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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2014

OF THE CONDITION AND AFFAIRS OF THE

The Western and Southern Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 70483 Employer's ID Number 31-0487145

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

Country of Domicile United States of America

Incorporated/Organized 02/23/1888 Commenced Business 04/30/1888

Statutory Home Office 400 Broadway (Street and Number), Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 Broadway (Street and Number)

Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Mail Address 400 Broadway (Street and Number or P.O. Box), Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 Broadway (Street and Number)

Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address WWW.WesternSouthernLife.com

Statutory Statement Contact Bradley J. Hunkler (Name), 513-629-2980 (Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of Board, President & CEO	John Finn Barrett
Secretary and Counsel	Donald Joseph Wuebbling

OTHER

Edward Joseph Babbitt VP & Sr Counsel	Troy Dale Brodie # Sr VP, Chf Marketing Off	Karen Ann Chamberlain # Sr VP, Chf Information Off
Kim Rehling Chiodi Sr VP	Keith Terrill Clark, MD VP & Medical Director	Robert John DalSanto VP
James Joseph DeLuca VP	Bryan Chalmer Dunn Sr VP	Lisa Beth Fangman VP
Stephen Paul Hamilton VP	Daniel Wayne Harris # VP, Chief Actuary	Noreen Joyce Hayes Sr VP
David Todd Henderson VP & Chief Risk Officer	Kevin Louis Howard VP & Assoc Gen Counsel	Bradley Joseph Hunkler VP, Chief Accounting Officer
Stephen Gale Hussey Jr # VP	Robert Scott Kahn VP	Narendra Varma Kanteti # VP
Phillip Earl King VP & Auditor	Steven Kenneth Kreider # Sr VP & Chf Inv Off	Michael Joseph Laatsch VP
Daniel Roger Larsen # VP, Taxes	Harold Victor Lyons VP	Constance Marie Maccarone Sr VP
Jill Tripp McGruder Sr VP	Jimmy Joe Miller Sr VP	Oscar Oneal Nelson Jr # VP
Jonathan David Niemeyer Sr VP & General Counsel	Mario Joseph San Marco VP	Nicholas Peter Sargen Sr VP
Luc Paul Sicotte VP	Lawrence Robert Silverstein # VP, Chief Underwriter	Denise Lynn Sparks VP
Jeffrey Laurence Stainton VP & Assoc Gen Counsel	Thomas Martin Stapleton VP	David Eugene Theurich VP
Gerald Joseph Ulland # VP	James Joseph Vance VP & Treasurer	Robert Lewis Walker Sr VP & Chf Fin Off

DIRECTORS OR TRUSTEES

John Finn Barrett	Donald Allen Bliss	James Norman Clark
Jo Ann Davidson	James Kirby Risk III	George Victor Voinovich
George Herbert Walker III	Thomas Luke Williams	John Peter Zanotti

State of Ohio
County of Hamilton SS:

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

John Finn Barrett	Donald Joseph Wuebbling	Bradley Joseph Hunkler
Chairman of Board, President & CEO	Secretary and Counsel	VP, Chief Accounting Officer

Subscribed and sworn to before me this 20th 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

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
Investment Categories	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	13,125,328	0.149	13,125,328		13,125,328	0.151
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	8,300,000	0.094	8,300,000		8,300,000	0.095
1.22 Issued by U.S. government sponsored agencies	15,074,124	0.171	15,074,124		15,074,124	0.173
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	37,787,929	0.430	37,787,929		37,787,929	0.434
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	19,811,849	0.225	19,811,849		19,811,849	0.227
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.000	0		0	0.000
1.43 Revenue and assessment obligations	75,091,908	0.854	75,091,908		75,091,908	0.862
1.44 Industrial development and similar obligations		0.000	0		0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	40,999,218	0.466	40,999,218		40,999,218	0.471
1.512 Issued or guaranteed by FNMA and FHLMC	105,970,540	1.205	105,970,540		105,970,540	1.216
1.513 All other	0	0.000	0		0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	157,100,473	1.786	157,100,473		157,100,473	1.803
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0		0	0.000
1.523 All other	263,676,960	2.997	263,676,960		263,676,960	3.026
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,925,179,935	21.885	1,925,179,935		1,925,179,935	22.093
2.2 Unaffiliated non-U.S. securities (including Canada)	769,254,102	8.745	769,254,102		769,254,102	8.828
2.3 Affiliated securities	0	0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	65,780,912	0.748	65,780,912		65,780,912	0.755
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000			0	0.000
3.22 Unaffiliated	26,967,500	0.307	26,967,500		26,967,500	0.309
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0		0	0.000
3.32 Unaffiliated	1,552,320,936	17.647	1,552,320,936		1,552,320,936	17.815
3.4 Other equity securities:						
3.41 Affiliated	1,937,949,705	22.030	1,937,762,425		1,937,762,425	22.238
3.42 Unaffiliated	0	0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000			0	0.000
3.52 Unaffiliated	0	0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000			0	0.000
4.2 Agricultural	0	0.000			0	0.000
4.3 Single family residential properties	0	0.000			0	0.000
4.4 Multifamily residential properties	638,449	0.007	638,449		638,449	0.007
4.5 Commercial loans	16,216,089	0.184	16,216,089		16,216,089	0.186
4.6 Mezzanine real estate loans	0	0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company	27,374,691	0.311	27,374,691		27,374,691	0.314
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)	3,598,252	0.041	3,598,252		3,598,252	0.041
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)	0	0.000	0		0	0.000
6. Contract loans	171,738,741	1.952	171,738,741		171,738,741	1.971
7. Derivatives	25,364,700	0.288	25,364,700		25,364,700	0.291
8. Receivables for securities	81,293,539	0.924	81,293,539		81,293,539	0.933
9. Securities Lending (Line 10, Asset Page reinvested collateral)	118,951,386	1.352	118,951,386	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	103,786,030	1.180	103,786,030	118,951,386	222,737,416	2.556
11. Other invested assets	1,233,357,321	14.021	1,150,632,796		1,150,632,796	13.205
12. Total invested assets	8,796,710,618	100.000	8,713,798,812	118,951,386	8,713,798,812	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		30,542,420
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,988,930	1,988,930
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	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	0	
	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	0	
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,558,407	
	8.2 Totals, Part 3, Column 9		1,558,407
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		30,972,943
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		30,972,943

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		17,821,295
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		966,757
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		16,854,538
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		16,854,538
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		16,854,538

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		971,001,287
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	72,986,160	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	112,224,749	185,210,909
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	105,746,176	
	5.2 Totals, Part 3, Column 9	(79,188)	105,666,988
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		137,027,875
8.	Deduct amortization of premium and depreciation		6,834
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	13,926,056	
	10.2 Totals, Part 3, Column 11	0	13,926,056
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,110,918,418
12.	Deduct total nonadmitted amounts		82,724,525
13.	Statement value at end of current period (Line 11 minus Line 12)		1,028,193,893

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		6,892,210,186
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,954,396,557
3.	Accrual of discount		2,590,748
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	62,557	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	(96,659,966)	
	4.4. Part 4, Column 11	(137,097,892)	(233,695,301)
5.	Total gain (loss) on disposals, Part 4, Column 19		204,415,674
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,790,933,354
7.	Deduct amortization of premium		6,748,840
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	104,320	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	7,738,286	
	9.4. Part 4, Column 13	1,634	7,844,240
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		7,014,391,430
11.	Deduct total nonadmitted amounts		187,280
12.	Statement value at end of current period (Line 10 minus Line 11)		7,014,204,150

