,798	543,802		(0)		(0)		543,798			0	18,599	04/15/2025.
96928* FQ 5	GSA PORTLAND OR CTL 4.01 9/15/2033		12/15/2014.	Paydown		336,212	336,212	336,212	336,212		(0)		(0)		336,212			0	7,160	09/15/2033.
96928* FV 4	BCBS OF NC CTL 4.09% 09/15/2044		12/15/2014.	Paydown		42,681	42,681	42,681			(0)		(0)		42,681			0	219	09/15/2044.
96928@ AA 3	SOUTH CAROLINA CTL 4.00 6/15/2023		12/15/2014.	Paydown		539,152	539,152	539,152	539,092		5		5		539,152			0	11,741	06/15/2023.
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017		12/31/2014.	Paydown		166,937	166,937	165,263	165,553		1,383		1,383		166,937			0	10,017	12/05/2017.
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		12/20/2014.	MBS Paydown		2,376,234	2,376,234	2,361,382			5,191		5,191		2,376,234			0	22,340	06/20/2044.
980236 AJ 2	WOODSIDE FINANCE 4.50 11/10/2014	R	11/10/2014.	Maturity		5,000,000	5,000,000	4,964,000	4,993,225		6,775		6,775		5,000,000			0	225,000	11/10/2014.
989701 BB 2	ZIONS BANCORP 4.50 03/27/2017		09/24/2014.	Cash Tender		6,000,000	6,000,000	5,655,000	5,765,480		234,520		234,520		6,000,000			0	691,110	03/27/2017.
989701 BC 0	ZIONS BANCORP 4.00 06/20/2016		09/30/2014.	Cash Tender		3,000,000	3,000,000	2,925,000	2,952,073		47,927		47,927		3,000,000			0	249,273	06/20/2016.
G2956L AA 4	VISTAJET/DEVOCATOR LTD TL 3.50 3/31/2015		12/15/2014.	Book Value Adjustment									0		150,000		(150,000)	(150,000)		03/31/2015.
G2956L AA 4	VISTAJET/DEVOCATOR LTD TL 3.50 3/31/2015		12/15/2014.	Suspense Ledger Adjustment		150,000							0				150,000	150,000		03/31/2015.
G2956L AA 4	VISTAJET/DEVOCATOR LTD TL 3.50 3/31/2015		12/29/2014.	Paydown		10,500,000	10,500,000	10,500,000	10,499,969		105,041		105,041		10,500,000			0	391,688	03/31/2015.
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	12/31/2014.	Paydown		9,091	9,091	8,212					0		9,091			0		06/30/2019.
3899999. Total - Bonds - Industrial and Miscellaneous						1,767,808,507	1,771,774,137	1,727,146,675	1,607,679,371	15,642	30,254,008	0	30,269,650	0	1,742,410,539	0	25,397,968	25,397,968	55,070,508	XXX
8399997. Total - Bonds - Part 4						1,846,915,812	1,850,935,949	1,804,730,943	1,680,833,446	15,642	29,512,797	0	29,528,439	0	1,821,485,151	0	25,430,660	25,430,660	58,000,187	XXX
8399998. Total - Bonds - Summary Item from Part 5						61,137,220	61,669,252	60,815,291			117,212		117,212		60,932,503		204,717	204,717	388,223	XXX
8399999. Total - Bonds						1,908,053,031	1,912,605,201	1,865,546,234	1,680,833,446	15,642	29,630,010	0	29,645,651	0	1,882,417,654	0	25,635,377	25,635,377	58,388,410	XXX
Common Stocks - Industrial and Miscellaneous																				
139794 10 1	CAPITAL BANK FINANCIAL-CL A		01/23/2014.	FRIEDMAN BILLINGS RAMSEY	25,400.000	595,772	XXX	394,716	577,850	(183,134)			(183,134)		394,716		201,056	201,056		XXX
139794 10 1	CAPITAL BANK FINANCIAL-CL A		01/24/2014.	FRIEDMAN BILLINGS RAMSEY	19,500.000	455,865	XXX	303,030	443,625	(140,595)			(140,595)		303,030		152,835	152,835		XXX
139794 10 1	CAPITAL BANK FINANCIAL-CL A		01/28/2014.	FRIEDMAN BILLINGS RAMSEY	12,000.000	275,860	XXX	185,273	273,000	(87,727)			(87,727)		185,273		90,586	90,586		XXX
139794 10 1	CAPITAL BANK FINANCIAL-CL A		01/30/2014.	FRIEDMAN BILLINGS RAMSEY	15,000.000	348,000	XXX	231,089	341,250	(110,162)			(110,162)		231,089		116,911	116,911		XXX
139794 10 1	CAPITAL BANK FINANCIAL-CL A		02/05/2014.	FRIEDMAN BILLINGS RAMSEY	6,000.000	136,352	XXX	92,435	136,500	(44,065)			(44,065)		92,435		43,916	43,916		XXX
139794 10 1	CAPITAL BANK FINANCIAL-CL A		02/11/2014.	FRIEDMAN BILLINGS RAMSEY	5,827.000	133,171	XXX	89,770	132,564	(42,794)			(42,794)		89,770		43,401	43,401		XXX
139794 10 1	CAPITAL BANK FINANCIAL-CL A		02/14/2014.	FRIEDMAN BILLINGS RAMSEY	8,300.000	189,495	XXX	127,869	188,825	(60,956)			(60,956)		127,869		61,626	61,626		XXX
139794 10 1	CAPITAL BANK FINANCIAL-CL A		02/18/2014.	FRIEDMAN BILLINGS RAMSEY	5,873.000	134,478	XXX	90,479	133,611	(43,132)			(43,132)		90,479		43,999	43,999		XXX
139794 50 7	CAPITAL BANK FINANCIAL-CL A		06/18/2014.	Exchanged	14,715.000	221,461	XXX	221,461	334,766	(113,306)			(113,306)		221,461			0		XXX
247361 70 2	DELTA AIR LINES INC		05/03/2007.	Book Value Adjustment			XXX	(279,287)					0					0		XXX
278642 10 3	EBAY INC		09/30/2014.	STRATEGAS RESEARCH	8,600.000	482,758	XXX	422,209					0		422,209		60,549	60,549		XXX
337930 70 5	FLAGSTAR BANCORP, INC. NEW		01/10/2014.	FRIEDMAN BILLINGS RAMSEY	62,500.000	1,263,297	XXX	3,176,496	1,226,250	(238,427)			(238,427)		987,823		275,473	275,473		XXX
337930 70 5	FLAGSTAR BANCORP, INC. NEW		01/13/2014.	FRIEDMAN BILLINGS RAMSEY	18,000.000	360,843	XXX	289,242	353,160	(63,918)			(63,918)		289,242		71,601	71,601		XXX
337930 70 5	FLAGSTAR BANCORP, INC. NEW		01/14/2014.	FRIEDMAN BILLINGS RAMSEY	4,950.000	100,674	XXX	79,036	97,119	(18,083)			(18,083)		79,036		21,638	21,638		XXX
337930 70 5	FLAGSTAR BANCORP, INC. NEW		01/15/2014.	FRIEDMAN BILLINGS RAMSEY	25,000.000	499,074	XXX	393,784	490,500	(96,716)			(96,716)		393,784		105,290	105,290		XXX
337930 70 5	FLAGSTAR BANCORP, INC. NEW		01/16/2014.	FRIEDMAN BILLINGS RAMSEY	17,706.000	354,872	XXX	265,883	347,392	(81,509)			(81,509)		265,883		88,989	88,989		XXX
337930 70 5	FLAGSTAR BANCORP, INC. NEW		01/21/2014.	FRIEDMAN BILLINGS RAMSEY	10,000.000	202,120	XXX	145,381	196,200	(50,819)			(50,819)		145,381		56,739	56,739		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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
337930 70 5	FLAGSTAR BANCORP, INC. NEW		01/23/2014.	FRIEDMAN BILLINGS RAMSEY	15,750.000	334,490	XXX	228,275	309,015	(80,740)			(80,740)		228,275		106,214	106,214		XXX
375558 10 3	GILEAD SCIENCES INC		10/31/2014.	ISI GROUP	22,500.000	2,526,996	XXX	1,523,457					0		1,523,457		1,003,539	1,003,539		XXX
636220 10 5	NATIONAL GENERAL HOLDINGS CO		07/02/2014.	Exchanged	382,000.000	4,011,000	XXX	4,011,000	4,870,500	(859,500)			(859,500)		4,011,000			0	11,460	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/17/2014.	FRIEDMAN BILLINGS RAMSEY	9,000.000	169,056	XXX	126,000					0		126,000		43,056	43,056		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/18/2014.	FRIEDMAN BILLINGS RAMSEY	9,000.000	167,741	XXX	126,000					0		126,000		41,741	41,741		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/21/2014.	FRIEDMAN BILLINGS RAMSEY	13,000.000	238,272	XXX	182,000					0		182,000		56,272	56,272		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/22/2014.	FRIEDMAN BILLINGS RAMSEY	13,000.000	240,060	XXX	182,000					0		182,000		58,060	58,060		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/23/2014.	FRIEDMAN BILLINGS RAMSEY	2,500.000	46,156	XXX	35,000					0		35,000		11,156	11,156		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/24/2014.	FRIEDMAN BILLINGS RAMSEY	600.000	11,079	XXX	8,400					0		8,400		2,679	2,679		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/28/2014.	FRIEDMAN BILLINGS RAMSEY	4,500.000	80,953	XXX	63,000					0		63,000		17,953	17,953		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/30/2014.	FRIEDMAN BILLINGS RAMSEY	7,700.000	141,162	XXX	107,800					0		107,800		33,362	33,362		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		07/31/2014.	FRIEDMAN BILLINGS RAMSEY	100.000	1,820	XXX	1,400					0		1,400		420	420		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		08/05/2014.	FRIEDMAN BILLINGS RAMSEY	11,400.000	204,739	XXX	159,600					0		159,600		45,139	45,139		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		08/08/2014.	FRIEDMAN BILLINGS RAMSEY	15,000.000	270,704	XXX	210,000					0		210,000		60,704	60,704		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		08/11/2014.	FRIEDMAN BILLINGS RAMSEY	7,500.000	137,348	XXX	105,000					0		105,000		32,348	32,348		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		08/13/2014.	FRIEDMAN BILLINGS RAMSEY	5,000.000	91,342	XXX	70,000					0		70,000		21,342	21,342		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		08/14/2014.	FRIEDMAN BILLINGS RAMSEY	4,100.000	75,130	XXX	57,400					0		57,400		17,730	17,730		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		08/18/2014.	FRIEDMAN BILLINGS RAMSEY	22,000.000	414,139	XXX	308,000					0		308,000		106,139	106,139		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		08/19/2014.	FRIEDMAN BILLINGS RAMSEY	24,000.000	451,728	XXX	336,000					0		336,000		115,728	115,728		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		08/20/2014.	FRIEDMAN BILLINGS RAMSEY	4,700.000	87,901	XXX	65,800					0		65,800		22,101	22,101		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		08/25/2014.	FRIEDMAN BILLINGS RAMSEY	400.000	7,485	XXX	5,600					0		5,600		1,885	1,885		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		08/26/2014.	FRIEDMAN BILLINGS RAMSEY	1,900.000	35,548	XXX	26,600					0		26,600		8,948	8,948		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		08/27/2014.	FRIEDMAN BILLINGS RAMSEY	600.000	11,226	XXX	8,400					0		8,400		2,826	2,826		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		09/08/2014.	FRIEDMAN BILLINGS RAMSEY	500.000	9,355	XXX	7,000					0		7,000		2,355	2,355		XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		10/27/2014.	STRATEGAS RESEARCH	4,400.000	83,176	XXX	61,600					0		61,600		21,576	21,576	44	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		10/28/2014.	STRATEGAS RESEARCH	35,000.000	670,550	XXX	490,000					0		490,000		180,550	180,550	350	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		10/29/2014.	STRATEGAS RESEARCH	6,500.000	122,904	XXX	91,000					0		91,000		31,904	31,904	65	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		10/31/2014.	STRATEGAS RESEARCH	16,561.000	314,134	XXX	231,854					0		231,854		82,280	82,280	166	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		11/03/2014.	STRATEGAS RESEARCH	9,000.000	170,128	XXX	126,000					0		126,000		44,128	44,128	90	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		11/04/2014.	STRATEGAS RESEARCH	6,500.000	122,834	XXX	91,000					0		91,000		31,834	31,834	65	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		11/06/2014.	STRATEGAS RESEARCH	5,300.000	99,722	XXX	74,200					0		74,200		25,522	25,522	53	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		11/07/2014.	STRATEGAS RESEARCH	8,600.000	161,868	XXX	120,400					0		120,400		41,468	41,468	86	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		11/13/2014.	STRATEGAS RESEARCH	8,600.000	160,927	XXX	120,400					0		120,400		40,527	40,527	86	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		12/03/2014.	STRATEGAS RESEARCH	14,000.000	264,409	XXX	196,000					0		196,000		68,409	68,409	140	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		12/04/2014.	STRATEGAS RESEARCH	9,200.000	172,110	XXX	128,800					0		128,800		43,310	43,310	92	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		12/05/2014.	STRATEGAS RESEARCH	1,600.000	30,084	XXX	22,400					0		22,400		7,684	7,684	16	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP		12/11/2014.	STRATEGAS RESEARCH	2,500.000	46,499	XXX	35,000					0		35,000		11,499	11,499	25	XXX
716933 10 6	PHARMACYCLICS INC		02/19/2014.	STRATEGAS RESEARCH	20,000.000	2,762,848	XXX	606,946	2,115,600	(1,508,675)			(1,508,675)		606,946		2,155,902	2,155,902		XXX
910047 10 9	UNITED CONTINENTAL HOLDINGS		10/31/2014.	CORNERSTONE MACRO	20,000.000	1,060,069	XXX	402,850	756,600	(353,750)			(353,750)		402,850		657,219	657,219		XXX
910047 10 9	UNITED CONTINENTAL HOLDINGS		11/13/2014.	ISI GROUP	30,169.000	1,673,265	XXX	602,074	1,141,293	(539,219)			(539,219)		602,074		1,071,191	1,071,191		XXX
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	R	12/31/2014.	Book Value Adjustment		444,644	XXX						0		444,644			0		XXX
001750 AB 4	AMMC CLO 2011-9A 01-15-22	R	12/31/2014.	Book Value Adjustment		708,059	XXX						0		708,059			0		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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R	12/31/2014.	Book Value Adjustment		972,653	XXX						0		972,653			0		XXX
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	R	12/31/2014.	Book Value Adjustment		578,537	XXX						0		578,537			0		XXX
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	R	12/31/2014.	Book Value Adjustment		606,627	XXX						0		606,627			0		XXX
02376R 10 2	AMERICAN AIRLINES GROUP INC	..	08/01/2014.	Suspense Ledger Adjustment		6,818	XXX						0				6,818	6,818		XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	04/17/2014.	FRIEDMAN BILLINGS RAMSEY	35,000.000	789,583	XXX	586,250	716,100	(129,850)			(129,850)		586,250		203,333	203,333		XXX
371866 ZA 5	INTERCLOUD (GENESIS) WTS $5.00 9/30/2015	R	01/01/2014.	Stock Split 0.0 for 0.0	102,123.850		XXX		102,124				0					0		XXX
59156R 10 8	METLIFE INC	..	11/13/2014.	SANDLER & O'NEIL PARTNERS	70,500.000	3,851,844	XXX	2,121,815	3,801,360	(1,679,524)			(1,679,524)		2,121,815		1,730,029	1,730,029	93,413	XXX
76155G 10 7	REVOLUTION LIGHTING TECHNOLOGIES INC	..	03/10/2014.	ISI GROUP	350,000.000	1,410,755	XXX	409,500	1,198,750	(789,250)			(789,250)		409,500		1,001,255	1,001,255		XXX
76155G 10 7	REVOLUTION LIGHTING TECHNOLOGIES INC	..	03/11/2014.	ISI GROUP	19,550.000	78,187	XXX	22,874	66,959	(44,085)			(44,085)		22,874		55,313	55,313		XXX
86181Q 10 2	STONEGATE MORTGAGE CORP	..	01/27/2014.	Exchanged	500,000.000	9,000,000	XXX	9,000,000	8,265,000	735,000			735,000		9,000,000			0		XXX
89147U 10 0	TORTOISE ENERGY CAPITAL CORP	..	06/23/2014.	Exchanged	85,900.000	3,155,908	XXX	1,996,453	2,804,635	(1,718,000)			(1,718,000)		1,086,635		2,069,273	2,069,273	74,089	XXX
92857W 30 8	VODAFONE GROUP PLC-SP ADR	R	02/21/2014.	Stock Split 6.0 for 11.0	59,319.000		XXX		2,331,830				0					0		XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous						45,038,663	XXX	31,720,013	33,752,378	(8,342,934)	0	0	(8,342,934)	0	32,211,329	0	12,827,329	12,827,329	180,239	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
204606 11 5	CONSOLIDATED FINANCIAL CORPORATION	..	07/01/2012.	ADJUSTMENT TO SALE OF SUBSIDIARY		(159,604)	XXX						0				(159,604)	(159,604)		XXX
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						(159,604)	XXX	0	0	0	0	0	0	0	0	0	(159,604)	(159,604)	0	XXX
9799997. Total - Common Stocks - Part 4						44,879,059	XXX	31,720,013	33,752,378	(8,342,934)	0	0	(8,342,934)	0	32,211,329	0	12,667,725	12,667,725	180,239	XXX
9799998 Total - Common Stocks - Summary Item from Part 5						14,861,953	XXX	12,094,686					0		12,094,686		2,767,266	2,767,266	64,838	XXX
9799999. Total - Common Stocks						59,741,011	XXX	43,814,700	33,752,378	(8,342,934)	0	0	(8,342,934)	0	44,306,016	0	15,434,991	15,434,991	245,076	XXX
9899999. Total - Preferred and Common Stocks						59,741,011	XXX	43,814,700	33,752,378	(8,342,934)	0	0	(8,342,934)	0	44,306,016	0	15,434,991	15,434,991	245,076	XXX
9999999. Total - Bonds, Preferred and Common Stocks						1,967,794,042	XXX	1,909,360,934	1,714,585,824	(8,327,292)	29,630,010	0	21,302,718	0	1,926,723,670	0	41,070,368	41,070,368	58,633,486	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions																				
604129 F8 4	MINNESOTA ST A 3.00 08/01/2032	..	02/05/2014	RAYMOND JAMES & ASSOCIATES	09/22/2014	Defeasement	5,895,000	4,998,901	5,017,176	5,019,137		20,236		20,236			(1,961)	(1,961)	113,479	4,421
1799999.	Total - Bonds - U.S. States, Territories & Possessions						5,895,000	4,998,901	5,017,176	5,019,137	0	20,236	0	20,236	0	0	(1,961)	(1,961)	113,479	4,421
Bonds - Industrial and Miscellaneous																				
00173P AC 9	AMMC 2005-4A C CLO SUB FLT 03/25/2017	..	07/30/2014	BANC OF AMERICA SECURITIES	09/25/2014	MBS Paydown	924,019	923,095	924,019	924,019		864		864				0	2,438	1,060
00173P AC 9	AMMC 2005-4A C CLO SUB FLT 03/25/2017	..	07/30/2014	BANC OF AMERICA SECURITIES	12/25/2014	MBS Paydown	575,981	575,405	575,981	575,981		636		636				0	3,092	661
00173P AD 7	AMMC 2005-4A D CLO FLT 03/25/2017	..	03/13/2014	WELLS FARGO BROKERAGE SERVICES	12/25/2014	MBS Paydown	3,400,000	3,324,563	3,400,000	3,400,000		75,438		75,438				0	75,777	16,798
00175E AC 2	AMMC 2006-7A C CLO FLT12/19/2019	R	06/24/2014	RAYMOND JAMES & ASSOCIATES	10/19/2014	MBS Paydown	2,100,000	2,080,313	2,100,000	2,100,000		19,688		19,688				0	9,350	3,431
00185A AF 1	AON PLC 3.50 06/14/2024	R	05/20/2014	MORGAN STANLEY	05/28/2014	BANC OF AMERICA SECURITIES	3,000,000	2,996,940	3,004,950	2,996,944		4		4			8,006	8,006	1,167	
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020	..	04/15/2014	Capitalized Interest	06/26/2014	SEAPORT GROUP	28,340	25,081	27,206	25,149		68		68			2,058	2,058	778	
114536 A* 6	BROOKSTONE DIP TRANCHE A 5.50 4/4/2015	..	04/04/2014	Private Placement	07/07/2014	Paydown	1,287,352	1,287,352	1,287,352	1,287,352				0				0	18,455	
114536 A* 6	BROOKSTONE DIP TRANCHE A 5.50 4/4/2015	..	05/02/2014	Private Placement	07/07/2014	Paydown	117,032	117,032	117,032	117,032				0				0	1,213	
114536 A@ 4	BROOKSTONE DIP TRANCHE B NM .30 4/4/2015	..	04/04/2014	Exchanged	07/07/2014	Paydown	702,192	702,192	702,192	702,192				0				0	550	
114536 A@ 4	BROOKSTONE DIP TRANCHE B NM .30 4/4/2015	..	04/04/2014	Private Placement	07/07/2014	Paydown	146,290	146,290	146,290	146,290				0				0	115	
22545X BC 6	CSMC 2007-C1 AMFL MEZ FLT 02/15/2040	..	04/11/2013	AMHERST SECURITIES CORP	08/28/2013	AMHERST SECURITIES CORP				82		82		82			(82)	(82)		
22545X BC 6	CSMC 2007-C1 AMFL MEZ FLT 02/15/2040	..	04/16/2013	AMHERST SECURITIES CORP	08/28/2013	AMHERST SECURITIES CORP				82		82		82			(82)	(82)		
30251E AA 0	FCC HOLDINGS INC 12.00 12/15/2015	..	04/15/2014	Capitalized Interest	05/12/2014	ROBERT W BAIRD CO	11,863	11,863	12,130	11,863				0			267	267	643	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/02/2014	Private Placement	01/03/2014	Paydown	49,201	49,201	49,201	49,201				0				0	9	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/02/2014	Private Placement	01/06/2014	Paydown	98,403	98,403	98,403	98,403				0				0	68	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/10/2014	Private Placement	01/16/2014	Paydown	442,813	442,813	442,813	442,813				0				0	461	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/10/2014	Private Placement	01/22/2014	Paydown	60,494	60,494	60,494	60,494				0				0	126	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/10/2014	Private Placement	02/03/2014	Paydown	11,621	11,621	11,621	11,621				0				0	49	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/10/2014	Private Placement	02/04/2014	Paydown	95,289	95,289	95,289	95,289		0		0				0	416	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/10/2014	Private Placement	02/06/2014	Paydown	95,289	95,289	95,289	95,289				0				0	449	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/10/2014	Private Placement	02/11/2014	Paydown	22,388	22,388	22,388	22,388				0				0	125	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/10/2014	Private Placement	02/18/2014	Paydown	142,468	142,468	142,468	142,468				0				0	968	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/10/2014	Private Placement	02/19/2014	Paydown	1,497	1,497	1,497	1,497				0				0	10	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/10/2014	Private Placement	02/24/2014	Paydown	539	539	539	539				0				0	1	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/10/2014	Private Placement	02/25/2014	Paydown	223	223	223	223		(0)		(0)				0	1	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/10/2014	Private Placement	02/26/2014	Paydown	96	96	96	96		(0)		(0)				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/10/2014	Private Placement	02/27/2014	Paydown	1,436	1,436	1,436	1,436				0				0	4	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/10/2014	Private Placement	03/04/2014	Paydown	4,852	4,852	4,852	4,852				0				0	12	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/10/2014	Private Placement	03/18/2014	Paydown	6,240	6,240	6,240	6,240		(0)		(0)				0	15	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/10/2014	Private Placement	03/19/2014	Paydown	382	382	382	382				0				0	1	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2014	Private Placement	01/16/2014	Paydown	442,813	442,813	442,813	442,813				0				0	3,075	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2014	Private Placement	01/22/2014	Paydown	60,494	60,494	60,494	60,494				0				0	74	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2014	Private Placement	02/03/2014	Paydown	11,621	11,621	11,621	11,621		(0)		(0)				0	39	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2014	Private Placement	02/04/2014	Paydown	95,289	95,289	95,289	95,289		0		0				0	333	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2014	Private Placement	02/06/2014	Paydown	95,289	95,289	95,289	95,289				0				0	366	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2014	Private Placement	02/11/2014	Paydown	22,388	22,388	22,388	22,388				0				0	105	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2014	Private Placement	02/18/2014	Paydown	142,468	142,468	142,468	142,468				0				0	844	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2014	Private Placement	02/19/2014	Paydown	1,497	1,497	1,497	1,497				0				0	9	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2014	Private Placement	02/24/2014	Paydown	539	539	539	539		(0)		(0)				0	1	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2014	Private Placement	02/25/2014	Paydown	223	223	223	223				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2014	Private Placement	02/26/2014	Paydown	96	96	96	96				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2014	Private Placement	02/27/2014	Paydown	1,436	1,436	1,436	1,436		0		0				0	2	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2014	Private Placement	03/04/2014	Paydown	4,852	4,852	4,852	4,852		(0)		(0)				0	8	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2014	Private Placement	03/18/2014	Paydown	6,240	6,240	6,240	6,240		(0)		(0)				0	10	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2014	Private Placement	03/19/2014	Paydown	382	382	382	382				0				0	1	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/17/2014	Private Placement	01/22/2014	Paydown	67,215	67,215	67,215	67,215				0				0	58	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/17/2014	Private Placement	02/03/2014	Paydown	12,912	12,912	12,912	12,912				0				0	38	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/17/2014	Private Placement	02/04/2014	Paydown	105,877	105,877	105,877	105,877				0				0	333	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/17/2014	Private Placement	02/06/2014	Paydown	105,877	105,877	105,877	105,877				0				0	370	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/17/2014	Private Placement	02/11/2014	Paydown	24,875	24,875	24,875	24,875				0				0	109	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/17/2014	Private Placement	02/18/2014	Paydown	158,298	158,298	158,298	158,298				0				0	883	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/17/2014	Private Placement	02/19/2014	Paydown	1,663	1,663	1,663	1,663				0				0	10	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/17/2014	Private Placement	02/24/2014	Paydown	599	599	599	599		0		0				0	1	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/17/2014	Private Placement	02/25/2014	Paydown	248	248	248	248				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/17/2014	Private Placement	02/26/2014	Paydown	106	106	106	106				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/17/2014	Private Placement	02/27/2014	Paydown	1,596	1,596	1,596	1,596				0				0	2	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/17/2014	Private Placement	03/04/2014	Paydown	5,391	5,391	5,391	5,391		0		0				0	7	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/17/2014	Private Placement	03/18/2014	Paydown	6,933	6,933	6,933	6,933				0				0	9	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/17/2014	Private Placement	03/19/2014	Paydown	424	424	424	424				0				0	1	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/21/2014	Private Placement	01/22/2014	Paydown	57,805	57,805	57,805	57,805				0				0	981	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/21/2014	Private Placement	02/03/2014	Paydown	11,104	11,104	11,104	11,104				0				0	25	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/21/2014	Private Placement	02/04/2014	Paydown	91,054	91,054	91,054	91,054		(0)		(0)				0	223	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/21/2014	Private Placement	02/06/2014	Paydown	91,054	91,054	91,054	91,054		(0)		(0)				0	255	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/21/2014	Private Placement	02/11/2014	Paydown	21,393	21,393	21,393	21,393				0				0	78	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/21/2014	Private Placement	02/18/2014	Paydown	136,136	136,136	136,136	136,136		0		0				0	665	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/21/2014	Private Placement	02/19/2014	Paydown	1,430	1,430	1,430	1,430				0				0	7	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/21/2014	Private Placement	02/24/2014	Paydown	515	515	515	515				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/21/2014	Private Placement	02/25/2014	Paydown	213	213	213	213				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/21/2014	Private Placement	02/26/2014	Paydown	91	91	91	91				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/21/2014	Private Placement	02/27/2014	Paydown	1,372	1,372	1,372	1,372		0		0				0	1	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/21/2014	Private Placement	03/04/2014	Paydown	4,636	4,636	4,636	4,636		(0)		(0)				0	3	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/21/2014	Private Placement	03/18/2014	Paydown	5,962	5,962	5,962	5,962				0				0	3	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/21/2014	Private Placement	03/19/2014	Paydown	365	365	365	365		(0)		(0)				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/24/2014	Private Placement	02/03/2014	Paydown	9,571	9,571	9,571	9,571				0				0	17	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/24/2014	Private Placement	02/04/2014	Paydown	78,483	78,483	78,483	78,483				0				0	152	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/24/2014	Private Placement	02/06/2014	Paydown	78,483	78,483	78,483	78,483				0				0	179	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/24/2014	Private Placement	02/11/2014	Paydown	18,439	18,439	18,439	18,439		0		0				0	58	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/24/2014	Private Placement	02/18/2014	Paydown	117,341	117,341	117,341	117,341				0				0	512	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/24/2014	Private Placement	02/19/2014	Paydown	1,233	1,233	1,233	1,233				0				0	6	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/24/2014	Private Placement	02/24/2014	Paydown	444	444	444	444		0		0				0	0	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/24/2014	Private Placement	02/25/2014	Paydown	184	184	184	184				0				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/24/2014	Private Placement	02/26/2014	Paydown	79	79	79	79		(0)		(0)				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/24/2014	Private Placement	02/27/2014	Paydown	1,183	1,183	1,183	1,183				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/24/2014	Private Placement	03/04/2014	Paydown	3,996	3,996	3,996	3,996		(0)		(0)				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/24/2014	Private Placement	03/18/2014	Paydown	5,139	5,139	5,139	5,139				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/24/2014	Private Placement	03/19/2014	Paydown	315	315	315	315				0				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2014	Private Placement	02/03/2014	Paydown	1,495	1,495	1,495	1,495				0				0	2	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2014	Private Placement	02/04/2014	Paydown	12,263	12,263	12,263	12,263				0				0	17	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2014	Private Placement	02/06/2014	Paydown	12,263	12,263	12,263	12,263				0				0	22	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2014	Private Placement	02/11/2014	Paydown	2,881	2,881	2,881	2,881				0				0	8	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2014	Private Placement	02/18/2014	Paydown	18,334	18,334	18,334	18,334				0				0	70	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2014	Private Placement	02/19/2014	Paydown	193	193	193	193				0				0	1	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2014	Private Placement	02/24/2014	Paydown	69	69	69	69				0				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2014	Private Placement	02/25/2014	Paydown	29	29	29	29				0				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2014	Private Placement	02/26/2014	Paydown	12	12	12	12				0				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2014	Private Placement	02/27/2014	Paydown	185	185	185	185				0				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2014	Private Placement	03/04/2014	Paydown	624	624	624	624				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2014	Private Placement	03/18/2014	Paydown	803	803	803	803		0		0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2014	Private Placement	03/19/2014	Paydown	49	49	49	49		(0)		(0)				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2014	Private Placement	02/03/2014	Paydown	13,160	13,160	13,160	13,160				0				0	9	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2014	Private Placement	02/04/2014	Paydown	107,914	107,914	107,914	107,914		0		0				0	96	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2014	Private Placement	02/06/2014	Paydown	107,914	107,914	107,914	107,914		0		0				0	133	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2014	Private Placement	02/11/2014	Paydown	25,354	25,354	25,354	25,354				0				0	53	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2014	Private Placement	02/18/2014	Paydown	161,343	161,343	161,343	161,343				0				0	535	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2014	Private Placement	02/19/2014	Paydown	1,695	1,695	1,695	1,695				0				0	6	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2014	Private Placement	02/24/2014	Paydown	611	611	611	611				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2014	Private Placement	02/25/2014	Paydown	253	253	253	253		(0)		(0)				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2014	Private Placement	02/26/2014	Paydown	108	108	108	108				0				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2014	Private Placement	02/27/2014	Paydown	1,626	1,626	1,626	1,626		(0)		(0)				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2014	Private Placement	03/04/2014	Paydown	5,494	5,494	5,494	5,494				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2014	Private Placement	03/18/2014	Paydown	7,066	7,066	7,066	7,066		0		0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2014	Private Placement	03/19/2014	Paydown	433	433	433	433				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/31/2014	Private Placement	02/03/2014	Paydown	26,919	26,919	26,919	26,919				0				0	62	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/31/2014	Private Placement	02/04/2014	Paydown	220,734	220,734	220,734	220,734		(0)		(0)				0	544	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/31/2014	Private Placement	02/06/2014	Paydown	220,734	220,734	220,734	220,734		(0)		(0)				0	621	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/31/2014	Private Placement	02/11/2014	Paydown	51,860	51,860	51,860	51,860				0				0	100	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/31/2014	Private Placement	02/18/2014	Paydown	330,021	330,021	330,021	330,021		0		0				0	1,037	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/31/2014	Private Placement	02/19/2014	Paydown	3,467	3,467	3,467	3,467				0				0	11	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/31/2014	Private Placement	02/24/2014	Paydown	1,249	1,249	1,249	1,249		(0)		(0)				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/31/2014	Private Placement	02/25/2014	Paydown	518	518	518	518		(0)		(0)				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/31/2014	Private Placement	02/26/2014	Paydown	222	222	222	222				0				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/31/2014	Private Placement	02/27/2014	Paydown	3,327	3,327	3,327	3,327		0		0				0	0	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/31/2014	Private Placement	03/04/2014	Paydown	11,239	11,239	11,239	11,239		(0)		(0)				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/31/2014	Private Placement	03/18/2014	Paydown	14,454	14,454	14,454	14,454		0		0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/31/2014	Private Placement	03/19/2014	Paydown	885	885	885	885				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/10/2014	Private Placement	02/11/2014	Paydown	26,908	26,908	26,908	26,908				0				0	175	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/10/2014	Private Placement	02/18/2014	Paydown	171,232	171,232	171,232	171,232				0				0	1,322	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/10/2014	Private Placement	02/19/2014	Paydown	1,799	1,799	1,799	1,799				0				0	3	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/10/2014	Private Placement	02/24/2014	Paydown	648	648	648	648				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/10/2014	Private Placement	02/25/2014	Paydown	269	269	269	269				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/10/2014	Private Placement	02/26/2014	Paydown	115	115	115	115				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/10/2014	Private Placement	02/27/2014	Paydown	1,726	1,726	1,726	1,726				0				0	1	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/10/2014	Private Placement	03/04/2014	Paydown	5,831	5,831	5,831	5,831		0		0				0	2	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/10/2014	Private Placement	03/18/2014	Paydown	7,499	7,499	7,499	7,499				0				0	2	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/10/2014	Private Placement	03/19/2014	Paydown	459	459	459	459				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/18/2014	Private Placement	02/19/2014	Paydown	379,141	379,141	379,141	379,141				0				0	1,723	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/18/2014	Private Placement	02/24/2014	Paydown	136,609	136,609	136,609	136,609				0				0	17	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/18/2014	Private Placement	02/25/2014	Paydown	56,599	56,599	56,599	56,599		(0)		(0)				0	7	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/18/2014	Private Placement	02/26/2014	Paydown	24,257	24,257	24,257	24,257				0				0	3	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/18/2014	Private Placement	02/27/2014	Paydown	363,852	363,852	363,852	363,852				0				0	46	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/18/2014	Private Placement	03/04/2014	Paydown	1,229,169	1,229,169	1,229,169	1,229,169		0		0				0	155	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/18/2014	Private Placement	03/18/2014	Paydown	1,580,821	1,580,821	1,580,821	1,580,821				0				0	199	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/18/2014	Private Placement	03/19/2014	Paydown	96,785	96,785	96,785	96,785		0		0				0	12	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/19/2014	Private Placement	02/24/2014	Paydown	5,781	5,781	5,781	5,781				0				0	1	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/19/2014	Private Placement	02/25/2014	Paydown	2,395	2,395	2,395	2,395				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/19/2014	Private Placement	02/26/2014	Paydown	1,026	1,026	1,026	1,026				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/19/2014	Private Placement	02/27/2014	Paydown	15,397	15,397	15,397	15,397		(0)		(0)				0	2	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/19/2014	Private Placement	03/04/2014	Paydown	52,014	52,014	52,014	52,014				0				0	5	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/19/2014	Private Placement	03/18/2014	Paydown	66,895	66,895	66,895	66,895				0				0	7	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/19/2014	Private Placement	03/19/2014	Paydown	4,096	4,096	4,096	4,096				0				0	0	
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/24/2014	Private Placement	02/25/2014	Paydown	7,727	7,727	7,727	7,727		0		0				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/24/2014	Private Placement	02/26/2014	Paydown	3,312	3,312	3,312	3,312		0		0				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/24/2014	Private Placement	02/27/2014	Paydown	49,676	49,676	49,676	49,676		2		2				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/24/2014	Private Placement	03/04/2014	Paydown	167,817	167,817	167,817	167,817		15		15				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/24/2014	Private Placement	03/18/2014	Paydown	215,827	215,827	215,827	215,827		41		41				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/24/2014	Private Placement	03/19/2014	Paydown	13,214	13,214	13,214	13,214		(58)		(58)				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/28/2014	Private Placement	03/04/2014	Paydown	316,244	316,244	316,244	316,244		15		15				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/28/2014	Private Placement	03/18/2014	Paydown	406,717	406,717	406,717	406,717		73		73				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/28/2014	Private Placement	03/19/2014	Paydown	24,901	24,901	24,901	24,901		(88)		(88)				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/03/2014	Private Placement	03/04/2014	Paydown	62,416	62,416	62,416	62,416		1		1				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/03/2014	Private Placement	03/18/2014	Paydown	80,273	80,273	80,273	80,273		14		14				0		
319963 ZD 9	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/03/2014	Private Placement	03/19/2014	Paydown	4,915	4,915	4,915	4,915		(14)		(14)				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/18/2014	Private Placement	03/25/2014	Paydown	86,423	86,423	86,423	86,423				0				0	105	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/18/2014	Private Placement	03/28/2014	Paydown	66,993	66,993	66,993	66,993				0				0	57	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/18/2014	Private Placement	03/31/2014	Paydown	158,346	158,346	158,346	158,346		(0)		(0)				0	5	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/18/2014	Private Placement	04/01/2014	Paydown	102,849	102,849	102,849	102,849				0				0	6	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/18/2014	Private Placement	04/03/2014	Paydown	237,629	237,629	237,629	237,629				0				0	25	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/18/2014	Private Placement	04/04/2014	Paydown	341,630	341,630	341,630	341,630				0				0	248	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/19/2014	Private Placement	03/25/2014	Paydown	7,701	7,701	7,701	7,701				0				0	8	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/19/2014	Private Placement	03/28/2014	Paydown	5,970	5,970	5,970	5,970				0				0	5	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/19/2014	Private Placement	03/31/2014	Paydown	14,110	14,110	14,110	14,110		(0)		(0)				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/19/2014	Private Placement	04/01/2014	Paydown	9,165	9,165	9,165	9,165				0				0	1	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/19/2014	Private Placement	04/03/2014	Paydown	21,175	21,175	21,175	21,175				0				0	2	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/19/2014	Private Placement	04/04/2014	Paydown	30,442	30,442	30,442	30,442				0				0	22	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/20/2014	Private Placement	03/25/2014	Paydown	4,278	4,278	4,278	4,278				0				0	4	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/20/2014	Private Placement	03/28/2014	Paydown	3,316	3,316	3,316	3,316				0				0	2	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/20/2014	Private Placement	03/31/2014	Paydown	7,839	7,839	7,839	7,839				0				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/20/2014	Private Placement	04/01/2014	Paydown	5,092	5,092	5,092	5,092				0				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/20/2014	Private Placement	04/03/2014	Paydown	11,764	11,764	11,764	11,764				0				0	1	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/20/2014	Private Placement	04/04/2014	Paydown	16,912	16,912	16,912	16,912				0				0	12	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2014	Private Placement	03/25/2014	Paydown	39,361	39,361	39,361	39,361				0				0	1,892	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2014	Private Placement	03/28/2014	Paydown	30,512	30,512	30,512	30,512				0				0	10	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2014	Private Placement	03/31/2014	Paydown	72,118	72,118	72,118	72,118		(0)		(0)				0	1	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2014	Private Placement	04/01/2014	Paydown	46,842	46,842	46,842	46,842		(0)		(0)				0	2	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2014	Private Placement	04/03/2014	Paydown	108,227	108,227	108,227	108,227				0				0	10	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2014	Private Placement	04/04/2014	Paydown	155,594	155,594	155,594	155,594		0		0				0	111	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2014	Private Placement	03/28/2014	Paydown	1,453	1,453	1,453	1,453				0				0	726	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2014	Private Placement	03/31/2014	Paydown	3,434	3,434	3,434	3,434				0				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2014	Private Placement	04/01/2014	Paydown	2,231	2,231	2,231	2,231				0				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2014	Private Placement	04/03/2014	Paydown	5,154	5,154	5,154	5,154				0				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2014	Private Placement	04/04/2014	Paydown	7,409	7,409	7,409	7,409				0				0	5	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/31/2014	Private Placement	04/01/2014	Paydown	109,351	109,351	109,351	109,351		0		0				0	3	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/31/2014	Private Placement	04/03/2014	Paydown	252,651	252,651	252,651	252,651		(0)		(0)				0	19	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/31/2014	Private Placement	04/04/2014	Paydown	363,227	363,227	363,227	363,227		(0)		(0)				0	252	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/02/2014	Private Placement	04/03/2014	Paydown	121,103	121,103	121,103	121,103				0				0	9	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/02/2014	Private Placement	04/04/2014	Paydown	174,106	174,106	174,106	174,106				0				0	121	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/18/2014	Private Placement	04/25/2014	Paydown	15,948	15,948	15,948	15,948				0				0	3	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/18/2014	Private Placement	05/02/2014	Paydown	10,914	10,914	10,914	10,914				0				0	4	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/18/2014	Private Placement	05/05/2014	Paydown	81,852	81,852	81,852	81,852				0				0	39	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/18/2014	Private Placement	05/06/2014	Paydown	285,571	285,571	285,571	285,571		0		0				0	146	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/18/2014	Private Placement	05/08/2014	Paydown	39,379	39,379	39,379	39,379				0				0	22	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/18/2014	Private Placement	05/09/2014	Paydown	23,909	23,909	23,909	23,909				0				0	14	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/18/2014	Private Placement	05/13/2014	Paydown	4,922	4,922	4,922	4,922		(0)		(0)				0	21	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/21/2014	Private Placement	04/25/2014	Paydown	3,054	3,054	3,054	3,054				0				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/21/2014	Private Placement	05/02/2014	Paydown	2,090	2,090	2,090	2,090		0		0				0	1	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/21/2014	Private Placement	05/05/2014	Paydown	15,674	15,674	15,674	15,674				0				0	6	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/21/2014	Private Placement	05/06/2014	Paydown	54,684	54,684	54,684	54,684				0				0	23	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/21/2014	Private Placement	05/08/2014	Paydown	7,541	7,541	7,541	7,541				0				0	4	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/21/2014	Private Placement	05/09/2014	Paydown	4,578	4,578	4,578	4,578		0		0				0	2	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/21/2014	Private Placement	05/13/2014	Paydown	943	943	943	943				0				0	4	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/24/2014	Private Placement	04/25/2014	Paydown	10,519	10,519	10,519	10,519				0				0	17	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/24/2014	Private Placement	05/02/2014	Paydown	7,198	7,198	7,198	7,198		(0)		(0)				0	2	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/24/2014	Private Placement	05/05/2014	Paydown	53,987	53,987	53,987	53,987		0		0				0	17	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/24/2014	Private Placement	05/06/2014	Paydown	188,355	188,355	188,355	188,355		(0)		(0)				0	64	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/24/2014	Private Placement	05/08/2014	Paydown	25,973	25,973	25,973	25,973				0				0	10	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/24/2014	Private Placement	05/09/2014	Paydown	15,769	15,769	15,769	15,769				0				0	7	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/24/2014	Private Placement	05/13/2014	Paydown	3,247	3,247	3,247	3,247				0				0	11	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/28/2014	Private Placement	05/02/2014	Paydown	3,126	3,126	3,126	3,126				0				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/28/2014	Private Placement	05/05/2014	Paydown	23,448	23,448	23,448	23,448				0				0	5	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/28/2014	Private Placement	05/06/2014	Paydown	81,809	81,809	81,809	81,809				0				0	19	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/28/2014	Private Placement	05/08/2014	Paydown	11,281	11,281	11,281	11,281				0				0	3	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/28/2014	Private Placement	05/09/2014	Paydown	6,849	6,849	6,849	6,849				0				0	2	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/28/2014	Private Placement	05/13/2014	Paydown	1,410	1,410	1,410	1,410				0				0	4	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/29/2014	Private Placement	05/02/2014	Paydown	9,379	9,379	9,379	9,379				0				0	1	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/29/2014	Private Placement	05/05/2014	Paydown	70,345	70,345	70,345	70,345		(0)		(0)				0	12	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/29/2014	Private Placement	05/06/2014	Paydown	245,426	245,426	245,426	245,426				0				0	49	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/29/2014	Private Placement	05/08/2014	Paydown	33,843	33,843	33,843	33,843				0				0	9	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/29/2014	Private Placement	05/09/2014	Paydown	20,548	20,548	20,548	20,548		(0)		(0)				0	6	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/29/2014	Private Placement	05/13/2014	Paydown	4,230	4,230	4,230	4,230				0				0	10	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/30/2014	Private Placement	05/02/2014	Paydown	10,582	10,582	10,582	10,582				0				0	1	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/30/2014	Private Placement	05/05/2014	Paydown	79,364	79,364	79,364	79,364		0		0				0	11	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/30/2014	Private Placement	05/06/2014	Paydown	276,891	276,891	276,891	276,891				0				0	47	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/30/2014	Private Placement	05/08/2014	Paydown	38,182	38,182	38,182	38,182		0		0				0	9	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/30/2014	Private Placement	05/09/2014	Paydown	23,182	23,182	23,182	23,182				0				0	6	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/30/2014	Private Placement	05/13/2014	Paydown	4,773	4,773	4,773	4,773				0				0	11	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/01/2014	Private Placement	05/02/2014	Paydown	15,752	15,752	15,752	15,752				0				0	45	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/01/2014	Private Placement	05/05/2014	Paydown	118,144	118,144	118,144	118,144				0				0	349	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/01/2014	Private Placement	05/06/2014	Paydown	412,190	412,190	412,190	412,190				0				0	1,229	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/01/2014	Private Placement	05/08/2014	Paydown	56,839	56,839	56,839	56,839				0				0	11	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/01/2014	Private Placement	05/09/2014	Paydown	34,509	34,509	34,509	34,509				0				0	8	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/01/2014	Private Placement	05/13/2014	Paydown	7,105	7,105	7,105	7,105				0				0	15	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/07/2014	Private Placement	05/08/2014	Paydown	62,491	62,491	62,491	62,491				0				0	229	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/07/2014	Private Placement	05/09/2014	Paydown	37,941	37,941	37,941	37,941				0				0	140	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/07/2014	Private Placement	05/13/2014	Paydown	7,811	7,811	7,811	7,811				0				0	8	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/12/2014	Private Placement	05/13/2014	Paydown	118,084	118,084	118,084	118,084				0				0	1,055	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/19/2014	Private Placement	05/21/2014	Paydown	130,472	130,472	130,472	130,472				0				0	8	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/19/2014	Private Placement	05/23/2014	Paydown	16,902	16,902	16,902	16,902				0				0	2	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/19/2014	Private Placement	05/28/2014	Paydown	7,512	7,512	7,512	7,512				0				0	2	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/19/2014	Private Placement	05/29/2014	Paydown	110,802	110,802	110,802	110,802		0		0				0	192	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/20/2014	Private Placement	05/21/2014	Paydown	140,136	140,136	140,136	140,136				0				0	411	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/20/2014	Private Placement	05/23/2014	Paydown	18,154	18,154	18,154	18,154				0				0	2	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/20/2014	Private Placement	05/28/2014	Paydown	8,068	8,068	8,068	8,068				0				0	2	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/20/2014	Private Placement	05/29/2014	Paydown	119,010	119,010	119,010	119,010				0				0	186	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/22/2014	Private Placement	05/23/2014	Paydown	166,670	166,670	166,670	166,670				0				0	300	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/22/2014	Private Placement	05/28/2014	Paydown	74,076	74,076	74,076	74,076				0				0	13	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/22/2014	Private Placement	05/29/2014	Paydown	1,092,614	1,092,614	1,092,614	1,092,614		0		0				0	1,328	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/27/2014	Private Placement	05/28/2014	Paydown	48,108	48,108	48,108	48,108				0				0	210	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/27/2014	Private Placement	05/29/2014	Paydown	709,594	709,594	709,594	709,594				0				0	(27,178)	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/30/2014	Private Placement	06/02/2014	Paydown	157,445	157,445	157,445	157,445				0				0	92	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	07/21/2014	Private Placement	07/22/2014	Paydown	747,862	747,862	747,862	747,862				0				0	130	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	07/21/2014	Private Placement	07/24/2014	Paydown	108,243	108,243	108,243	108,243				0				0	56	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	07/21/2014	Private Placement	07/29/2014	Paydown	28,751	28,751	28,751	28,751				0				0	9	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	07/21/2014	Private Placement	08/01/2014	Paydown	16,694	16,694	16,694	16,694				0				0	7	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	07/21/2014	Private Placement	08/05/2014	Paydown	426,889	426,889	426,889	426,889		(0)		(0)				0	1,112	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	07/25/2014	Private Placement	07/29/2014	Paydown	32,345	32,345	32,345	32,345				0				0	5	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	07/25/2014	Private Placement	08/01/2014	Paydown	18,781	18,781	18,781	18,781				0				0	5	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	07/25/2014	Private Placement	08/05/2014	Paydown	480,250	480,250	480,250	480,250				0				0	917	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	07/28/2014	Private Placement	07/29/2014	Paydown	7,787	7,787	7,787	7,787				0				0	67	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	07/28/2014	Private Placement	08/01/2014	Paydown	4,521	4,521	4,521	4,521				0				0	1	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	07/28/2014	Private Placement	08/05/2014	Paydown	115,616	115,616	115,616	115,616		0		0				0	161	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	07/30/2014	Private Placement	08/01/2014	Paydown	8,888	8,888	8,888	8,888				0				0	1	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	07/30/2014	Private Placement	08/05/2014	Paydown	227,279	227,279	227,279	227,279				0				0	237	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	07/31/2014	Private Placement	08/01/2014	Paydown	19,998	19,998	19,998	19,998				0				0	68	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	07/31/2014	Private Placement	08/05/2014	Paydown	511,378	511,378	511,378	511,378				0				0	444	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/04/2014	Private Placement	08/05/2014	Paydown	186,966	186,966	186,966	186,966				0				0	9,307	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/07/2014	Private Placement	08/08/2014	Paydown	83,642	83,642	83,642	83,642				0				0	15	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/07/2014	Private Placement	08/11/2014	Paydown	191,886	191,886	191,886	191,886				0				0	133	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/13/2014	Private Placement	08/14/2014	Paydown	49,201	49,201	49,201	49,201				0				0	9	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/15/2014	Private Placement	08/19/2014	Paydown	138,439	138,439	138,439	138,439				0				0	18	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/15/2014	Private Placement	08/22/2014	Paydown	103,097	103,097	103,097	103,097				0				0	23	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/15/2014	Private Placement	09/03/2014	Paydown	89,538	89,538	89,538	89,538		0		0				0	55	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/15/2014	Private Placement	09/04/2014	Paydown	475,830	475,830	475,830	475,830				0				0	1,652	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/18/2014	Private Placement	08/19/2014	Paydown	33,766	33,766	33,766	33,766				0				0	261	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/18/2014	Private Placement	08/22/2014	Paydown	25,145	25,145	25,145	25,145				0				0	3	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/18/2014	Private Placement	09/03/2014	Paydown	21,839	21,839	21,839	21,839				0				0	11	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/18/2014	Private Placement	09/04/2014	Paydown	116,056	116,056	116,056	116,056		(0)		(0)				0	343	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/20/2014	Private Placement	08/22/2014	Paydown	18,212	18,212	18,212	18,212				0				0	1	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/20/2014	Private Placement	09/03/2014	Paydown	15,817	15,817	15,817	15,817				0				0	7	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/20/2014	Private Placement	09/04/2014	Paydown	84,055	84,055	84,055	84,055				0				0	219	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/21/2014	Private Placement	08/22/2014	Paydown	6,071	6,071	6,071	6,071				0				0	234	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/21/2014	Private Placement	09/03/2014	Paydown	5,272	5,272	5,272	5,272				0				0	2	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/21/2014	Private Placement	09/04/2014	Paydown	28,018	28,018	28,018	28,018		0		0				0	68	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/25/2014	Private Placement	09/03/2014	Paydown	22,597	22,597	22,597	22,597				0				0	7	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/25/2014	Private Placement	09/04/2014	Paydown	120,087	120,087	120,087	120,087				0				0	208	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/26/2014	Private Placement	09/03/2014	Paydown	59,999	59,999	59,999	59,999				0				0	16	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/26/2014	Private Placement	09/04/2014	Paydown	318,852	318,852	318,852	318,852				0				0	498	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/28/2014	Private Placement	09/03/2014	Paydown	38,181	38,181	38,181	38,181		0		0				0	7	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/28/2014	Private Placement	09/04/2014	Paydown	202,906	202,906	202,906	202,906		(0)		(0)				0	247	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/29/2014	Private Placement	09/03/2014	Paydown	58,441	58,441	58,441	58,441				0				0	9	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	08/29/2014	Private Placement	09/04/2014	Paydown	310,570	310,570	310,570	310,570				0				0	324	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	09/02/2014	Private Placement	09/03/2014	Paydown	32,727	32,727	32,727	32,727				0				0	610	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	09/02/2014	Private Placement	09/04/2014	Paydown	173,919	173,919	173,919	173,919				0				0	17,414	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	10/31/2014	Private Placement	11/01/2014	Paydown	19,681	19,681	19,681	19,681				0				0	3	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	10/31/2014	Private Placement	11/03/2014	Paydown	211,566	211,566	211,566	211,566				0				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	12/01/2014	Private Placement	12/03/2014	Paydown	290,736	290,736	290,736	290,736				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	12/01/2014	Private Placement	12/04/2014	Paydown	499,469	499,469	499,469	499,469				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	12/01/2014	Private Placement	12/05/2014	Paydown	193,824	193,824	193,824	193,824				0				0		
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	12/02/2014	Private Placement	12/03/2014	Paydown	93,035	93,035	93,035	93,035				0				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	12/02/2014	Private Placement	12/04/2014	Paydown	159,830	159,830	159,830	159,830				0				0	0	
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	12/02/2014	Private Placement	12/05/2014	Paydown	62,024	62,024	62,024	62,024				0				0		
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/18/2014	Private Placement	04/22/2014	Paydown	1,134,528	1,134,528	1,134,528	1,134,528				0				0	4,585	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/18/2014	Private Placement	05/19/2014	Paydown	36,467	36,467	36,467	36,467				0				0	189	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/18/2014	Private Placement	05/22/2014	Paydown	164,101	164,101	164,101	164,101		0		0				0	814	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/18/2014	Private Placement	05/28/2014	Paydown	12,156	12,156	12,156	12,156		(0)		(0)				0	60	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/18/2014	Private Placement	06/02/2014	Paydown	18,233	18,233	18,233	18,233				0				0	95	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/18/2014	Private Placement	06/09/2014	Paydown	12,156	12,156	12,156	12,156				0				0	116	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2014	Private Placement	04/22/2014	Paydown	243,113	243,113	243,113	243,113				0				0	618	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2014	Private Placement	05/19/2014	Paydown	7,814	7,814	7,814	7,814				0				0	19	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2014	Private Placement	05/22/2014	Paydown	35,165	35,165	35,165	35,165				0				0	84	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2014	Private Placement	05/28/2014	Paydown	2,605	2,605	2,605	2,605				0				0	7	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2014	Private Placement	06/02/2014	Paydown	3,907	3,907	3,907	3,907		(0)		(0)				0	11	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2014	Private Placement	06/09/2014	Paydown	2,605	2,605	2,605	2,605				0				0	16	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/22/2014	Private Placement	05/19/2014	Paydown	199,266	199,266	199,266	199,266				0				0	405	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/22/2014	Private Placement	05/22/2014	Paydown	896,696	896,696	896,696	896,696		(0)		(0)				0	1,790	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/22/2014	Private Placement	05/28/2014	Paydown	66,422	66,422	66,422	66,422				0				0	143	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/22/2014	Private Placement	06/02/2014	Paydown	99,633	99,633	99,633	99,633				0				0	239	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/22/2014	Private Placement	06/09/2014	Paydown	66,422	66,422	66,422	66,422				0				0	368	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/28/2014	Private Placement	05/19/2014	Paydown	14,760	14,760	14,760	14,760				0				0	23	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/28/2014	Private Placement	05/22/2014	Paydown	66,422	66,422	66,422	66,422				0				0	106	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/28/2014	Private Placement	05/28/2014	Paydown	4,920	4,920	4,920	4,920				0				0	9	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/28/2014	Private Placement	06/02/2014	Paydown	7,380	7,380	7,380	7,380				0				0	15	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/28/2014	Private Placement	06/09/2014	Paydown	4,920	4,920	4,920	4,920		0		0				0	24	