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	99,159,867	104,879,130	100,962,198	96,805,387
Governments	2. Canada	33,853,177	36,865,575	34,528,540	27,000,000
(Including all obligations guaranteed by governments)	3. Other Countries	3,934,753	4,320,000	3,929,940	4,000,000
	4. Totals	136,947,797	146,064,705	139,420,678	127,805,387
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	19,811,849	19,641,221	19,811,849	19,811,849
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
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	316,501,727	337,884,750	317,326,914	314,946,313
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	2,205,086,751	2,537,417,356	2,209,182,552	2,216,498,257
	9. Canada	153,703,931	168,921,399	154,158,782	151,365,000
	10. Other Countries	599,320,315	691,276,452	596,193,984	597,718,434
	11. Totals	2,958,110,997	3,397,615,207	2,959,535,318	2,965,581,691
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	3,431,372,370	3,901,205,883	3,436,094,759	3,428,145,240
PREFERRED STOCKS	14. United States	26,967,500	29,939,099	26,967,500	
Industrial and Miscellaneous	15. Canada	0	0	0	
(unaffiliated)	16. Other Countries	0	0	0	
	17. Totals	26,967,500	29,939,099	26,967,500	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	26,967,500	29,939,099	26,967,500	
COMMON STOCKS	20. United States	1,478,879,578	1,478,879,578	1,028,044,607	
Industrial and Miscellaneous	21. Canada	24,233,776	24,233,776	21,006,133	
(unaffiliated)	22. Other Countries	114,988,494	114,988,494	112,038,454	
	23. Totals	1,618,101,848	1,618,101,848	1,161,089,194	
Parent, Subsidiaries and Affiliates	24. Totals	1,937,949,705	1,937,949,705	1,524,736,721	
	25. Total Common Stocks	3,556,051,553	3,556,051,553	2,685,825,915	
	26. Total Stocks	3,583,019,053	3,585,990,652	2,712,793,415	
	27. Total Bonds and Stocks	7,014,391,423	7,487,196,535	6,148,888,174	