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											12	13	14	15	16					
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319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		05/01/2014	Private Placement	05/19/2014	Paydown	22,141	22,141	22,141	22,141				0				0	30	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		05/01/2014	Private Placement	05/22/2014	Paydown	99,633	99,633	99,633	99,633		(0)		(0)				0	139	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		05/01/2014	Private Placement	05/28/2014	Paydown	7,380	7,380	7,380	7,380				0				0	12	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		05/01/2014	Private Placement	06/02/2014	Paydown	11,070	11,070	11,070	11,070				0				0	21	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		05/01/2014	Private Placement	06/09/2014	Paydown	7,380	7,380	7,380	7,380		0		0				0	33	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		05/07/2014	Private Placement	05/19/2014	Paydown	14,760	14,760	14,760	14,760				0				0	477	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		05/07/2014	Private Placement	05/22/2014	Paydown	66,422	66,422	66,422	66,422				0				0	1,488	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		05/07/2014	Private Placement	05/28/2014	Paydown	4,920	4,920	4,920	4,920				0				0	129	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		05/07/2014	Private Placement	06/02/2014	Paydown	7,380	7,380	7,380	7,380		0		0				0	192	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		05/07/2014	Private Placement	06/09/2014	Paydown	4,920	4,920	4,920	4,920				0				0	256	
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		07/24/2014	Private Placement	08/26/2014	Paydown	108,243	108,243	108,243	108,243				0				0	412	
71656L BA 8	PETROLEOS MEXICANOS 4.25 01/15/2025	R	10/06/2014	JP MORGAN SECURITIES INC	10/16/2014	HSBC SECURITIES	4,000,000	3,976,920	4,056,000	3,976,935		15		15			79,065	79,065	2,833	
74348Y MA 6	PROSPECT CAPITAL NOTE 4.75 08/15/2019		03/06/2014	JANNEY MONTGOMERY SCOTT	04/07/2014	Exchanged	4,000,000	4,000,000	4,120,000	4,000,015		15		15			119,985	119,985	25,333	11,611
92343V CJ 1	VERIZON COMM INC 4.862 08/21/2046		08/21/2014	NON-BROKER	08/22/2014	BANC OF AMERICA SECURITIES	4,534,000	4,707,562	4,683,169	4,707,521		(40)		(40)			(24,353)	(24,353)	3,674	
94974B GA 2	WELLS FARGO CO MTN N 3.30 09/09/2024		09/02/2014	WELLS FARGO BROKERAGE SERVICES	12/12/2014	BANC OF AMERICA SECURITIES	2,000,000	1,994,600	2,016,540	1,994,725		125		125			21,815	21,815	17,967	
3622NH AC 9	GSCI 2007-1A C CLO FLT 01/21/2020		07/11/2013	ROYAL BANK OF CANADA	10/20/2013	MBS Paydown								0				0	60,987	
3899999. Total - Bonds - Industrial and Miscellaneous							55,774,252	55,816,390	56,120,044	55,913,366	0	96,976	0	96,976	0	0	206,678	206,678	274,744	33,561
8399998. Total - Bonds							61,669,252	60,815,291	61,137,220	60,932,503	0	117,212	0	117,212	0	0	204,717	204,717	388,223	37,983
Common Stocks - Industrial and Miscellaneous																				
139794 10 1	CAPITAL BANK FINANCIAL-CL A		06/18/2014	Exchanged	10/31/2014	FRIEDMAN BILLINGS RAMSEY	14,715.000	221,461	378,932	221,461				0			157,472	157,472		
151020 10 4	CELGENE CORP		04/04/2014	STRATEGAS RESEARCH	10/31/2014	ISI GROUP	5,000.000	685,744	1,074,960	685,744				0			389,216	389,216		
151020 10 4	CELGENE CORP		04/11/2014	ISI GROUP	12/08/2014	ISI GROUP	5,000.000	684,885	1,194,701	684,885				0			509,816	509,816		
151020 10 4	CELGENE CORP		06/26/2014	Stock Split 2.0 for 1.0	06/26/2014	Stock Split 2.0 for 1.0	(10,000.000)							0				0		
375558 10 3	GILEAD SCIENCES INC		03/25/2014	ISI GROUP	10/31/2014	ISI GROUP	20,000.000	1,447,366	2,246,218	1,447,366				0			798,852	798,852		
375558 10 3	GILEAD SCIENCES INC		03/28/2014	ISI GROUP	10/31/2014	ISI GROUP	7,500.000	527,297	842,332	527,297				0			315,035	315,035		
59156R 10 8	METLIFE INC		01/24/2014	SANDLER & O'NEIL PARTNERS	10/31/2014	SANDLER & O'NEIL PARTNERS	14,500.000	720,021	785,594	720,021				0			65,573	65,573	14,138	
59156R 10 8	METLIFE INC		02/03/2014	SANDLER & O'NEIL PARTNERS	10/31/2014	SANDLER & O'NEIL PARTNERS	5,500.000	259,796	297,984	259,796				0			38,188	38,188	5,363	
59156R 10 8	METLIFE INC		02/03/2014	SANDLER & O'NEIL PARTNERS	11/13/2014	SANDLER & O'NEIL PARTNERS	29,500.000	1,393,453	1,611,765	1,393,453				0			218,312	218,312	39,088	
636220 40 2	NATIONAL GENERAL HOLDINGS CORPORATION		02/11/2014	FRIEDMAN BILLINGS RAMSEY	07/02/2014	Exchanged	312,500.000	4,375,000	4,375,000	4,375,000				0				0	6,250	
716933 10 6	PHARMACYCLICS INC		04/17/2014	STRATEGAS RESEARCH	05/14/2014	BERNSTEIN	15,000.000	1,344,971	1,540,850	1,344,971				0			195,879	195,879		
716933 10 6	PHARMACYCLICS INC		05/02/2014	STIFEL NICOLAUS	05/14/2014	BERNSTEIN	5,000.000	434,694	513,617	434,694				0			78,923	78,923		
9099999. Total - Common Stocks - Industrial and Miscellaneous								12,094,686	14,861,953	12,094,686	0	0	0	0	0	0	2,767,266	2,767,266	64,838	0
9799998. Total - Common Stocks								12,094,686	14,861,953	12,094,686	0	0	0	0	0	0	2,767,266	2,767,266	64,838	0
9899999. Total - Preferred and Common Stocks								12,094,686	14,861,953	12,094,686	0	0	0	0	0	0	2,767,266	2,767,266	64,838	0
9999999. Total - Bonds, Preferred and Common Stocks								72,909,977	75,999,172	73,027,189	0	117,212	0	117,212	0	0	2,971,983	2,971,983	453,061	37,983

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	
				Naic Valuation				9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	Method (See *Purposes and Procedures Manual of the NAIC Securities Valuation Office)*	Do Insurer's Assets Include 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
Common Stocks - U.S. Life Insurer									
03612* 10 4	ANNUITY INVESTORS LIFE INSURANCE CO		93661	2ciB1	NO		227,090,476	20,000.000	100.0
563116 ZZ 8	MANHATTAN NATIONAL HOLDING CORP			2ciB1	NO		13,135,264	100.000	100.0
1299999. Total - Common Stocks - U.S. Life Insurer						0	240,225,740	XXX	XXX
Common Stocks - Investment Subsidiary									
36352@ 10 6	GALIC BROTHERS, INC			2ciB2	NO			80.000	80.0
1699999. Total - Common Stocks - Investment Subsidiary						0	0	XXX	XXX
Common Stocks - Other Affiliates									
11800@ 10 7	BROTHERS MANAGEMENT, LLC			2ciB2	NO		1,000	100.000	100.0
1799999. Total - Common Stocks - Other Affiliates						0	1,000	XXX	XXX
1899999. Total - Common Stocks						0	240,226,740	XXX	XXX
1999999. Total - Preferred and Common Stock						0	240,226,740	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: $.....1,464,392,349.

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
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
Common Stocks					
563116 10 2	MANHATTAN NATIONAL LIFE INSURANCE CO	MANHATTAN NATIONAL HOLDING CORP		200.000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