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

	1	2	3	4	5	6	7	8	9	10	11
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	10,154,105	63,093,497	17,828,873	8,131,883	1,505	99,209,863	2.8	102,206,027	3.0	99,209,863	0
1.2 NAIC 2						0	0.0	0	0.0		0
1.3 NAIC 3						0	0.0	0	0.0		0
1.4 NAIC 4						0	0.0	0	0.0		0
1.5 NAIC 5						0	0.0	0	0.0		0
1.6 NAIC 6						0	0.0	0	0.0		0
1.7 Totals	10,154,105	63,093,497	17,828,873	8,131,883	1,505	99,209,863	2.8	102,206,027	3.0	99,209,863	0
2. All Other Governments											
2.1 NAIC 1	2,000,000	6,059,781	6,650,352	23,110,641	0	37,820,774	1.1	41,274,430	1.2	31,760,993	6,059,781
2.2 NAIC 2	0	0	1,967,156	0	0	1,967,156	0.1	0	0.0	0	1,967,156
2.3 NAIC 3						0	0.0	0	0.0		0
2.4 NAIC 4						0	0.0	0	0.0		0
2.5 NAIC 5						0	0.0	0	0.0		0
2.6 NAIC 6						0	0.0	0	0.0		0
2.7 Totals	2,000,000	6,059,781	8,617,508	23,110,641	0	39,787,930	1.1	41,274,430	1.2	31,760,993	8,026,937
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	117,052	506,191	8,517,589	8,796,022	1,874,995	19,811,849	0.6	0	0.0	19,811,849	0
3.2 NAIC 2						0	0.0	0	0.0		0
3.3 NAIC 3						0	0.0	0	0.0		0
3.4 NAIC 4						0	0.0	0	0.0		0
3.5 NAIC 5						0	0.0	0	0.0		0
3.6 NAIC 6						0	0.0	0	0.0		0
3.7 Totals	117,052	506,191	8,517,589	8,796,022	1,874,995	19,811,849	0.6	0	0.0	19,811,849	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1						0	0.0	0	0.0		0
4.2 NAIC 2						0	0.0	0	0.0		0
4.3 NAIC 3						0	0.0	0	0.0		0
4.4 NAIC 4						0	0.0	0	0.0		0
4.5 NAIC 5						0	0.0	0	0.0		0
4.6 NAIC 6						0	0.0	0	0.0		0
4.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	39,652,750	123,702,480	65,812,909	46,894,589	27,138,049	303,200,777	8.6	529,701,044	15.4	303,200,777	0
5.2 NAIC 2	0	0	0	3,000,000	6,252,457	9,252,457	0.3	13,626,673	0.4	9,252,457	0
5.3 NAIC 3						0	0.0	0	0.0		0
5.4 NAIC 4						0	0.0	0	0.0		0
5.5 NAIC 5						0	0.0	0	0.0		0
5.6 NAIC 6	0	0	0	0	4,048,495	4,048,495	0.1	0	0.0	4,048,495	0
5.7 Totals	39,652,750	123,702,480	65,812,909	49,894,589	37,439,001	316,501,729	8.9	543,327,717	15.8	316,501,729	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	143,028,655	564,672,120	338,908,397	507,491,806	371,213,831	1,925,314,809	54.4	1,788,305,179	52.0	1,451,008,410	474,306,399
6.2 NAIC 2	40,058,872	136,673,413	152,901,793	260,730,250	299,496,284	889,860,612	25.2	731,768,684	21.3	766,191,630	123,668,982
6.3 NAIC 3	11,672,486	29,806,624	21,459,369	39,753,999	11,940,834	114,633,312	3.2	128,456,651	3.7	108,963,865	5,669,447
6.4 NAIC 4	5,048,694	12,059,553	29,998,848	25,216,317	524,761	72,848,173	2.1	37,261,038	1.1	69,361,037	3,487,136
6.5 NAIC 5	688,232	1,608,409	1,341,375	0	0	3,638,016	0.1	8,852,275	0.3	3,638,016	0
6.6 NAIC 6						0	0.0	2,375,394	0.1		0
6.7 Totals	200,496,939	744,820,119	544,609,782	833,192,372	683,175,710	3,006,294,922	85.0	2,697,019,221	78.4	2,399,162,958	607,131,964
7. Hybrid Securities											
7.1 NAIC 1	0	0	0	0	20,891,250	20,891,250	0.6	4,037,500	0.1	20,891,250	0
7.2 NAIC 2	0	0	0	0	12,705,894	12,705,894	0.4	28,447,135	0.8	12,705,894	0
7.3 NAIC 3	0	0	0	2,528,726	20,000,000	22,528,726	0.6	23,001,034	0.7	22,528,726	0
7.4 NAIC 4						0	0.0	0	0.0		0
7.5 NAIC 5						0	0.0	0	0.0		0
7.6 NAIC 6						0	0.0	0	0.0		0
7.7 Totals	0	0	0	2,528,726	53,597,144	56,125,870	1.6	55,485,669	1.6	56,125,870	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1						0	0.0	0	0.0		0
8.2 NAIC 2						0	0.0	0	0.0		0
8.3 NAIC 3						0	0.0	0	0.0		0
8.4 NAIC 4						0	0.0	0	0.0		0
8.5 NAIC 5						0	0.0	0	0.0		0
8.6 NAIC 6						0	0.0	0	0.0		0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 194,952,562	758,034,069	437,718,120	594,424,941	421,119,630	2,406,249,322	68.0	XXX	XXX	1,925,883,142	480,366,180
9.2 NAIC 2	(d) 40,058,872	136,673,413	154,868,949	263,730,250	318,454,635	913,786,119	25.8	XXX	XXX	788,149,981	125,636,138
9.3 NAIC 3	(d) 11,672,486	29,806,624	21,459,369	42,282,725	31,940,834	137,162,038	3.9	XXX	XXX	131,492,591	5,669,447
9.4 NAIC 4	(d) 5,048,694	12,059,553	29,998,848	25,216,317	524,761	72,848,173	2.1	XXX	XXX	69,361,037	3,487,136
9.5 NAIC 5	(d) 688,232	1,608,409	1,341,375	0	0	(c) 3,638,016	0.1	XXX	XXX	3,638,016	0
9.6 NAIC 6	(d) 0	0	0	0	4,048,495	(c) 4,048,495	0.1	XXX	XXX	4,048,495	0
9.7 Totals	252,420,846	938,182,068	645,386,661	925,654,233	776,088,355	(b) 3,537,732,163	100.0	XXX	XXX	2,922,573,262	615,158,901
9.8 Line 9.7 as a % of Col. 6	7.1	26.5	18.2	26.2	21.9	100.0	XXX	XXX	XXX	82.6	17.4
10. Total Bonds Prior Year											
10.1 NAIC 1	371,216,906	662,899,775	445,430,719	587,936,400	398,040,380	XXX	XXX	2,465,524,180	71.7	2,099,904,224	365,619,956
10.2 NAIC 2	28,828,293	132,437,307	119,578,009	237,167,121	255,831,762	XXX	XXX	773,842,492	22.5	672,037,018	101,805,474
10.3 NAIC 3	12,440,052	55,892,359	20,361,378	32,917,394	29,846,502	XXX	XXX	151,457,685	4.4	151,457,685	0
10.4 NAIC 4	2,087,463	10,788,203	16,212,472	6,571,156	1,601,744	XXX	XXX	37,261,038	1.1	35,078,038	2,183,000
10.5 NAIC 5	872,795	2,459,962	53,040	577,242	4,889,236	XXX	XXX	(c) 8,852,275	0.3	8,852,275	0
10.6 NAIC 6	145,076	2,230,318	0	0	0	XXX	XXX	(c) 2,375,394	0.1	0	2,375,394
10.7 Totals	415,590,585	866,707,924	601,635,618	865,169,313	690,209,624	XXX	XXX	(b) 3,439,313,064	100.0	2,967,329,240	471,983,824
10.8 Line 10.7 as a % of Col. 8	12.1	25.2	17.5	25.2	20.1	XXX	XXX	100.0	XXX	86.3	13.7
11. Total Publicly Traded Bonds											
11.1 NAIC 1	181,662,718	573,570,368	341,809,410	475,813,081	353,027,565	1,925,883,142	54.4	2,099,904,224	61.1	1,925,883,142	XXX
11.2 NAIC 2	32,095,503	121,226,064	117,985,456	250,488,639	266,354,319	788,149,981	22.3	672,037,018	19.5	788,149,981	XXX
11.3 NAIC 3	11,672,486	29,129,883	16,466,663	42,282,725	31,940,834	131,492,591	3.7	151,457,685	4.4	131,492,591	XXX
11.4 NAIC 4	5,048,694	12,059,553	26,511,712	25,216,317	524,761	69,361,037	2.0	35,078,038	1.0	69,361,037	XXX
11.5 NAIC 5	688,232	1,608,409	1,341,375	0	0	3,638,016	0.1	8,852,275	0.3	3,638,016	XXX
11.6 NAIC 6	0	0	0	0	4,048,495	4,048,495	0.1	0	0.0	4,048,495	XXX
11.7 Totals	231,167,633	737,594,277	504,114,616	793,800,762	655,895,974	2,922,573,262	82.6	2,967,329,240	86.3	2,922,573,262	XXX
11.8 Line 11.7 as a % of Col. 6	7.9	25.2	17.2	27.2	22.4	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	6.5	20.8	14.2	22.4	18.5	82.6	XXX	XXX	XXX	82.6	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	13,289,844	184,463,701	95,908,710	118,611,860	68,092,065	480,366,180	13.6	365,619,956	10.6	XXX	480,366,180
12.2 NAIC 2	7,963,369	15,447,349	36,883,493	13,241,611	52,100,316	125,636,138	3.6	101,805,474	3.0	XXX	125,636,138
12.3 NAIC 3	0	676,741	4,992,706	0	0	5,669,447	0.2	0	0.0	XXX	5,669,447
12.4 NAIC 4	0	0	3,487,136	0	0	3,487,136	0.1	2,183,000	0.1	XXX	3,487,136
12.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 NAIC 6	0	0	0	0	0	0	0.0	2,375,394	0.1	XXX	0
12.7 Totals	21,253,213	200,587,791	141,272,045	131,853,471	120,192,381	615,158,901	17.4	471,983,824	13.7	XXX	615,158,901
12.8 Line 12.7 as a % of Col. 6	3.5	32.6	23.0	21.4	19.5	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.6	5.7	4.0	3.7	3.4	17.4	XXX	XXX	XXX	XXX	17.4