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	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																				
	VISTA JET/DOMHANDA PDP 3.14 5/31/2015		E	05/30/2014.	Private Placement	03/31/2015.	5,000,000					5,000,000	5,000,000	436		3.140	3.161	Mtly	92,456	
3599999. Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							5,000,000	0	0	0	0	5,000,000	5,000,000	436	0	XXX	XXX	XXX	92,456	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated)							5,000,000	0	0	0	0	5,000,000	5,000,000	436	0	XXX	XXX	XXX	92,456	0
Total Bonds																				
8099999. Other Loan-Backed and Structured Securities							5,000,000	0	0	0	0	5,000,000	5,000,000	436	0	XXX	XXX	XXX	92,456	0
8399999. Subtotals - Bonds							5,000,000	0	0	0	0	5,000,000	5,000,000	436	0	XXX	XXX	XXX	92,456	0
Exempt Money Market Mutual Funds																				
825252 30 7	Invesco AIM Advisors Inc. Treasury Portfolio Cash Management			12/31/2014.	The Bank of New York Mellon	XXX	160,941,566						160,941,566	2,133		0.010	0.010	Mtly	48,138	
8899999. Total - Exempt Money Market Mutual Funds							160,941,566	0	0	0	0	XXX	160,941,566	2,133	0	XXX	XXX	XXX	48,138	0
9199999. Total - Short-Term Investments							165,941,566	0	0	0	0	XXX	165,941,566	2,569	0	XXX	XXX	XXX	140,594	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																							
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.01/10/2014	.01/08/2015		1,462,595	1,837.4900		41,335		87,435	*#	87,435	83,990		(37,890)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.02/14/2014	.02/13/2015		2,397,000	1,818.3200		81,072		176,126	*#	176,126	162,614		(67,560)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.03/14/2014	.03/12/2015		2,486,998	1,867.1500		67,025		136,941	*#	136,941	120,185		(50,269)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.04/11/2014	.04/09/2015		2,666,812	1,871.7000		53,274		177,476	*#	177,476	159,719		(35,516)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.05/09/2014	.05/08/2015		2,324,996	1,876.6200		63,396		170,113	*#	170,113	143,698		(36,981)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.06/13/2014	.06/12/2015		2,302,077	1,942.6400		59,643		89,079	*#	89,079	59,258		(29,821)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.07/11/2014	.07/10/2015		2,232,546	1,972.4100		54,116		72,510	*#	72,510	40,943		(22,548)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.08/15/2014	.08/14/2015		2,349,615	1,946.4300		71,354		113,926	*#	113,926	66,357		(23,785)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.09/12/2014	.09/11/2015		1,790,806	1,995.3400		47,846		65,819	*#	65,819	29,935		(11,961)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.10/10/2014	.10/09/2015		2,897,961	1,970.1000		68,356		157,309	*#	157,309	100,346		(11,393)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.11/14/2014	.11/13/2015		2,318,512	2,029.3500		78,969		86,545	*#	86,545	14,156		(6,581)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.12/12/2014	.12/11/2015		3,590,078	2,028.0400		133,776		158,085	*#	158,085	24,309		(898,650)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.01/07/2014	.01/06/2015		49,213,152	1,826.7700		980,346		2,239,135	*#	2,239,135	2,157,440		(205,976)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.01/07/2014	.01/06/2015		9,024,124	1,826.7700		224,701		3,715,766	*#	3,715,766	3,697,041		(862,741)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.01/07/2014	.01/06/2015		48,899,479	1,826.7700		941,172		1,880,691	*#	1,880,691	1,802,260		(1,078,723)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.01/07/2014	.01/06/2015		46,641,838	1,826.7700		1,176,789		2,467,331	*#	2,467,331	2,369,265		(1,162,129)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.01/07/2014	.01/06/2015		56,021,714	1,826.7700		1,267,777		2,601,283	*#	2,601,283	2,495,635		(796,710)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.01/07/2014	.01/06/2015		43,690,570	1,826.7700		869,138		1,745,712	*#	1,745,712	1,673,283		(854,661)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.01/21/2014	.01/20/2015		48,495,752	1,838.7000		932,357		2,230,595	*#	2,230,595	2,152,899		(215,186)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.01/21/2014	.01/20/2015		9,660,438	1,838.7000		234,749		399,916	*#	399,916	380,354		(1,075,220)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.01/21/2014	.01/20/2015		52,309,825	1,838.7000		1,172,967		2,367,459	*#	2,367,459	2,269,711		(716,612)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		.01/21/2014	.01/20/2015		40,685,546	1,838.7000		781,759		1,572,602	*#	1,572,602	1,507,456		(1,062,260)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.01/21/2014	.01/20/2015		45,114,103	1,838.7000		1,158,829		2,399,102	*#	2,399,102	2,302,533		(890,288)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.01/21/2014	.01/20/2015		51,761,989	1,838.7000		971,223		1,902,433	*#	1,902,433	1,821,498		(1,139,068)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.02/07/2014	.02/06/2015		63,341,232	1,773.4300		1,366,882		2,944,856	*#	2,944,856	2,717,042		(232,117)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.02/07/2014	.02/06/2015		12,110,443	1,773.4300		278,540		490,210	*#	490,210	443,786		(77,757)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.02/07/2014	.08/06/2015		3,417,071	1,773.4300		139,962		260,834	*#	260,834	198,628		(1,632,285)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.02/07/2014	.02/06/2015		72,725,966	1,773.4300		1,958,742		3,861,262	*#	3,861,262	3,534,805		(34,641)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.02/07/2014	.02/06/2015		1,657,824	121.2400		41,569		3,470	*#	3,470	(3,458)		(751,889)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.02/07/2014	.02/06/2015		46,814,110	1,773.4300		902,266		1,688,383	*#	1,688,383	1,538,006		(1,063,544)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.02/07/2014	.02/06/2015		62,540,640	1,773.4300		1,276,253		2,404,273	*#	2,404,273	2,191,564		(1,114,060)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.02/07/2014	.02/06/2015		58,597,333	1,773.4300		1,336,872		2,558,346	*#	2,558,346	2,335,534		(823,845)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.02/21/2014	.02/20/2015		49,858,354	1,839.7800		988,614		2,342,638	*#	2,342,638	2,177,869		(213,530)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.02/21/2014	.02/20/2015		10,332,084	1,839.7800		256,236		302,217	*#	302,217	259,511		(60,862)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.02/21/2014	.08/20/2015		2,818,153	1,839.7800		109,551		198,957	*#	198,957	150,268		(18,865)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		.02/21/2014	.02/20/2015		1,042,820	127.6000		22,638		856	*#	856	(2,917)		(746,293)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.02/21/2014	.02/20/2015		47,318,146	1,839.7800		895,552		1,659,973	*#	1,659,973	1,510,714		(1,074,098)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.02/21/2014	.02/20/2015		57,823,096	1,839.7800		1,288,918		2,443,915	*#	2,443,915	2,229,095		(1,245,870)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.02/21/2014	.02/20/2015		56,642,356	1,839.7800		1,495,044		2,919,703	*#	2,919,703	2,670,529		(634,919)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.02/21/2014	.02/20/2015		38,509,190	1,839.7800		761,903		1,420,428	*#	1,420,428	1,293,444		(815,169)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.03/07/2014	.03/06/2015		55,303,059	1,877.0300		1,086,893		2,554,294	*#	2,554,294	2,282,571		(221,345)			1	B

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.03/07/2014	.03/06/2015		12,327,761	1,877.0300		295,127		350,245	*#	350,245	276,463		(66,688)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.03/07/2014	.09/06/2015		3,340,213	1,877.0300		133,375		214,447	*#	214,447	147,759		(38,733)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.03/07/2014	.03/06/2015		2,383,862	130.1700		51,644		1,502	*#	1,502	(11,409)		(821,160)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.03/07/2014	.03/06/2015		58,334,435	1,877.0300		1,094,880		1,928,018	*#	1,928,018	1,654,298		(812,860)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.03/07/2014	.03/06/2015		44,437,540	1,877.0300		1,083,814		1,965,196	*#	1,965,196	1,694,242		(612,933)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.03/07/2014	.03/06/2015		42,305,330	1,877.0300		817,244		1,449,978	*#	1,449,978	1,245,667		(672,739)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.03/07/2014	.03/06/2015		43,027,543	1,877.0300		896,985		1,596,522	*#	1,596,522	1,372,275		(1,124,643)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.03/07/2014	.03/06/2015		56,360,919	1,877.0300		1,499,531		2,752,134	*#	2,752,134	2,377,251		(856,670)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.03/21/2014	.03/20/2015		57,172,691	1,872.0100		1,142,226		2,658,252	*#	2,658,252	2,372,696		(217,791)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.03/21/2014	.03/20/2015		11,709,191	1,872.0100		290,388		222,910	*#	222,910	150,313		(88,420)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.03/21/2014	.09/20/2015		4,463,336	1,872.0100		176,840		288,381	*#	288,381	199,961		(791,890)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.03/21/2014	.03/20/2015		56,846,970	1,872.0100		1,055,854		1,840,368	*#	1,840,368	1,576,404		(49,947)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.03/21/2014	.03/20/2015		2,652,620	127.8600		66,596		3,954	*#	3,954	(12,695)		(742,696)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.03/21/2014	.03/20/2015		49,381,443	1,872.0100		990,261		1,738,806	*#	1,738,806	1,491,241		(783,593)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.03/21/2014	.03/20/2015		48,629,000	1,872.0100		1,044,791		1,848,867	*#	1,848,867	1,587,669		(926,616)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.03/21/2014	.03/20/2015		50,235,581	1,872.0100		1,235,488		2,226,417	*#	2,226,417	1,917,545		(1,432,251)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.03/21/2014	.03/20/2015		72,220,562	1,872.0100		1,909,668		3,478,607	*#	3,478,607	3,001,190		(876,048)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.04/07/2014	.04/06/2015		72,232,944	1,865.0900		1,314,073		3,349,860	*#	3,349,860	2,911,835		(228,751)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.04/07/2014	.04/06/2015		14,663,496	1,865.0900		343,126		423,551	*#	423,551	309,176		(58,081)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.04/07/2014	.10/06/2015		3,521,642	1,865.0900		130,682		218,984	*#	218,984	146,383		(26,527)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.04/07/2014	.04/06/2015		1,784,446	125.5700		39,790		4,990	*#	4,990	(8,274)		(478,639)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.04/07/2014	.04/06/2015		40,602,083	1,865.0900		717,958		1,274,749	*#	1,274,749	1,035,430		(783,670)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.04/07/2014	.04/06/2015		58,983,689	1,865.0900		1,175,506		2,114,846	*#	2,114,846	1,723,011		(817,315)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.04/07/2014	.04/06/2015		64,885,026	1,865.0900		1,225,972		2,195,448	*#	2,195,448	1,786,791		(972,788)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.04/07/2014	.04/06/2015		55,791,444	1,865.0900		1,459,182		2,744,951	*#	2,744,951	2,258,557		(729,030)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.04/07/2014	.04/06/2015		46,875,646	1,865.0900		1,093,545		2,015,986	*#	2,015,986	1,651,471		(773,002)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.04/07/2014	.04/06/2015		54,010,407	1,865.0900		1,159,503		2,109,456	*#	2,109,456	1,722,955		(752,853)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.04/21/2014	.04/20/2015		57,445,068	1,864.8500		1,129,279		2,637,458	*#	2,637,458	2,261,032		(192,819)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.04/21/2014	.04/20/2015		11,757,260	1,864.8500		289,229		215,379	*#	215,379	118,969		(62,930)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.04/21/2014	.10/20/2015		3,700,729	1,864.8500		141,592		229,789	*#	229,789	151,127		(483,933)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		.04/21/2014	.04/20/2015		38,743,374	1,864.8500		725,899		1,222,989	*#	1,222,989	981,022		(31,510)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.04/21/2014	.04/20/2015		2,200,107	124.7500		47,265		8,136	*#	8,136	(7,619)		(769,669)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.04/21/2014	.04/20/2015		42,080,557	1,864.8500		1,154,503		2,040,926	*#	2,040,926	1,656,091		(823,936)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.04/21/2014	.04/20/2015		50,424,129	1,864.8500		1,235,904		2,153,653	*#	2,153,653	1,741,685		(661,496)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.04/21/2014	.04/20/2015		44,093,151	1,864.8500		992,244		1,709,865	*#	1,709,865	1,379,117		(701,176)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.04/21/2014	.04/20/2015		50,308,918	1,864.8500		1,051,764		1,790,676	*#	1,790,676	1,440,088		(494,299)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		.04/21/2014	.04/20/2015		37,410,451	1,864.8500		741,449		1,256,476	*#	1,256,476	1,009,327		(809,280)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.05/07/2014	.05/06/2015		69,673,539	1,867.7200		1,387,338		3,241,370	*#	3,241,370	2,663,313		(209,951)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.05/07/2014	.05/06/2015		14,396,653	1,867.7200		359,916		360,894	*#	360,894	210,929		(92,054)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/07/2014	.11/06/2015		6,223,406	1,867.7200		236,711		384,152	*#	384,152	239,495		(584,541)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/07/2014	.05/06/2015		46,859,958	1,867.7200		1,002,070		1,708,020	*#	1,708,020	1,290,491		(601,519)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/07/2014	.05/06/2015		49,676,239	1,867.7200		1,031,176		1,751,651	*#	1,751,651	1,321,994		(39,971)			1	B