(a) Includes $ 598,164,765 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes $ 0 current year, $ prior year of bonds with 5* designations and $ 0 , current year $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 98,967,726 ; NAIC 2 $ 7,392,069 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	664,591	5,515,899	10,372,794	4,922,044		21,475,328	0.6	60,077,669	1.7	21,475,328	0
1.2 Residential Mortgage-Backed Securities	8,703,421	54,144,809	2,436,526	1,251,317		66,536,073	1.9	42,128,358	1.2	66,536,073	0
1.3 Commercial Mortgage-Backed Securities	786,092	3,432,789	5,019,553	1,958,522	1,505	11,198,461	0.3	0	0.0	11,198,461	0
1.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
1.5 Totals	10,154,104	63,093,497	17,828,873	8,131,883	1,505	99,209,862	2.8	102,206,027	3.0	99,209,862	0
2. All Other Governments											
2.1 Issuer Obligations	2,000,000	6,059,781	8,617,507	23,110,641		39,787,929	1.1	41,274,430	1.2	31,760,992	8,026,937
2.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
2.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
2.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
2.5 Totals	2,000,000	6,059,781	8,617,507	23,110,641	0	39,787,929	1.1	41,274,430	1.2	31,760,992	8,026,937
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	117,052	506,191	8,517,589	8,796,022	1,874,995	19,811,849	0.6	0	0.0	19,811,849	0
3.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
3.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
3.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
3.5 Totals	117,052	506,191	8,517,589	8,796,022	1,874,995	19,811,849	0.6	0	0.0	19,811,849	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations						0	0.0	0	0.0		0
4.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
4.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
4.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
4.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations		20,124,124		8,339,004	1,437,922	29,901,050	0.8	82,716,875	2.4	29,901,050	0
5.2 Residential Mortgage-Backed Securities	31,585,054	90,098,753	60,431,842	26,433,069	1,642,906	210,191,624	5.9	320,662,649	9.3	210,191,624	0
5.3 Commercial Mortgage-Backed Securities	94,804	11,500,420	4,548,849			16,144,073	0.5	44,494,911	1.3	16,144,073	0
5.4 Other Loan-Backed and Structured Securities	7,972,891	1,979,184	832,218	15,122,516	34,358,173	60,264,982	1.7	95,453,283	2.8	60,264,982	0
5.5 Totals	39,652,749	123,702,481	65,812,909	49,894,589	37,439,001	316,501,729	8.9	543,327,718	15.8	316,501,729	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	146,177,498	507,183,090	434,247,480	774,904,597	656,234,142	2,518,746,807	71.2	2,301,061,810	66.9	2,139,843,454	378,903,353
6.2 Residential Mortgage-Backed Securities	26,164,482	69,224,749	39,735,560	27,145,028	26,592,414	188,862,233	5.3	215,569,216	6.3	174,639,775	14,222,458
6.3 Commercial Mortgage-Backed Securities	20,146,073	8,492,881	38,970,366	7,205,407		74,814,727	2.1	93,039,176	2.7	42,170,331	32,644,396
6.4 Other Loan-Backed and Structured Securities	8,008,887	159,919,398	31,656,375	23,937,339	349,155	223,871,154	6.3	87,349,019	2.5	42,509,396	181,361,758
6.5 Totals	200,496,940	744,820,118	544,609,781	833,192,371	683,175,711	3,006,294,921	85.0	2,697,019,221	78.4	2,399,162,956	607,131,965
7. Hybrid Securities											
7.1 Issuer Obligations					32,705,894	32,705,894	0.9	31,593,385	0.9	32,705,894	0
7.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
7.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
7.4 Other Loan-Backed and Structured Securities				2,528,726	20,891,250	23,419,976	0.7	23,892,283	0.7	23,419,976	0
7.5 Totals	0	0	0	2,528,726	53,597,144	56,125,870	1.6	55,485,668	1.6	56,125,870	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations						0	0.0	0	0.0		0
8.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
8.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
8.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	148,959,141	539,389,085	461,755,370	820,072,308	692,252,953	2,662,428,857	75.3	XXX	XXX	2,275,498,567	386,930,290
9.2 Residential Mortgage-Backed Securities	66,452,957	213,468,311	102,603,928	54,829,414	28,235,320	465,589,930	13.2	XXX	XXX	451,367,472	14,222,458
9.3 Commercial Mortgage-Backed Securities	21,026,969	23,426,090	48,538,768	9,163,929	1,505	102,157,261	2.9	XXX	XXX	69,512,865	32,644,396
9.4 Other Loan-Backed and Structured Securities	15,981,778	161,898,582	32,488,593	41,588,581	55,598,578	307,556,112	8.7	XXX	XXX	126,194,354	181,361,758
9.5 Totals	252,420,845	938,182,068	645,386,659	925,654,232	776,088,356	3,537,732,160	100.0	XXX	XXX	2,922,573,258	615,158,902
9.6 Line 9.5 as a % of Col. 6	7.1	26.5	18.2	26.2	21.9	100.0	XXX	XXX	XXX	82.6	17.4
10. Total Bonds Prior Year											
10.1 Issuer Obligations	292,332,257	496,218,557	388,126,290	760,855,811	579,191,254	XXX	XXX	2,516,724,169	73.2	2,147,828,464	368,895,705
10.2 Residential Mortgage-Backed Securities	76,321,657	264,809,819	137,428,248	70,111,497	29,689,002	XXX	XXX	578,360,223	16.8	554,199,802	24,160,421
10.3 Commercial Mortgage-Backed Securities	28,562,307	59,610,360	37,636,397	5,822,857	5,902,166	XXX	XXX	137,534,087	4.0	108,873,224	28,660,863
10.4 Other Loan-Backed and Structured Securities	18,374,364	46,069,187	38,444,684	28,379,149	75,427,201	XXX	XXX	206,694,585	6.0	156,427,750	50,266,835
10.5 Totals	415,590,585	866,707,923	601,635,619	865,169,314	690,209,623	XXX	XXX	3,439,313,064	100.0	2,967,329,240	471,983,824
10.6 Line 10.5 as a % of Col. 8	12.1	25.2	17.5	25.2	20.1	XXX	XXX	100.0	XXX	86.3	13.7
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	136,489,284	490,569,747	373,288,576	700,878,390	574,272,570	2,275,498,567	64.3	2,147,828,464	62.4	2,275,498,567	XXX
11.2 Residential Mortgage-Backed Securities	65,269,258	209,583,547	99,354,104	50,788,087	26,372,476	451,367,472	12.8	554,199,802	16.1	451,367,472	XXX
11.3 Commercial Mortgage-Backed Securities	19,361,015	19,420,037	28,771,786	1,958,522	1,505	69,512,865	2.0	108,873,224	3.2	69,512,865	XXX
11.4 Other Loan-Backed and Structured Securities	10,048,075	18,020,946	2,700,147	40,175,763	55,249,423	126,194,354	3.6	156,427,750	4.5	126,194,354	XXX
11.5 Totals	231,167,632	737,594,277	504,114,613	793,800,762	655,895,974	2,922,573,258	82.6	2,967,329,240	86.3	2,922,573,258	XXX
11.6 Line 11.5 as a % of Col. 6	7.9	25.2	17.2	27.2	22.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	6.5	20.8	14.2	22.4	18.5	82.6	XXX	XXX	XXX	82.6	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	12,469,857	48,819,338	88,466,794	119,193,918	117,980,383	386,930,290	10.9	368,895,705	10.7	XXX	386,930,290
12.2 Residential Mortgage-Backed Securities	1,183,699	3,884,764	3,249,824	4,041,327	1,862,844	14,222,458	0.4	24,160,421	0.7	XXX	14,222,458
12.3 Commercial Mortgage-Backed Securities	1,665,954	4,006,053	19,766,982	7,205,407	0	32,644,396	0.9	28,660,863	0.8	XXX	32,644,396
12.4 Other Loan-Backed and Structured Securities	5,933,703	143,877,636	29,788,446	1,412,818	349,155	181,361,758	5.1	50,266,835	1.5	XXX	181,361,758
12.5 Totals	21,253,213	200,587,791	141,272,046	131,853,470	120,192,382	615,158,902	17.4	471,983,824	13.7	XXX	615,158,902
12.6 Line 12.5 as a % of Col. 6	3.5	32.6	23.0	21.4	19.5	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.6	5.7	4.0	3.7	3.4	17.4	XXX	XXX	XXX	XXX	17.4

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	197,015,234	197,015,234	0	0	0
2. Cost of short-term investments acquired	1,651,600,580	1,651,600,580			
3. Accrual of discount	52	52			
4. Unrealized valuation increase (decrease)	0	0			
5. Total gain (loss) on disposals	942	942			
6. Deduct consideration received on disposals	1,755,457,331	1,755,457,331			
7. Deduct amortization of premium	199,011	199,011			
8. Total foreign exchange change in book/adjusted carrying value	0	0			
9. Deduct current year's other than temporary impairment recognized	0	0			
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	92,960,466	92,960,466	0	0	0
11. Deduct total nonadmitted amounts	0	0			
12. Statement value at end of current period (Line 10 minus Line 11)	92,960,466	92,960,466	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		26,353,534
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	1,528,700	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(36,360,034)	(34,831,334)
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(48,564,618)	
	3.2 Section 2, Column 19	(27,157,990)	(75,722,608)
4.	Total gain (loss) on termination recognized, Section 2, Column 22		6,104,010
5.	Considerations received/(paid) on terminations, Section 2, Column 15		(18,796,974)
6.	Amortization:		
	6.1 Section 1, Column 19	0	
	6.2 Section 2, Column 21	0	0
7.	Adjustment to the book/adjusted carrying value of hedged item:		
	7.1 Section 1, Column 20	0	
	7.2 Section 2, Column 23	12,263,536	12,263,536
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Section 1, Column 18	0	
	8.2 Section 2, Column 20	0	0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)		(47,035,888)
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		(47,035,888)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

NONE

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

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	(47,035,919)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(47,035,919)
4.	Part D, Section 1, Column 5	25,364,698	
5.	Part D, Section 1, Column 6	(72,400,617)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(47,035,919)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(47,035,919)
10.	Part D, Section 1, Column 8	25,364,698	
11.	Part D, Section 1, Column 9	(72,400,617)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	12,907,789	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	12,907,789	
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	22,297,732	22,297,732	0
2.	Cost of cash equivalents acquired	7,524,922,996	7,524,922,996	0
3.	Accrual of discount	0		0
4.	Unrealized valuation increase (decrease)	0		0
5.	Total gain (loss) on disposals	14,672	14,672	0
6.	Deduct consideration received on disposals	7,533,836,073	7,533,836,073	0
7.	Deduct amortization of premium	0		0
8.	Total foreign exchange change in book/adjusted carrying value	0	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	13,399,327	13,399,327	0
11.	Deduct total nonadmitted amounts	0	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	13,399,327	13,399,327	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
CRE 00001 05 WS OCCUPY		CINCINNATI	OH	01/01/1901		41,677,107		15,584,084	23,660,650	829,449			(829,449)		8,341,620	4,669,669
CRE 00011 05 WS OCCUPY		CINCINNATI	OH	01/01/1950		5,392,568		1,608,033	4,578,788	214,113			(214,113)		1,727,895	902,758
CRE 01468 05 WS OCCUPY		CINCINNATI	OH	01/01/1969		558,797		219,698	1,413,000	5,836			(5,836)		234,468	102,840
CRE 01560 05 WS OCCUPY		CINCINNATI	OH	06/05/1990		3,513,666		2,446,724	2,818,000	59,116			(59,116)		416,815	193,212
CRE 01561 05 WS OCCUPY		CINCINNATI	OH	06/05/1990		977,739		550,722	700,000	21,464			(21,464)		148,347	82,306
CRE 01563 05 WS OCCUPY		CINCINNATI	OH	07/17/1990		393,721		234,682	371,000	6,111			(6,111)			20,096
CRE 01570 05 WS OCCUPY		CINCINNATI	OH	11/03/1992		11,166,481		5,043,795	6,633,000	243,379			(243,379)		1,119,662	582,230
CRE 01579 05 WS OCCUPY		CINCINNATI	OH	10/26/1995		1,084,984		744,845	972,124	18,177			(18,177)			52,238
CRE 01583 05 WS OCCUPY		CINCINNATI	OH	01/14/1997		756,784		603,223	470,000	9,603			(9,603)			39,142
CRE 01592 05 WS OCCUPY		CINCINNATI	OH	01/31/2002		479,144		338,885	425,000	11,483			(11,483)		2,000	54,483
													0			
													0			
													0			
													0			
0299999. Property occupied by the reporting entity - Administrative						66,000,991	0	27,374,691	42,041,562	1,418,731	0	0	(1,418,731)	0	11,990,807	6,698,974
0399999. Total Property occupied by the reporting entity						66,000,991	0	27,374,691	42,041,562	1,418,731	0	0	(1,418,731)	0	11,990,807	6,698,974
CRE 01270 10 OFFICE		CINCINNATI	OH	06/18/1960	12/20/2014	2,141,266		489,608	1,100,000	40,733			(40,733)		455,424	347,120
CRE 01471 45 APARTMENT		CINCINNATI	OH	08/30/1967	12/20/2014	7,918,464		1,640,085	3,300,000	78,861			(78,861)		952,530	770,942
CRE 01572 10 OFFICE		FLORENCE	KY	04/15/1993	12/20/2014	404,540		371,978	550,000	1,500			(1,500)			14,912
CRE 01585 45 APARTMENT		CINCINNATI	OH	08/27/1997	12/20/2014	502,053		324,370	400,000	12,467			(12,467)		36,430	103,187
CRE 01465 05 WS OCCUPY		CINCINNATI	OH	01/01/1968		722,790		409,711	350,000	6,115			(6,115)			61,713
GR 00040 75 GRDRNT		CINCINNATI	OH	02/19/1948	12/20/2014	515,000		257,500	343,333				0		22,317	
GR 00041 75 GRDRNT		CINCINNATI	OH	02/19/1948	12/20/2014	210,000		105,000	140,000				0		9,100	
0499999. Properties held for the production of income						12,414,113	0	3,598,252	6,183,333	139,676	0	0	(139,676)	0	1,475,801	1,297,874
													0			
0599999. Properties held for sale						0	0	0	0	0	0	0	0	0	0	0
0699999 - Totals						78,415,104	0	30,972,943	48,224,895	1,558,407	0	0	(1,558,407)	0	13,466,608	7,996,848

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
CRE 00001 05 WS OCCUPY	CINCINNATI	OH	01/01/1901	VARIOUS			15,584,084	1,520,007
CRE 00011 05 WS OCCUPY	CINCINNATI	OH	01/01/1950	VARIOUS			1,608,033	50,138
CRE 01468 05 WS OCCUPY	CINCINNATI	OH	01/01/1969	VARIOUS			219,688	17,403
CRE 01471 45 APARTMENT	CINCINNATI	OH	08/30/1967	VARIOUS			1,640,085	53,326
CRE 01570 05 WS OCCUPY	CINCINNATI	OH	11/03/1992	CITY OF CINCINNATI			5,043,795	281,573
CRE 01563 05 WS OCCUPY	CINCINNATI	OH	07/17/1990	FRANCES MILLER			234,682	66,483
0199999. Acquired by Purchase					0	0	24,330,367	1,988,930
0399999 - Totals					0	0	24,330,367	1,988,930

SCHEDULE A - PART 3

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

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve- ments and Changes in Encum- brances	Book/ Adjusted Carrying Value Less Encum- brances Prior Year	Current Year's Depre- ciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encum- brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances 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 Encum- brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