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.05/07/2014	.05/06/2015		3,269,853	125.9800		68,522		11,685	*#	11,685	(16,866)		(413,060)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/07/2014	.05/06/2015		38,468,251	1,867.7200		708,103		1,187,405	*#	1,187,405	892,362		(477,349)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/07/2014	.05/06/2015		41,532,070	1,867.7200		818,313		1,381,822	*#	1,381,822	1,040,859		(702,948)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/07/2014	.05/06/2015		48,611,269	1,867.7200		1,205,053		2,094,833	*#	2,094,833	1,592,727		(960,150)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/07/2014	.05/06/2015		60,420,857	1,867.7200		1,645,971		2,904,180	*#	2,904,180	2,218,358		(638,373)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/07/2014	.05/06/2015		46,729,474	1,867.7200		1,094,354		1,886,771	*#	1,886,771	1,430,790		(776,983)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.05/21/2014	.05/20/2015		63,864,699	1,872.8300		1,331,971		2,904,231	*#	2,904,231	2,349,244		(236,460)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.05/21/2014	.05/20/2015		15,834,349	1,872.8300		405,359		243,692	*#	243,692	74,792		(57,518)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/21/2014	.11/20/2015		3,862,751	1,872.8300		147,903		236,438	*#	236,438	146,053		(448,689)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/21/2014	.05/20/2015		38,160,111	1,872.8300		769,180		1,288,061	*#	1,288,061	967,569		(574,749)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/21/2014	.05/20/2015		51,601,488	1,872.8300		985,284		1,639,665	*#	1,639,665	1,229,130		(25,121)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.05/21/2014	.05/20/2015		1,988,800	124.6900		43,065		9,242	*#	9,242	(8,702)		(616,452)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/21/2014	.05/20/2015		50,851,962	1,872.8300		1,056,774		1,776,537	*#	1,776,537	1,336,215		(653,573)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/21/2014	.05/20/2015		50,893,469	1,872.8300		1,120,410		1,897,551	*#	1,897,551	1,430,713		(852,517)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/21/2014	.05/20/2015		53,762,760	1,872.8300		1,461,458		2,560,123	*#	2,560,123	1,951,182		(783,705)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.05/21/2014	.05/20/2015		55,093,842	1,872.8300		1,343,494		2,309,942	*#	2,309,942	1,750,153		(691,342)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.06/09/2014	.06/06/2015		72,361,303	1,949.4400		1,382,684		2,292,022	*#	2,292,022	1,600,680		(168,795)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.06/09/2014	.06/06/2015		14,304,672	1,949.4400		337,590		223,946	*#	223,946	55,151		(80,454)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.06/09/2014	.12/06/2015		6,373,886	1,949.4400		241,362		330,138	*#	330,138	169,231		(911,583)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.06/09/2014	.06/06/2015		67,249,839	1,949.4400		1,823,167		2,631,566	*#	2,631,566	1,719,983		(714,957)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.06/09/2014	.06/06/2015		56,911,626	1,949.4400		1,429,914		2,050,849	*#	2,050,849	1,335,892		(620,735)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.06/09/2014	.06/06/2015		53,460,795	1,949.4400		1,241,469		1,767,538	*#	1,767,538	1,146,804		(476,307)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.06/09/2014	.06/06/2015		46,161,199	1,949.4400		952,615		1,342,095	*#	1,342,095	865,788		(433,693)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.06/09/2014	.06/06/2015		43,301,377	1,949.4400		867,387		1,218,268	*#	1,218,268	784,574		(468,563)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.06/09/2014	.06/06/2015		47,786,281	1,949.4400		937,125		1,314,333	*#	1,314,333	845,770		(414,425)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.06/09/2014	.06/06/2015		45,734,306	1,949.4400		828,850		1,155,910	*#	1,155,910	741,485		(28,905)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.06/09/2014	.06/06/2015		2,601,688	120.6100		57,811		25,819	*#	25,819	(3,087)		(612,256)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.06/23/2014	.06/20/2015		67,629,626	1,962.8700		1,224,512		1,908,352	*#	1,908,352	1,296,096		(161,456)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.06/23/2014	.06/20/2015		13,918,636	1,962.8700		322,912		125,809	*#	125,809	(35,647)		(77,935)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.06/23/2014	.12/20/2015		6,226,166	1,962.8700		233,806		313,587	*#	313,587	157,716		(419,186)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.06/23/2014	.06/20/2015		41,058,294	1,962.8700		838,373		1,171,853	*#	1,171,853	752,667		(511,158)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.06/23/2014	.06/20/2015		52,682,462	1,962.8700		1,022,317		1,423,867	*#	1,423,867	912,709		(387,831)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.06/23/2014	.06/20/2015		42,210,276	1,962.8700		775,663		1,076,100	*#	1,076,100	688,268		(31,269)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.06/23/2014	.06/20/2015		2,876,761	126.5000		62,538		14,611	*#	14,611	(16,658)		(649,403)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.06/23/2014	.06/20/2015		54,497,355	1,962.8700		1,298,805		1,839,245	*#	1,839,245	1,189,843		(841,687)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.06/23/2014	.06/20/2015		68,552,811	1,962.8700		1,683,375		2,388,272	*#	2,388,272	1,546,585		(581,468)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		.06/23/2014	.06/20/2015		53,383,838	1,962.8700		1,162,936		1,634,977	*#	1,634,977	1,053,509		(510,761)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.07/07/2014	.07/06/2015		71,184,728	1,985.4400		1,225,827		1,703,972	*#	1,703,972	988,906		(99,368)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.07/07/2014	.07/06/2015		11,144,064	1,985.4400		238,483		101,079	*#	101,079	(38,036)		(28,591)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.07/07/2014	.01/06/2016		3,139,560	1,985.4400		102,926		133,366	*#	133,366	59,030		(292,342)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.07/07/2014	.07/06/2015		39,789,439	1,985.4400		701,622		954,219	*#	954,219	544,940		(16,309)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.07/07/2014	.07/06/2015		2,117,951	127.1600		39,141		10,051	*#	10,051	(12,781)		(758,331)			1	B

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.07/07/2014	.07/06/2015		75,281,079	1,985.4400		1,819,995		2,503,717	*#	2,503,717	1,442,053		(390,157)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.07/07/2014	.07/06/2015		47,257,747	1,985.4400		936,377		1,276,350	*#	1,276,350	730,130		(458,617)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.07/07/2014	.07/06/2015		48,337,454	1,985.4400		1,100,681		1,509,576	*#	1,509,576	867,512		(414,705)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.07/07/2014	.07/06/2015		53,407,858	1,985.4400		995,291		1,354,943	*#	1,354,943	774,357		(411,745)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.07/07/2014	.07/06/2015		47,219,969	1,985.4400		988,189		1,351,286	*#	1,351,286	774,842		(464,463)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.07/21/2014	.07/20/2015		62,256,982	1,978.2200		1,114,710		1,612,203	*#	1,612,203	961,956		(95,755)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.07/21/2014	.07/20/2015		10,398,737	1,978.2200		229,812		67,474	*#	67,474	(66,583)		(16,119)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.07/21/2014	.01/20/2016		1,737,432	1,978.2200		58,028		75,117	*#	75,117	33,208		(472,582)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.07/21/2014	.07/20/2015		47,860,250	1,978.2200		1,134,196		1,554,364	*#	1,554,364	892,750		(465,184)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.07/21/2014	.07/20/2015		50,263,293	1,978.2200		1,116,443		1,525,103	*#	1,525,103	873,845		(489,201)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.07/21/2014	.07/20/2015		57,277,251	1,978.2200		1,174,082		1,596,834	*#	1,596,834	911,952		(403,890)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.07/21/2014	.07/20/2015		50,715,721	1,978.2200		969,337		1,313,477	*#	1,313,477	748,031		(315,398)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.07/21/2014	.07/20/2015		41,827,549	1,978.2200		756,956		1,021,061	*#	1,021,061	579,503		(14,596)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.07/21/2014	.07/20/2015		1,732,678	126.1300		35,030		9,572	*#	9,572	(10,862)		(566,943)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.07/21/2014	.07/20/2015		53,823,038	1,978.2200		1,360,663		1,873,905	*#	1,873,905	1,080,185		(575,462)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.08/07/2014	.08/06/2015		87,839,826	1,920.2400		1,726,386		3,216,953	*#	3,216,953	2,066,029		(117,678)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.08/07/2014	.08/06/2015		17,651,744	1,920.2400		353,035		237,894	*#	237,894	2,538		(35,662)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.08/07/2014	.02/06/2016		4,636,812	1,920.2400		160,481		224,317	*#	224,317	99,499		(441,075)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.08/07/2014	.08/06/2015		60,601,560	1,920.2400		1,323,224		1,962,425	*#	1,962,425	1,080,276		(315,921)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.08/07/2014	.08/06/2015		47,034,488	1,920.2400		947,762		1,397,483	*#	1,397,483	765,641		(325,590)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.08/07/2014	.08/06/2015		50,155,600	1,920.2400		976,771		1,439,504	*#	1,439,504	788,323		(235,363)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.08/07/2014	.08/06/2015		40,057,267	1,920.2400		706,089		1,026,931	*#	1,026,931	556,205		(404,151)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.08/07/2014	.08/06/2015		50,052,542	1,920.2400		1,212,454		1,817,705	*#	1,817,705	1,009,403		(418,476)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.08/07/2014	.08/06/2015		49,593,093	1,920.2400		1,255,427		1,880,993	*#	1,880,993	1,044,042		(508,607)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.08/07/2014	.08/06/2015		58,680,985	1,920.2400		1,525,820		2,282,012	*#	2,282,012	1,264,798		(18,023)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.08/07/2014	.08/06/2015		2,544,843	125.6700		54,068		15,432	*#	15,432	(20,613)		(455,840)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.08/07/2014	.08/06/2015		58,411,679	1,920.2400		1,367,519		2,045,261	*#	2,045,261	1,133,582		(438,404)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.08/21/2014	.08/20/2015		66,026,839	1,986.5100		1,315,212		1,680,838	*#	1,680,838	804,030		(82,919)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.08/21/2014	.08/20/2015		10,815,517	1,986.5100		248,757		60,234	*#	60,234	(105,604)		(27,094)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.08/21/2014	.02/20/2016		3,481,892	1,986.5100		121,923		148,388	*#	148,388	53,559		(303,831)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.08/21/2014	.08/20/2015		44,930,291	1,986.5100		911,493		1,156,245	*#	1,156,245	548,583		(474,645)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.08/21/2014	.08/20/2015		58,807,944	1,986.5100		1,423,935		1,815,753	*#	1,815,753	866,463		(406,695)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.08/21/2014	.08/20/2015		51,667,218	1,986.5100		1,220,084		1,554,275	*#	1,554,275	740,886		(11,227)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.08/21/2014	.08/20/2015		1,743,275	124.2200		33,681		12,705	*#	12,705	(9,749)		(269,844)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.08/21/2014	.08/20/2015		43,136,879	1,986.5100		809,532		1,025,440	*#	1,025,440	485,752		(540,039)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.08/21/2014	.08/20/2015		61,927,667	1,986.5100		1,620,118		2,072,743	*#	2,072,743	992,664		(365,905)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.08/21/2014	.08/20/2015		49,447,142	1,986.5100		1,097,714		1,394,603	*#	1,394,603	662,794		(326,366)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.09/08/2014	.09/06/2015		68,326,224	2,007.7100		1,305,464		1,589,871	*#	1,589,871	610,773		(78,963)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.09/08/2014	.09/06/2015		13,673,244	2,007.7100		315,852		154,978	*#	154,978	(81,911)		(21,540)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.09/08/2014	.03/06/2016		3,743,766	2,007.7100		129,242		152,537	*#	152,537	44,835		(5,561)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.09/08/2014	.09/06/2015		1,223,046	122.0600		22,244		12,574	*#	12,574	(4,109)		(359,374)			1	B

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.09/08/2014	.09/06/2015		51,721,741	2,007.7100		1,437,495		1,707,502	*#	1,707,502	629,380		(175,648)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.09/08/2014	.09/06/2015		37,984,486	2,007.7100		702,592		825,023	*#	825,023	298,079		(374,551)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.09/08/2014	.09/06/2015		76,382,908	2,007.7100		1,498,204		1,756,804	*#	1,756,804	633,151		(259,748)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.09/08/2014	.09/06/2015		46,211,664	2,007.7100		1,038,992		1,223,957	*#	1,223,957	444,713		(450,335)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.09/08/2014	.09/06/2015		71,010,499	2,007.7100		1,801,338		2,134,397	*#	2,134,397	783,394		(326,677)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.09/08/2014	.09/06/2015		55,266,358	2,007.7100		1,306,710		1,543,867	*#	1,543,867	563,835		(288,736)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.09/21/2014	.09/20/2015		62,890,113	2,010.4000		1,154,946		1,455,190	*#	1,455,190	588,980		(73,536)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.09/21/2014	.09/20/2015		13,073,102	2,010.4000		294,145		68,475	*#	68,475	(152,134)		(21,189)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.09/21/2014	.03/20/2016		3,749,832	2,010.4000		127,133		152,207	*#	152,207	46,263		(17,028)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.09/21/2014	.09/20/2015		2,932,150	117.0900		68,114		51,235	*#	51,235	150		(275,565)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.09/21/2014	.09/20/2015		47,985,753	2,010.4000		1,102,259		1,334,080	*#	1,334,080	507,385		(240,045)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.09/21/2014	.09/20/2015		50,550,865	2,010.4000		960,180		1,156,573	*#	1,156,573	436,438		(260,067)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.09/21/2014	.09/20/2015		47,617,383	2,010.4000		1,040,268		1,254,988	*#	1,254,988	474,787		(381,986)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.09/21/2014	.09/20/2015		62,131,474	2,010.4000		1,527,945		1,858,991	*#	1,858,991	713,033		(370,555)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.09/21/2014	.09/20/2015		55,243,862	2,010.4000		1,482,219		1,816,021	*#	1,816,021	704,357		(179,211)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.09/21/2014	.09/20/2015		39,815,668	2,010.4000		716,842		860,161	*#	860,161	322,530		(253,767)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.10/07/2014	.10/06/2015		73,577,031	1,964.8200		1,522,604		2,285,123	*#	2,285,123	1,016,287		(63,922)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.10/07/2014	.10/06/2015		16,748,049	1,964.8200		383,530		260,701	*#	260,701	(58,908)		(17,804)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.10/07/2014	.04/06/2016		4,571,985	1,964.8200		160,232		204,435	*#	204,435	62,006		(183,318)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.10/07/2014	.10/06/2015		55,958,659	1,964.8200		1,099,909		1,441,220	*#	1,441,220	524,629		(209,610)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.10/07/2014	.10/06/2015		53,509,599	1,964.8200		1,257,659		1,669,643	*#	1,669,643	621,594		(217,601)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.10/07/2014	.10/06/2015		52,914,101	1,964.8200		1,305,603		1,737,266	*#	1,737,266	649,263		(216,721)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.10/07/2014	.10/06/2015		48,646,376	1,964.8200		1,300,327		1,739,461	*#	1,739,461	655,856		(134,329)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.10/07/2014	.10/06/2015		43,314,827	1,964.8200		805,972		1,051,412	*#	1,051,412	379,768		(248,922)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.10/07/2014	.10/06/2015		66,316,797	1,964.8200		1,493,530		1,977,582	*#	1,977,582	732,974		(12,303)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.10/07/2014	.10/06/2015		3,137,341	116.0300		73,817		59,564	*#	59,564	(1,950)		(254,546)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.10/07/2014	.10/06/2015		55,213,012	1,964.8200		1,527,278		2,046,218	*#	2,046,218	773,486		(256,924)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.10/21/2014	.10/20/2015		60,269,324	1,904.0100		1,541,544		2,235,768	*#	2,235,768	951,148		(52,921)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.10/21/2014	.10/20/2015		12,452,001	1,904.0100		317,526		146,699	*#	146,699	(117,906)		(15,298)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.10/21/2014	.04/20/2016		3,610,932	1,904.0100		137,685		178,793	*#	178,793	56,406		(8,798)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.10/21/2014	.10/20/2015		2,173,082	119.8000		52,785		31,823	*#	31,823	(12,164)		(154,447)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.10/21/2014	.10/20/2015		44,533,502	1,904.0100		926,685		1,185,429	*#	1,185,429	413,191		(186,425)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.10/21/2014	.10/20/2015		50,064,243	1,904.0100		1,118,551		1,432,322	*#	1,432,322	500,196		(208,171)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.10/21/2014	.10/20/2015		49,135,404	1,904.0100		1,249,024		1,614,714	*#	1,614,714	573,861		(263,247)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.10/21/2014	.10/20/2015		58,270,694	1,904.0100		1,579,483		2,046,307	*#	2,046,307	730,072		(255,908)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.10/21/2014	.10/20/2015		52,742,309	1,904.0100		1,535,447		2,003,098	*#	2,003,098	723,559		(304,472)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.10/21/2014	.10/20/2015		57,827,256	1,904.0100		1,826,834		2,395,103	*#	2,395,103	872,742		(169,296)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.11/07/2014	.11/06/2015		95,987,454	2,031.2100		2,031,548		2,253,949	*#	2,253,949	391,697		(46,126)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	JP MORGAN CHASE		.11/07/2014	.11/06/2015		22,319,001	2,031.2100		553,511		254,118	*#	254,118	(253,267)		(7,723)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.11/07/2014	.05/06/2016		3,951,640	2,031.2100		139,023		154,205	*#	154,205	22,906		(106,881)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.11/07/2014	.11/06/2015		45,473,515	2,031.2100		1,282,574		1,415,948	*#	1,415,948	240,255		(88,519)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.11/07/2014	.11/06/2015		53,090,854	2,031.2100		1,062,230		1,156,742	*#	1,156,742	183,032		(119,116)			1	B

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.11/07/2014	.11/06/2015		59,072,146	2,031.2100		1,429,392		1,565,382	*#	1,565,382	255,106		(109,025)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.11/07/2014	.11/06/2015		51,163,471	2,031.2100		1,308,299		1,436,733	*#	1,436,733	237,458		(110,150)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.11/07/2014	.11/06/2015		54,625,736	2,031.2100		1,321,801		1,447,554	*#	1,447,554	235,904		(125,579)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.11/07/2014	.11/06/2015		53,095,079	2,031.2100		1,506,950		1,664,567	*#	1,664,567	283,197		(87,262)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.11/07/2014	.11/06/2015		48,749,040	2,031.2100		1,047,138		1,144,095	*#	1,144,095	184,218		(9,336)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.11/07/2014	.11/06/2015		4,131,052	109.8800		112,036		118,271	*#	118,271	15,571		(67,860)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.11/07/2014	.11/06/2015		43,264,773	2,031.2100		814,315		889,798	*#	889,798	143,342		(123,395)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.11/07/2014	.11/06/2015		55,420,802	2,031.2100		1,480,737		1,629,857	*#	1,629,857	272,515		(137,340)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.11/21/2014	.11/20/2015		74,435,632	2,052.7500		1,648,082		1,555,875	*#	1,555,875	45,133		(38,764)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.11/21/2014	.11/20/2015		17,686,851	2,052.7500		465,164		165,552	*#	165,552	(260,849)		(678)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.11/21/2014	.11/20/2015		138,885	2,052.7500		8,131		7,969	*#	7,969	516		(8,105)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.11/21/2014	.05/20/2016		4,032,069	2,052.7500		145,883		149,819	*#	149,819	12,040		(103,820)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.11/21/2014	.11/20/2015		48,963,931	2,052.7500		1,245,834		1,222,007	*#	1,222,007	79,992		(138,887)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.11/21/2014	.11/20/2015		57,508,824	2,052.7500		1,666,642		1,673,128	*#	1,673,128	145,372		(143,275)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.11/21/2014	.11/20/2015		60,134,498	2,052.7500		1,719,300		1,725,450	*#	1,725,450	149,425		(106,177)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.11/21/2014	.11/20/2015		49,780,324	2,052.7500		1,274,124		1,274,205	*#	1,274,205	106,258		(103,217)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.11/21/2014	.11/20/2015		49,207,217	2,052.7500		1,238,600		1,238,600	*#	1,238,600	103,217		(90,118)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.11/21/2014	.11/20/2015		52,516,698	2,052.7500		1,081,418		1,078,077	*#	1,078,077	86,777		(88,105)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.11/21/2014	.11/20/2015		47,688,272	2,052.7500		1,057,261		1,054,447	*#	1,054,447	85,291		(7,449)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.11/21/2014	.11/20/2015		3,515,931	114.8600		89,383		73,031	*#	73,031	(8,904)		(57,124)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.11/21/2014	.11/20/2015		35,696,012	2,052.7500		685,489		683,351	*#	683,351	54,987					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.12/08/2014	.12/06/2015		66,401,558	2,075.3700		1,251,966		1,190,701	*#	1,190,701	(61,265)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		.12/08/2014	.12/06/2015		15,435,417	2,075.3700		328,774		97,730	*#	97,730	(231,044)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.12/08/2014	.06/06/2016		2,356,057	2,075.3700		82,385		83,306	*#	83,306	921					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.12/08/2014	.12/06/2015		47,100,653	2,075.3700		1,075,791		1,058,894	*#	1,058,894	(16,898)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.12/08/2014	.12/06/2015		2,200,627	114.4300		59,809		46,261	*#	46,261	(13,548)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.12/08/2014	.12/06/2015		36,567,830	2,075.3700		657,223		639,770	*#	639,770	(17,453)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.12/08/2014	.12/06/2015		52,495,602	2,075.3700		1,022,407		996,892	*#	996,892	(25,515)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.12/08/2014	.12/06/2015		55,007,077	2,075.3700		1,129,101		1,102,194	*#	1,102,194	(26,907)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.12/08/2014	.12/06/2015		57,705,868	2,075.3700		1,403,935		1,388,186	*#	1,388,186	(15,749)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.12/08/2014	.12/06/2015		90,402,555	2,075.3700		2,336,108		2,430,914	*#	2,430,914	94,805					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.12/22/2014	.12/20/2015		62,054,429	2,070.6500		1,332,703		1,140,444	*#	1,140,444	(192,259)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		.12/22/2014	.12/20/2015		12,506,715	2,070.6500		295,158		78,773	*#	78,773	(216,385)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO		.12/22/2014	.12/20/2015		438,180	2,070.6500		26,744		24,788	*#	24,788	(1,956)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		.12/22/2014	.06/20/2016		2,973,035	2,070.6500		111,676		106,721	*#	106,721	(4,955)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		.12/22/2014	.12/20/2015		60,575,417	2,070.6500		1,630,342		1,496,242	*#	1,496,242	(134,101)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		.12/22/2014	.12/20/2015		2,219,112	114.7700		52,205		46,365	*#	46,365	(5,841)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.12/22/2014	.12/20/2015		46,664,649	2,070.6500		1,197,125		1,096,478	*#	1,096,478	(100,646)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.12/22/2014	.12/20/2015		49,537,958	2,070.6500		1,092,364		999,181	*#	999,181	(93,183)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.12/22/2014	.12/20/2015		48,666,331	2,070.6500		1,194,654		1,093,806	*#	1,093,806	(100,847)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.12/22/2014	.12/20/2015		38,208,266	2,070.6500		743,628		679,512	*#	679,512	(64,116)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		.12/22/2014	.12/20/2015		57,415,095	2,070.6500		1,212,825		1,108,784	*#	1,108,784	(104,041)					1	B

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										0	213,048,488	0	310,184,785	XXX	310,184,785	183,443,364	0	(86,307,061)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										0	213,048,488	0	310,184,785	XXX	310,184,785	183,443,364	0	(86,307,061)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										0	213,048,488	0	310,184,785	XXX	310,184,785	183,443,364	0	(86,307,061)	0	0	XXX	XXX
0429999. Total-Purchased Options										0	213,048,488	0	310,184,785	XXX	310,184,785	183,443,364	0	(86,307,061)	0	0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																						
RECEIVE SWAPTIONS 5-YEAR "PAY VARIABLE" INTEREST RATE SWAPS	FLOATING RATE MBS	D1	C	MORGAN STANLEY	08/25/2014	08/26/2014		401,000,000	0.1553				350,773		350,773	350,773					1	D
0859999. Total-Swaps-Hedging Effective-Interest Rate										0	0	0	350,773	XXX	350,773	350,773	0	0	0	0	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	0	350,773	XXX	350,773	350,773	0	0	0	0	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	C	GOLDMAN SACHS	12/10/2008	12/10/2015		100,000,000	0.0602	2,380,000			2,870	*#	2,870	(715,529)					1	D
PAYER SWAPTIONS 7-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	C	JP MORGAN	12/16/2008	12/16/2015		100,000,000	0.0585	1,970,000			1,271	*#	1,271	(815,515)					1	D
0919999. Total-Swaps-Hedging Other-Interest Rate										4,350,000	0	0	4,141	XXX	4,141	(1,531,044)	0	0	0	0	XXX	XXX
0969999. Total-Swaps-Hedging Other										4,350,000	0	0	4,141	XXX	4,141	(1,531,044)	0	0	0	0	XXX	XXX
1159999. Total-Swaps-Interest Rate										4,350,000	0	0	354,914	XXX	354,914	(1,180,271)	0	0	0	0	XXX	XXX
1209999. Total-Swaps										4,350,000	0	0	354,914	XXX	354,914	(1,180,271)	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	350,773	XXX	350,773	350,773	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										4,350,000	213,048,488	0	310,188,926	XXX	310,188,926	181,912,320	0	(86,307,061)	0	0	XXX	XXX
1449999. TOTAL										4,350,000	213,048,488	0	310,539,699	XXX	310,539,699	182,263,093	0	(86,307,061)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index
C	Interest Rate

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
B	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index.
D	Reduces the bond portfolio duration by less than .1 years.

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearing house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																								
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/11/2013.	01/10/2014.	01/10/2014.			1,531,393	1,461.0200	222,053			221,626		*#	(217,371)		(4,682)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	02/15/2013.	02/14/2014.	02/14/2014.			2,356,648	1,519.3000	286,648			278,403		*#	(275,105)		(11,543)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/18/2013.	03/14/2014.	03/14/2014.			2,515,764	1,552.3100	283,587			276,794		*#	(265,346)		(18,241)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/12/2013.	04/10/2014.	04/10/2014.			2,792,938	1,586.8200	278,687			275,887		*#	(252,009)		(26,678)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/10/2013.	05/08/2014.	05/08/2014.			2,450,881	1,631.2500	187,991			191,911		*#	(159,563)		(28,428)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/14/2013.	06/12/2014.	06/12/2014.			2,297,427	1,613.4800	234,770			250,366		*#	(183,560)		(51,210)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/12/2013.	07/10/2014.	07/10/2014.			2,252,249	1,651.4200	193,750			223,959		*#	(141,418)		(52,332)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/09/2013.	08/08/2014.	08/08/2014.			2,397,457	1,691.6600	158,189			197,381		*#	(108,539)		(49,650)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	09/25/2013.	09/12/2014.	09/12/2014.			1,993,380	1,685.6300	159,861			204,779		*#	(109,182)		(50,679)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/11/2013.	10/09/2014.	10/09/2014.			3,003,786	1,658.6700	316,416			409,137		*#	(195,806)		(120,610)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	11/15/2013.	11/13/2014.	11/13/2014.			2,437,077	1,778.6500	116,925			158,723		*#	(39,518)		(77,407)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/13/2013.	12/11/2014.	12/11/2014.			3,700,330	1,783.4700	195,514			285,154		*#	(87,272)		(108,242)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/08/2013.	01/06/2014.	01/06/2014.			81,374,271	1,466.4700	3,173,509			3,173,467		*#	(3,050,784)		(122,725)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/08/2013.	01/06/2014.	01/06/2014.			41,405,067	1,466.4700	2,173,706			2,173,775		*#	(2,093,402)		(80,304)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	01/08/2013.	01/06/2014.	01/06/2014.			5,160,166	1,466.4700	711,977			773,953		*#	(703,592)		(8,385)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/08/2013.	01/06/2014.	01/06/2014.			36,572,860	1,466.4700	1,664,019			1,663,956		*#	(1,610,815)		(53,204)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/22/2013.	01/20/2014.	01/20/2014.			78,735,450	1,485.9800	3,067,146			3,070,512		*#	(2,943,204)		(123,942)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/22/2013.	01/20/2014.	01/20/2014.			41,724,954	1,485.9800	2,187,660			2,190,449		*#	(2,103,142)		(84,518)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/22/2013.	01/20/2014.	01/20/2014.			5,959,653	1,485.9800	541,566			608,363		*#	(531,038)		(10,529)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/22/2013.	01/20/2014.	01/20/2014.			33,410,836	1,485.9800	1,503,349			1,503,508		*#	(1,451,561)		(51,788)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/08/2013.	02/06/2014.	02/06/2014.			98,280,874	1,512.1200	3,699,559			3,734,637		*#	(3,393,213)		(306,345)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/08/2013.	02/06/2014.	02/06/2014.			50,157,545	1,512.1200	2,605,984			2,633,394		*#	(2,399,886)		(206,098)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/08/2013.	02/06/2014.	02/06/2014.			45,873,009	1,512.1200	2,063,935			2,064,425		*#	(1,915,486)		(148,448)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/12/2013.	02/06/2014.	02/06/2014.			7,359,612	1,512.1200	520,827			702,414		*#	(494,026)		(26,801)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/21/2013.	02/20/2014.	02/20/2014.			77,908,816	1,511.9500	2,910,687			2,960,324		*#	(2,681,127)		(229,560)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/21/2013.	02/20/2014.	02/20/2014.			48,680,326	1,511.9500	2,509,355			2,555,802		*#	(2,320,520)		(188,836)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/21/2013.	02/20/2014.	02/20/2014.			6,803,165	1,511.9500	322,662			607,699		*#	(297,490)		(25,172)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	02/21/2013.	02/20/2014.	02/20/2014.			36,474,768	1,511.9500	1,659,213			1,659,512		*#	(1,552,101)		(107,112)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	03/07/2013.	03/06/2014.	03/06/2014.			82,499,461	1,541.4600	3,063,863			3,135,222		*#	(2,679,052)		(384,811)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/07/2013.	03/06/2014.	03/06/2014.			73,998,536	1,541.4600	3,785,471			3,885,084		*#	(3,329,539)		(455,932)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/07/2013.	03/06/2014.	03/06/2014.			7,099,231	1,541.4600	403,393			703,097		*#	(366,654)		(36,739)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2013.	03/06/2014.	03/06/2014.			41,753,008	1,541.4600	1,898,929			1,899,858		*#	(1,693,409)		(205,520)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/21/2013.	03/20/2014.	03/20/2014.			74,742,333	1,558.7100	2,807,721			2,914,966		*#	(2,464,749)		(342,972)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/21/2013.	03/20/2014.	03/20/2014.			86,257,563	1,558.7100	4,425,935			4,614,725		*#	(3,911,973)		(513,962)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/21/2013.	03/20/2014.	03/20/2014.			5,474,881	1,558.7100	186,826			472,725		*#	(157,398)		(29,427)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	JP MORGAN CHASE	03/21/2013.	03/20/2014.	03/20/2014.			42,655,047	1,558.7100	2,025,036			2,026,150		*#	(1,829,850)		(195,185)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	04/09/2013.	04/06/2014.	04/06/2014.			94,181,171	1,553.2800	3,505,652			3,673,192		*#	(2,885,571)		(620,081)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/09/2013.	04/06/2014.	04/06/2014.			145,007,215	1,553.2800	7,641,395			8,048,177		*#	(6,349,355)		(1,292,040)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	04/09/2013.	04/06/2014.	04/06/2014.			9,255,650	1,553.2800	444,710			827,035		*#	(374,058)		(70,651)				B

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central Counterparty Clearing house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/09/2013.	04/06/2014.	04/06/2014.			58,854,559	1,553.2800	2,882,004			2,883,846		*#	(2,451,947)		(430,057)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	04/23/2013.	04/20/2014.	04/20/2014.			64,944,045	1,555.2500	2,396,183			2,532,620		*#	(1,953,687)		(442,495)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/23/2013.	04/20/2014.	04/20/2014.			125,080,534	1,555.2500	6,415,718			6,816,798		*#	(5,283,338)		(1,132,380)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	JP MORGAN CHASE	04/23/2013.	04/20/2014.	04/20/2014.			8,038,265	1,555.2500	250,681			681,158		*#	(183,159)		(67,521)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/23/2013.	04/20/2014.	04/20/2014.			45,963,727	1,555.2500	2,250,534			2,252,304		*#	(1,893,818)		(356,716)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/07/2013.	05/06/2014.	05/06/2014.			66,745,689	1,617.5000	2,328,256			2,569,554		*#	(1,799,551)		(528,704)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/07/2013.	05/06/2014.	05/06/2014.			161,875,744	1,617.5000	7,959,053			8,902,916		*#	(6,220,202)		(1,738,851)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	JP MORGAN CHASE	05/07/2013.	05/06/2014.	05/06/2014.			7,094,753	1,617.5000	246,605			498,511		*#	(172,110)		(74,495)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/07/2013.	05/06/2014.	05/06/2014.			56,286,781	1,617.5000	2,813,047			2,842,352		*#	(2,319,632)		(493,416)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	05/21/2013.	05/20/2014.	05/20/2014.			73,796,150	1,666.2900	2,453,667			2,878,258		*#	(1,872,944)		(580,723)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2013.	05/20/2014.	05/20/2014.			152,739,736	1,666.2900	6,916,227			8,247,977		*#	(5,330,430)		(1,585,797)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/21/2013.	05/20/2014.	05/20/2014.			11,024,851	1,666.2900	236,759			733,357		*#	(120,538)		(116,220)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/21/2013.	05/20/2014.	05/20/2014.			52,123,206	1,666.2900	2,342,406			2,606,019		*#	(1,893,524)		(448,882)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/07/2013.	06/06/2014.	06/06/2014.			79,857,303	1,622.5600	2,624,118			3,034,712		*#	(1,839,847)		(784,271)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/07/2013.	06/06/2014.	06/06/2014.			188,277,922	1,622.5600	8,648,350			10,167,212		*#	(6,136,716)		(2,511,633)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	06/07/2013.	06/06/2014.	06/06/2014.			8,039,834	1,622.5600	226,009			669,647		*#	(128,325)		(97,684)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/07/2013.	06/06/2014.	06/06/2014.			61,731,368	1,622.5600	2,983,313			3,055,827		*#	(2,256,261)		(727,053)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/21/2013.	06/20/2014.	06/20/2014.			85,172,397	1,588.1900	2,942,145			3,321,755		*#	(2,094,813)		(847,332)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/21/2013.	06/20/2014.	06/20/2014.			119,025,476	1,588.1900	5,579,903			6,368,000		*#	(4,027,810)		(1,552,092)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/21/2013.	06/20/2014.	06/20/2014.			6,856,898	1,588.1900	228,434			884,620		*#	(156,094)		(72,340)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/21/2013.	06/20/2014.	06/20/2014.			54,264,820	1,588.1900	2,691,613			2,713,258		*#	(2,050,285)		(641,328)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/09/2013.	07/06/2014.	07/06/2014.			119,728,627	1,631.8900	4,066,041			4,848,896		*#	(2,583,517)		(1,482,524)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	07/09/2013.	07/06/2014.	07/06/2014.			140,900,376	1,631.8900	6,232,627			7,538,505		*#	(4,015,513)		(2,217,114)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/09/2013.	07/06/2014.	07/06/2014.			6,718,710	1,631.8900	157,324			645,049		*#	(68,749)		(88,575)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/09/2013.	07/06/2014.	07/06/2014.			62,774,395	1,631.8900	2,886,874			3,013,143		*#	(2,038,446)		(848,428)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/22/2013.	07/20/2014.	07/20/2014.			109,055,559	1,692.0900	3,369,279			4,416,773		*#	(2,120,718)		(1,248,562)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/22/2013.	07/20/2014.	07/20/2014.			127,714,530	1,692.0900	5,109,210			6,832,968		*#	(3,253,850)		(1,855,360)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/22/2013.	07/20/2014.	07/20/2014.			6,645,445	1,692.0900	164,522			773,077		*#	(77,029)		(87,493)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/22/2013.	07/20/2014.	07/20/2014.			53,669,331	1,692.0900	2,137,463			2,603,078		*#	(1,518,200)		(619,263)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	08/07/2013.	08/06/2014.	08/06/2014.			142,548,157	1,697.3700	4,286,767			5,701,523		*#	(2,485,973)		(1,800,793)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	08/07/2013.	08/06/2014.	08/06/2014.			184,812,149	1,697.3700	7,279,159			9,887,526		*#	(4,298,709)		(2,980,450)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2013.	08/06/2014.	08/06/2014.			11,728,721	1,697.3700	172,614			447,671		*#	(7,630)		(164,984)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2013.	08/06/2014.	08/06/2014.			73,524,173	1,697.3700	2,798,425			3,492,650		*#	(1,890,799)		(907,626)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/21/2013.	08/20/2014.	08/20/2014.			106,822,024	1,652.3500	3,419,025			4,272,623		*#	(2,051,924)		(1,367,101)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/21/2013.	08/20/2014.	08/20/2014.			141,426,151	1,652.3500	5,751,952			7,283,787		*#	(3,504,905)		(2,247,047)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/21/2013.	08/20/2014.	08/20/2014.			6,201,684	1,652.3500	195,791			903,900		*#	(106,073)		(89,718)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/21/2013.	08/20/2014.	08/20/2014.			58,447,338	1,652.3500	2,502,615			2,747,009		*#	(1,742,112)		(760,503)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/09/2013.	09/06/2014.	09/06/2014.			107,446,090	1,655.1700	3,260,470			4,244,171		*#	(1,615,838)		(1,644,633)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/09/2013.	09/06/2014.	09/06/2014.			145,581,954	1,655.1700	6,083,854			8,079,628		*#	(3,106,108)		(2,977,747)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/09/2013.	09/06/2014.	09/06/2014.			8,590,651	1,655.1700	193,936			793,570		*#	(37,371)		(156,565)				B