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
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0044579		Lexington	KY		10/02/1987	6.750	2,827,553	0	0	0	0	0	7,617,185	07/17/1987
0044666		Miami	FL		07/30/1999	7.300	2,578,234	0	0	0	0	0	12,000,000	05/28/1999
0044667		Lakeland	FL		08/05/1999	6.150	10,810,302	0	0	0	0	0	20,000,000	12/15/2004
0044682		Cincinnati	OH		12/01/2011	5.000	28,525	0	0	0	0	0	41,064	01/30/2009
0044683		Cincinnati	OH		12/01/2011	5.530	44,337	0	0	0	0	0	87,773	10/12/2009
0044684		Cincinnati	OH		12/01/2011	4.490	8,686	0	0	0	0	0	18,665	01/12/2009
0044685		Cincinnati	OH		12/01/2011	5.470	19,632	0	0	0	0	0	33,570	04/07/2010
0044686		Cincinnati	OH		12/01/2011	2.890	24,807	0	0	0	0	0	46,168	03/01/2006
0044687		Cincinnati	OH		12/01/2011	5.000	12,083	0	0	0	0	0	18,665	02/27/2009
0044688		Cincinnati	OH		12/01/2011	3.430	27,941	0	0	0	0	0	40,878	05/07/2008
0044689		Cincinnati	OH		12/01/2011	4.375	340,729	0	0	0	0	0	638,725	05/29/2009
0599999. Mortgages in good standing - Commercial mortgages-all other							16,722,829	0	0	0	0	0	40,542,693	XXX
0899999. Total Mortgages in good standing							16,722,829	0	0	0	0	0	40,542,693	XXX
0044690		Covington	KY		12/01/2011	0.000	81,923	0	0	0	0	0	136,460	01/30/2007
0044692		Cincinnati	OH		12/01/2011	0.000	49,787	0	0	0	0	0	478,910	09/01/2006
1399999. Restructured mortgages - Commercial mortgages-all other							131,710	0	0	0	0	0	615,370	XXX
1699999. Total - Restructured Mortgages							131,710	0	0	0	0	0	615,370	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							16,854,539	0	0	0	0	0	41,158,063	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
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
			NONE					
3399999 - Totals								

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0044579	Lexington	KY		10/02/1987		3,054,470	0	0	0	0	0	0	0	226,917	0	0	0
0044666	Miami	FL		07/30/1999		3,025,712	0	0	0	0	0	0	0	447,478	0	0	0
0044667	Lakeland	FL		08/05/1999		11,073,313	0	0	0	0	0	0	0	263,011	0	0	0
0044682	Cincinnati	OH		12/01/2011		29,380	0	0	0	0	0	0	0	855	0	0	0
0044683	Cincinnati	OH		12/01/2011		46,185	0	0	0	0	0	0	0	1,848	0	0	0
0044684	Cincinnati	OH		12/01/2011		8,965	0	0	0	0	0	0	0	280	0	0	0
0044685	Cincinnati	OH		12/01/2011		20,410	0	0	0	0	0	0	0	778	0	0	0
0044686	Cincinnati	OH		12/01/2011		25,698	0	0	0	0	0	0	0	890	0	0	0
0044687	Cincinnati	OH		12/01/2011		12,646	0	0	0	0	0	0	0	563	0	0	0
0044688	Cincinnati	OH		12/01/2011		28,979	0	0	0	0	0	0	0	1,038	0	0	0
0044689	Cincinnati	OH		12/01/2011		354,522	0	0	0	0	0	0	0	13,793	0	0	0
0044690	Covington	KY		12/01/2011		87,615	0	0	0	0	0	0	0	5,692	0	0	0
0044692	Cincinnati	OH		12/01/2011		53,400	0	0	0	0	0	0	0	3,614	0	0	0
0299999. Mortgages with partial repayments						17,821,295	0	0	0	0	0	0	0	966,757	0	0	0
0599999 - Totals						17,821,295	0	0	0	0	0	0	0	966,757	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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
34920*-10-6	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4	04/17/2000		1,838,077	4,214,333	4,214,333	102,332							1.280
34918@-10-8	FT WASHINGTON ACTIVE FIXED INCOME LLC		CINCINNATI	OH	FT WASHINGTON ACTIVE FIXED INCOME LLC	1	09/27/2007		157,033,889	240,347,203	240,347,203	11,700,789							77.790
1499999. Joint Venture Interests - Fixed Income - Affiliated									158,871,966	244,561,535	244,561,535	11,803,122	0	0	0	0	0	0	XXX
	57 STARS Global Opportunity Fund 3		WASHINGTON	DC	57 STARS Global Opportunity Fund 3		06/04/2013		5,406,224	5,465,889	5,465,889	77,768					18,103	13,192,541	6.640
	ABRY ADVANCED SECURITIES FUND III		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III		06/04/2014	1	3,398,009	3,206,083	3,206,083	(191,926)						13,601,991	1.080
	ABRY ADVANCED SECURITIES FUND II LP		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP		05/04/2011	2	8,011,884	9,593,820	9,593,820	693,523					596,392	5,022,744	0.950
	ABRY ADVANCED SECURITIES FUND LP		CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP		08/01/2008	2	44,978	44,977	44,977	67,114					67,114	2,132,506	0.290
	ABRY SENIOR EQUITY II LP		BOSTON	MA	ABRY SENIOR EQUITY II LP		07/27/2006	3	682,977	806,823	806,823	99,171					1,042,177	535,007	0.830
	ABRY SENIOR EQUITY III LP		BOSTON	MA	ABRY SENIOR EQUITY III LP		08/09/2010	3	2,820,943	3,050,840	3,050,840	790,895					560,998	13,602,024	0.660
	ABRY SENIOR EQUITY IV LP		BOSTON	MA	ABRY SENIOR EQUITY IV LP		12/28/2012		1,715,698	1,715,698	1,715,698	123,917					143,584	2,961,246	0.460
	ABRY VI LP		BOSTON	MA	ABRY VI LP		03/26/2008		702,514	871,134	871,134	312,114					144,134	331,012	0.180
	ALINDA FUND I LP INFRASTRUCTURE FUND		WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1	1,810,266	1,949,269	1,949,269	484,230					185,800	255,609	0.070
	APAX EUROPE VII		LONDON	GBR	APAX EUROPE VII		06/25/2007	1	2,116,110	2,221,623	2,221,623	451,668					316,936	20,011	0.020
	Ares Capital Europe II		CAYMAN ISLANDS	CYM	Ares Capital Europe II		03/27/2013		11,892,642	12,051,066	12,051,066	441,594					321,279	9,322,158	2.500
	AUDAX III PRIVATE EQUITY FUND		WILMINGTON	DE	AUDAX III PRIVATE EQUITY FUND		11/14/2007	1	4,085,995	5,295,181	5,295,181	1,712,341					1,023,044	0	0.480
	BEEKEN PETTY O'KEEFE FD II LP L.P.		CHICAGO	IL	BEEKEN PETTY O'KEEFE FD II LP L.P.		10/31/2005		769,580	769,580	769,580	24,053		159,913				171,764	5.210
	BRIDGE GROWTH PARTNERS LP		CHICAGO	IL	BRIDGE GROWTH PARTNERS LP		07/14/2014		3,157,221	3,022,853	3,022,853	(134,368)						9,836,000	4.000
	C/R ENERGY JADE LLC		GOLIAD	TX	C/R ENERGY JADE LLC		03/12/2007	3	5,959,420	7,933,432	7,933,432	1,974,012						1,642	10.000
	CARLYLE MEZZANINE PARTNERS LP L.P.		WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.		03/14/2006	2	326,130	263,287	263,287	(62,843)						113,345	0.460
	CARLYLE RIVERSTONE FUND REN. I L.P.		WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.		05/05/2006	3	174,730	174,730	174,730			163,517				12,742	0.290
	CARLYLE/RIVERSTONE III L.P.		WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.		04/03/2006	3	1,370,313	1,370,313	1,370,313	83,410		462,711				2,326	0.080
	CHAMBERS Energy Capital II LP		HOUSTON	TX	CHAMBERS Energy Capital II LP		07/06/2012	2	3,240,342	3,240,339	3,240,339	126,942					136,369	1,263,292	0.740
	CINTRIFUSE Early Stage Capital Fund I LLC		CINCINNATI	OH	CINTRIFUSE Early Stage Capital Fund I LLC		12/31/2012	1	607,704	544,952	544,952	(62,752)						4,310,453	8.780
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III		08/30/2013		3,857,149	3,855,016	3,855,016	72,179						11,132,948	7.340
	CORSAIR III FS CAPITAL PARTNERS LP		NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP		06/29/2007		6,333,166	6,162,961	6,162,961	(170,205)						2,765,763	0.970
	CORSAIR IV FS CAPITAL PARTNERS LP		NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP		06/20/2011		4,807,058	5,420,658	5,420,658	659,307					416,321	5,100,187	1.310
	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP		CAYMAN ISLANDS	CYM	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP		01/26/2012		7,988,955	8,677,797	8,677,797	1,189,762						1,974,555	7.350
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.		CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.		04/12/2007	1	4,842,531	6,963,600	6,963,600	1,633,607					1,335,785	112,500	0.710
	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.		CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.		07/12/2007	1	2,611,851	4,576,636	4,576,636	1,769,182					1,200,515		0.910
	EnCap Energy Capital Fund IX		HOUSTON	TX	EnCap Energy Capital Fund IX		01/18/2013	1	848,930	916,157	916,157	144,750					35,311	1,470,820	0.050
	ENERGY FUND XV		LA	CA	ENERGY FUND XV		12/10/2010	2	8,263,818	10,690,421	10,690,421	705,552					2,120,584	8,028,992	1.050
	Energy Recap and Restruct Fund		HOUSTON	TX	Energy Recap and Restruct Fund		10/21/2011		4,216,964	4,609,785	4,609,785	232,540					91,908	5,630,313	1.420
	ENHANCED CREDIT SUPPORTED LOAN FUND LP		NEW YORK	NY	ENHANCED CREDIT SUPPORTED LOAN FUND LP		12/01/2014		4,341,868	4,341,868	4,341,868							10,590,650	19.850
	EUROPEAN STRATEGIC PARTNERS I LP		LONDON	GBR	EUROPEAN STRATEGIC PARTNERS I LP		05/04/2000	3	1,432,349	1,564,873	1,564,873	132,524						281,483	1.150
	FTV Capital IV		SAN FRANCISCO	CA	FTV Capital IV		12/27/2013		3,590,165	4,067,662	4,067,662	891,607					414,110	5,750,000	1.400
	GARRISON OPPORTUNITIES FUND II A LLC		SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC		03/08/2011		1,968,679	3,083,721	3,083,721	494,277							0.800
	GARRISON OPPORTUNITIES FUND II B LLC		NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC		04/19/2011		5,011,875	7,692,911	7,692,911	1,897,001					1,231,875		2.410
	H.I.G. BAYSIDE II (3) LP		MIAMI	FL	H.I.G. BAYSIDE II -3) LP		06/17/2008	3	11,964,926	11,964,926	11,964,926	1,836,322					1,885,052	6,425,934	0.580
	HILLCREST FUND LP		CAYMAN ISLANDS	CYM	HILLCREST FUND LP		01/06/2009	1	6,262,991	6,661,697	6,661,697	748,588						2,821,590	15.340
	HITECVISION VI		GUERNSEY	CYM	HITECVISION VI		12/16/2011		5,172,873	6,558,601	6,558,601	1,775,066						4,825,156	0.640
	KKR ASSOCIATES		NEW YORK	NY	KKR ASSOCIATES		10/05/2006	3	9,254,326	9,906,238	9,906,238	1,461,900					1,652,938	342,529	0.070
	LANDMARK EQUITY PARTNERS IV LP		SIMSBURY	CT	LANDMARK EQUITY PARTNERS IV LP		12/14/1994		23,579	30,283	30,283	6,704						5,903,000	1.750
	LANDMARK PRIVATE EQ FUND VIII LP		SIMSBURY	CT	LANDMARK PRIVATE EQ FUND VIII LP		12/09/1998	3	302,054	255,694	255,694	48,130						18,266	1.220
	LEXINGTON CAPITAL II LP		WILMINGTON	DE	LEXINGTON CAPITAL II LP		04/08/1998		136,263	135,122	135,122	18,248					20,960	80,850	0.640
	MCP PRIVATE CAPITAL FUND II		CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II		09/30/2014		1,566,455	1,485,148	1,485,148	(81,306)						9,592,438	2.290
	MORGAN STANLEY LEV EQ FUND II L.P		NEW YORK	NY	MORGAN STANLEY LEV EQ FUND II L.P		02/28/1988	3	263,555	263,798	263,798	402							1.780
	OAK INVESTMENT PARTNERS L.P.		WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.		09/23/2004	1	2,165,510	2,155,053	2,155,053	(10,457)						239,667	0.320
	OCM EUROPEAN OPP FUND II LP		CAYMAN ISLANDS	CYM	OCM EUROPEAN OPP FUND II LP		10/09/2008	3	8,741,196	8,352,060	8,352,060	754,005					3,500,181	375,000	0.610
	PROVIDENCE DEBT OPPS III L.P.		PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.		09/16/2013		4,675,020	4,977,584	4,977,584	389,777						11,062,171	2.800
	PROVIDENCE EQUITY PARTNERS III L.P		PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS III L.P		01/22/1999	3	3,567	6,429	6,429	1,924					1,848	646,353	0.420
	PROVIDENCE EQUITY PARTNERS VII L.P.		PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.		03/04/2013	1	2,857,759	2,941,266	2,941,266	146,470						7,980,667	0.570