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearing house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		09/09/2013.	09/06/2014.	09/06/2014.			60,692,924	1,655.1700	2,568,849			2,913,328		*#	(1,528,467)		(1,040,383)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		09/23/2013.	09/20/2014.	09/20/2014.			89,205,642	1,709.9100	2,433,716			3,479,203		*#	(1,216,464)		(1,217,252)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		09/23/2013.	09/20/2014.	09/20/2014.			132,241,036	1,709.9100	5,034,604			7,405,114		*#	(2,596,717)		(2,437,887)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		09/23/2013.	09/20/2014.	09/20/2014.			7,279,625	1,709.9100	177,672			1,007,586		*#	(51,006)		(126,665)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		09/23/2013.	09/20/2014.	09/20/2014.			54,382,918	1,709.9100	2,049,211			2,719,289		*#	(1,290,434)		(758,777)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		10/07/2013.	10/06/2014.	10/06/2014.			91,757,882	1,690.5000	2,576,155			3,578,585		*#	(1,157,675)		(1,418,479)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		10/07/2013.	10/06/2014.	10/06/2014.			172,549,798	1,690.5000	6,785,004			9,662,992		*#	(3,136,849)		(3,648,159)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/07/2013.	10/06/2014.	10/06/2014.			9,350,975	1,690.5000	152,235			483,148		*#	30,109		(182,344)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA		10/07/2013.	10/06/2014.	10/06/2014.			60,757,528	1,690.5000	2,407,937			3,007,507		*#	(1,389,322)		(1,018,616)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		10/21/2013.	10/20/2014.	10/20/2014.			84,204,317	1,744.5000	2,155,847			3,326,179		*#	(821,225)		(1,334,623)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		10/21/2013.	10/20/2014.	10/20/2014.			139,856,024	1,744.5000	4,913,397			7,831,779		*#	(1,954,468)		(2,958,930)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2013.	10/20/2014.	10/20/2014.			7,698,543	1,744.5000	133,153			502,429		*#	20,497		(153,650)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		10/21/2013.	10/20/2014.	10/20/2014.			51,272,954	1,744.5000	1,673,394			2,537,930		*#	(849,705)		(823,688)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		11/07/2013.	11/06/2014.	11/06/2014.			44,868,345	1,770.4900	1,043,494			1,705,032		*#	(331,712)		(711,782)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		11/07/2013.	11/06/2014.	11/06/2014.			53,816,633	1,770.4900	1,326,816			2,179,426		*#	(424,598)		(902,218)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		11/07/2013.	11/06/2014.	11/06/2014.			63,209,796	1,770.4900	1,842,749			3,097,137		*#	(597,170)		(1,245,579)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		11/07/2013.	11/06/2014.	11/06/2014.			52,650,976	1,770.4900	1,666,553			2,843,258		*#	(544,263)		(1,122,290)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		11/07/2013.	11/06/2014.	11/06/2014.			64,267,572	1,770.4900	2,190,236			3,791,826		*#	(718,843)		(1,471,393)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		11/07/2013.	11/06/2014.	11/06/2014.			64,872,878	1,770.4900	2,287,801			3,989,860		*#	(754,519)		(1,533,282)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/07/2013.	11/06/2014.	11/06/2014.			13,697,012	1,770.4900	164,402			735,093		*#	110,566		(274,968)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE		11/07/2013.	11/06/2014.	11/06/2014.			78,620,119	1,770.4900	2,352,027			4,009,404		*#	(1,087,312)		(1,264,716)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		11/21/2013.	11/20/2014.	11/20/2014.			37,375,364	1,781.3700	835,978			1,401,548		*#	(176,870)		(659,108)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		11/21/2013.	11/20/2014.	11/20/2014.			53,746,818	1,781.3700	1,272,000			2,149,728		*#	(268,316)		(1,003,684)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		11/21/2013.	11/20/2014.	11/20/2014.			62,000,032	1,781.3700	1,732,506			3,007,125		*#	(363,493)		(1,369,014)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		11/21/2013.	11/20/2014.	11/20/2014.			42,360,450	1,781.3700	1,326,314			2,351,099		*#	(278,263)		(1,048,051)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		11/21/2013.	11/20/2014.	11/20/2014.			73,185,375	1,781.3700	2,461,023			4,427,597		*#	(519,644)		(1,941,379)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		11/21/2013.	11/20/2014.	11/20/2014.			9,292,486	1,781.3700	115,326			628,431		*#	118,922		(234,248)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		11/21/2013.	11/20/2014.	11/20/2014.			62,195,304	1,781.3700	1,735,604			3,109,818		*#	(481,656)		(1,253,947)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		12/09/2013.	12/06/2014.	12/06/2014.			32,219,421	1,805.0900	634,343			1,156,644		*#	(60,281)		(574,063)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		12/09/2013.	12/06/2014.	12/06/2014.			65,822,895	1,805.0900	1,423,136			2,628,080		*#	(128,362)		(1,294,774)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		12/09/2013.	12/06/2014.	12/06/2014.			43,480,740	1,805.0900	1,062,544			2,001,023		*#	(98,286)		(964,258)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		12/09/2013.	12/06/2014.	12/06/2014.			66,246,308	1,805.0900	1,900,748			3,676,606		*#	(180,593)		(1,720,155)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS		12/09/2013.	12/06/2014.	12/06/2014.			50,407,257	1,805.0900	1,564,631			3,074,829		*#	(162,234)		(1,402,397)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		12/09/2013.	12/06/2014.	12/06/2014.			10,617,859	1,805.0900	76,449			526,917		*#	164,576		(241,025)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		12/09/2013.	12/06/2014.	12/06/2014.			56,815,785	1,805.0900	1,347,794			2,670,335		*#	(208,702)		(1,139,092)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		12/23/2013.	12/20/2014.	12/20/2014.			31,424,782	1,818.3200	586,064			1,115,574		*#	(14,192)		(571,872)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY		12/23/2013.	12/20/2014.	12/20/2014.			68,355,670	1,818.3200	1,417,661			2,734,121		*#	(36,879)		(1,380,782)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		12/23/2013.	12/20/2014.	12/20/2014.			51,469,143	1,818.3200	1,217,751			2,393,262		*#	(35,414)		(1,182,337)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH		12/23/2013.	12/20/2014.	12/20/2014.			66,200,622	1,818.3200	1,737,869			3,475,468		*#	(54,383)		(1,683,486)				B
S&P 500 CALL OPTIONS..	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY		12/23/2013.	12/20/2014.	12/20/2014.			7,819,450	1,818.3200	57,131			411,346		*#	138,355		(195,486)				B

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearing house	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/23/2013.	12/20/2014.	12/20/2014.			.51,865,634	..1,818.3200	1,122,491			2,359,785		*#	.....(69,672)		...(1,052,818)				B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants												..259,184,064	0	0	..336,542,230	0	XXX	(167,331,143)	0	...(91,852,922)	0	0	0	XXX
0149999. Total-Purchased Options-Hedging Other												..259,184,064	0	0	..336,542,230	0	XXX	(167,331,143)	0	...(91,852,922)	0	0	0	XXX
0369999. Total-Purchased Options-Call Options and Warrants												..259,184,064	0	0	..336,542,230	0	XXX	(167,331,143)	0	...(91,852,922)	0	0	0	XXX
0429999. Total-Purchased Options												..259,184,064	0	0	..336,542,230	0	XXX	(167,331,143)	0	...(91,852,922)	0	0	0	XXX
Swaps - Hedging Other - Interest Rate																								
PAYER SWAPTIONS 4-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	C	GOLDMAN SACHS	02/24/2010.	02/24/2014.	02/26/2014.			100,000,000	.....0.0720	2,260,000					*#.							D
PAYER SWAPTIONS 3-YEAR OPTIONS ON 10-YEAR "PAY FIXED" INTEREST RATE SWAPS	BOND	D1	C	JP MORGAN	03/11/2012.	03/11/2014.	03/11/2014.			100,000,000	.....0.0525	4,460,000					*#.	.....(289)						D
0919999. Total-Swaps-Hedging Other-Interest Rate												6,720,000	0	0	0	0	XXX	.....(289)	0	0	0	0	0	XXX
0969999. Total-Swaps-Hedging Other												6,720,000	0	0	0	0	XXX	.....(289)	0	0	0	0	0	XXX
1159999. Total-Swaps-Interest Rate												6,720,000	0	0	0	0	XXX	.....(289)	0	0	0	0	0	XXX
1209999. Total-Swaps												6,720,000	0	0	0	0	XXX	.....(289)	0	0	0	0	0	XXX
1409999. Total-Hedging Other												..265,904,064	0	0	..336,542,230	0	XXX	(167,331,432)	0	...(91,852,922)	0	0	0	XXX
1449999. TOTAL												..265,904,064	0	0	..336,542,230	0	XXX	(167,331,432)	0	...(91,852,922)	0	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index
C	Interest Rate

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
B	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index.
D	Reduces the bond portfolio duration by less than .1 years.

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

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BARCLAYS	Y	N		57,205,891		57,205,891	57,205,891		57,205,891		0
BNP PARIBAS NEW YORK	Y	N		13,263,819		13,263,819	13,263,819		13,263,819		0
CREDIT SUISSE	Y	N		90,828,442		90,828,442	90,828,442		90,828,442		0
GOLDMAN SACHS	Y	N		2,870		2,870	2,870		2,870		0
JP MORGAN	Y	N		255,389		255,389	255,389		255,389		0
MERRILL LYNCH	Y	N		65,661,589		65,661,589	65,661,589		65,661,589		0
MORGAN STANLEY	Y	N		53,599,584		53,599,584	53,599,584		53,599,584		0
ROYAL BANK OF CANADA	Y	N		5,794,622		5,794,622	5,794,622		5,794,622		0
WELLS FARGO	Y	N		23,927,493		23,927,493	23,927,493		23,927,493		0
0299999. Total NAIC 1 Designation			0	310,539,699	0	310,539,699	310,539,699	0	310,539,699	0	0
0999999. Totals			0	310,539,699	0	310,539,699	310,539,699	0	310,539,699	0	0

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BARCLAYS	CASH		BANK OF NEW YORK (141001)	54,430,000	54,430,000	XXX		
BNP PARIBAS NEW YORK	CASH		BANK OF NEW YORK (141001)	12,918,821	12,918,821	XXX		
CREDIT SUISSE	CASH		BANK OF NEW YORK (141001)	88,755,000	88,755,000	XXX		
MERRILL LYNCH	CASH		BANK OF NEW YORK (141001)	69,140,000	69,140,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141001)	27,520,000	27,520,000	XXX		
MORGAN STANLEY	CASH		MORGAN STANLEY (0617HNJR4)	5,624,211	5,624,211	XXX		
ROYAL BANK OF CANADA	CASH		BANK OF NEW YORK (141001)	4,520,000	4,520,000	XXX		
WELLS FARGO	CASH		BANK OF NEW YORK (141001)	24,610,000	24,610,000	XXX		
0299999. Totals				287,518,032	287,518,032	XXX	XXX	XXX

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
The Bank of New York Mellon	New York, NY		0.010	415		11,344,699	XXX
Charleston Harbor	Charleston, SC		VAR			600,494	XXX
Community Bank of the Bay	Oakland, CA		0.300	205		100,000	XXX
Skipjack Cove	Georgetown, MD		VAR			89,844	XXX
Sailfish Marina	Palm Beach Shores, FL		VAR			337,515	XXX
PNC Bank	Pittsburgh, PA					(947,537)	XXX
Wells Fargo Bank / Norwest Bank	Phoenix, AZ					84,734	XXX
Bay Bridge Marina	Stevensville, MD					124,804	XXX
Mountain View Grand	Whitefield, NH					1,110,619	XXX
U.S. Bank	Rapid City, SD					3,590	XXX
Barclays Bank PLC	New York, NY		VAR	3,460		4,000,000	XXX
Huntington Bank	Columbus, OH					21,076	XXX
Federal Home Loan Bank - Cincinnati	Cincinnati, OH		0.004	584	20	1,920,607	XXX
Fifth Third Bank	Cincinnati, OH		0.050	1,235		749,070	XXX
0199999. Total - Open Depositories		XXX	XXX	5,899	20	19,539,515	XXX
0399999. Total Cash on Deposit		XXX	XXX	5,899	20	19,539,515	XXX
0599999. Total Cash		XXX	XXX	5,899	20	19,539,515	XXX

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

1. January	39,595,386	4. April	48,420,833	7. July	31,389,824	10. October	27,717,416
2. February	19,261,451	5. May	30,380,323	8. August	34,589,780	11. November	27,893,536
3. March	52,455,729	6. June	46,502,316	9. September	29,595,936	12. December	19,539,515

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	LIFE INSURANCE			122,760	140,948
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	LIFE INSURANCE			2,556,009	2,934,707
11. Georgia GA	B	LIFE INSURANCE			113,656	113,795
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	LIFE INSURANCE			163,680	187,931
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ	B	LIFE INSURANCE			724,753	808,604
32. New Mexico NM	B	LIFE INSURANCE			106,752	117,577
33. New York NY						
34. North Carolina NC	B	LIFE INSURANCE			413,801	439,303
35. North Dakota ND						
36. Ohio OH	B	LIFE INSURANCE	1,000,002	1,027,870		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	LIFE INSURANCE			81,840	93,966
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	389,680,519	411,435,642
59. Total	XXX	XXX	1,000,002	1,027,870	393,963,770	416,272,473
DETAILS OF WRITE-INS						
5801. REINSURANCE	O	REINSURANCE WITH GALIC TRUST - CIGNA			319,213,292	333,729,623
5802. REINSURANCE	O	REINSURRANCE WITH GALIC - LOYAL FIA TRUST			45,725,761	50,980,807
5803. REINSURANCE	O	REINSURANCE WITH GALIC TRUST - HANOVER XXX			24,741,466	26,725,212
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	389,680,519	411,435,642

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