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	PROVIDENCE EQUITY PRTNS V L.P		PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS V L.P		04/05/2005	3	1,595,691	1,524,532	1,524,532	(71,159)						410,787	0.300
	PROVIDENCE EQUITY PRTNS VI L.P.		PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.		03/16/2007	1	7,975,504	7,943,792	7,943,792	1,625,986					1,904,392	1,064,477	0.200
	REGIMENT CAPITAL SSF V LP		BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	2	2,523,418	2,536,071	2,536,071	270,310					270,310	3,817,544	0.400
	ROYALTY OPPORTUNITIES		LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES		08/30/2011	2	9,783,156	9,783,156	9,783,156	730,560					730,560		2.420
	SILVER LAKE PARTNERS III		WILMINGTON	DE	SILVER LAKE PARTNERS III		08/30/2007	3	1,722,104	1,926,650	1,926,650	592,763					439,395	383,612	0.020
	SNOW PHIPPS II LP		NEW YORK	NY	SNOW PHIPPS II LP		08/11/2010		3,590,426	3,911,368	3,911,368	679,191					262,467	1,978,958	0.590
	SOFTBANK TECHNOLOGY VEN V L.P		WILMINGTON	DE	SOFTBANK TECHNOLOGY VEN V L.P		08/09/1999	1	207,653	207,653	207,653	0		81,333					0.820
	SOLAMERE CAPITAL FUND II-A SOLAMERE		BOSTON	MA	SOLAMERE CAPITAL FUND II-A SOLAMERE		06/20/2014		866,347	866,347	866,347	0		258,653				8,875,000	5.960
	SOLAMERE CAPITAL FUND II-A Founder Co-Investment		BOSTON	MA	SOLAMERE CAPITAL FUND II-A Founder Co-Investment		11/03/2014		118,467	118,467	118,467	0						1,881,533	2.900
	Summit Partners Summit Partners II		CAYMAN ISLANDS	CYM	Summit Partners Summit Partners II		11/25/2014		2,140,000	2,140,000	2,140,000	0						17,860,000	3.270
	VS&A COMMUNICATIONS PRTNS III L.P		WILMINGTON	DE	VS&A COMMUNICATIONS PRTNS III L.P		01/14/1999	3		77,839	77,839	18,615						2,744	0.390
1599999. Joint Venture Interests - Common Stock - Unaffiliated									202,321,878	222,945,730	222,945,730	27,604,984	0	1,126,127	0	0	22,070,441	216,114,900	XXX
	FT. WASHINGTON PRIVATE EQUITY II LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY II LP		12/12/2008		10,693,254	10,686,390	10,686,390	1,372,564					1,680,507	26,695,042	58.630
	FT. WASHINGTON PRIVATE EQUITY III LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY III LP		12/23/1999		16,997,139	16,124,620	16,124,620	156,121					857,628	9,930,199	63.720
	FT. WASHINGTON PRIVATE EQUITY IV L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.		12/08/2000		17,174,676	18,152,573	18,152,573	2,118,595					4,406,130	1,489,110	38.320
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP		11/29/2004	1	7,936,156	9,496,812	9,496,812	1,410,290					328,645	1,657,776	15.160
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP		07/14/2014	2	282,000	292,823	292,823	10,823						3,243,000	2.640
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP		07/14/2014	2	1,647,500	1,679,089	1,679,089	31,589						14,827,500	99.500
	FT. WASHINGTON PRIVATE EQUITY V L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.		05/15/2006	3	34,462,225	44,871,238	44,871,238	8,991,965					6,660,000	2,755,461	37.460
	FT. WASHINGTON PRIVATE EQUITY VI L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.		10/25/2007	3	33,480,132	38,173,033	38,173,033	7,281,300					7,200,000	7,589,926	26.600
	FT. WASHINGTON PRIVATE EQUITY VII L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.		07/23/2010	3	26,664,501	29,807,824	29,807,824	3,085,088					1,519,170	23,290,547	30.990
	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.		11/25/2014	3	316,750	287,276	287,276	(29,474)						1,425,000	4.550
	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.		CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.		12/17/2013	3	2,820,000	2,664,716	2,664,716	(155,284)						25,680,000	63.020
	TRI-STATE GROWTH CAPITAL FND 1		CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FND 1		12/18/2006	1	2,916,378	3,115,436	3,115,436	271,994					300,000	196,005	12.500
	TRI-STATE FUND II GROWTH CAPITAL FUND II LP		CINCINNATI	OH	TRI-STATE FUND II GROWTH CAPITAL FUND II LP		11/30/2001	1	4,894,420	7,037,276	7,037,276	1,359,783						700,000	29.840
	WSL PARTNERS L.P.		CINCINNATI	OH	WSL PARTNERS L.P.		11/14/2003		15,263,619	20,142,322	20,142,322	1,278,797					4,406,400	7,113,808	67.730
1699999. Joint Venture Interests - Common Stock - Affiliated									175,548,748	202,531,428	202,531,428	27,184,151	0	0	0	0	27,358,480	126,593,374	XXX
000000-00-0	WS WRIGHT HOTEL GP, LLC 0.61% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		DE		WRIGHT EXECUTIVE HOTEL LTD PARTNERS	01/14/1999	03/13/1990		0	0	0	(2,640)					2,178	0	0.070
000000-00-0	CINCINNATI EQUITY FUND, LLC 2.73% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	CINCINNATI EQUITY FUND LTD		04/24/1997		1,229,560	1,215,986	1,215,986	3,095							0.640
1799999. Joint Venture Interests - Real Estate - Unaffiliated									1,229,560	1,215,986	1,215,986	455	0	0	0	0	2,178	0	XXX
000000-00-0	WS LOOKOUT JV, LLC 50.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		FT WRIGHT	KY	LOOKOUT CORPORATE CENTER		12/17/1981		1,239,912	1,743,535	1,129,040	(51,695)						97,740	50.000
000000-00-0	NORTHEAST CINCINNATI HOTEL, LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	NORTHEAST CINCINNATI HOTEL LLC		02/21/1995			5,597,987							301,500		25.000
000000-00-0	DUBLIN HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		DUBLIN	OH	DUBLIN HOTEL LLC		10/01/1997		744,899	5,561,735							380,500		25.000
000000-00-0	VULCAN HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		BIRMINGHAM	AL	VULCAN HOTEL LLC		10/27/1997		3,019,993	2,582,332							270,404		25.000
000000-00-0	SKYPORT HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		HEBRON	KY	FIRST EXCHANGE CORPORATION		03/31/1999		3,342,241	3,903,629	733,011	659,916							25.000

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	Location 4 City	Location 5 State	6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase (Decrease)	Change in Book/Adjusted Carrying Value 14 Current Year's (Depreciation) or (Amortization)/ Accretion	Change in Book/Adjusted Carrying Value 15 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 16 Capitalized Deferred Interest and Other	Change in Book/Adjusted Carrying Value 17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
000000-00-0	UNION CENTRE HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	UNION CENTRE HOTEL LLC		09/01/1999		3,846,496	5,406,247							392,000		25.000
000000-00-0	WINDSOR HOTEL LLC 25.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		WINDSOR	CT	TWO DAY HILL RD ASSOCIATES		10/03/2000		2,463,244	2,463,244	347,094	4,386,964		4,086,074				50,000	25.000
000000-00-0	WSA COMMONS LLC 50.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		ATLANTA	GA	COMMONS R-3 LLC		07/13/2004												50.000
000000-00-0	QUEEN CITY SQUARE, LLC 100.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	INTERNAL TRANSFER		06/08/2004		37,791,728	92,524,262									100.000
000000-00-0	CINCINNATI NEW MARKETS FUND, LLC 14.66% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	CINCINNATI NEW MARKETS FUND LLC		01/21/2005		3,658,840	3,934,347	3,944,061	12,838					7,345		14.660
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC 100.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	WSLIC		12/01/2006		259,566,800	355,733,663	308,085,866	10,235,318					47,889,205	83,045,664	100.000
000000-00-0	WSLR HOLDINGS LLC 24.49% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	WSLIC		04/27/2007		717,600	14,672,342	670,188	670,188					1,286,482		24.490
000000-00-0	LEROY GLEN INVESTMENT, LLC 100.00% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CINCINNATI	OH	WSLIC		04/06/2010		837,976	837,976	637,963	687,933		699,524				62,500	100.000
000000-00-0	SUNDANCE LAFRONTERA HOLDINGS,LLC' 72.52% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		ROUND ROCK	TX	SUNDANCE HOTEL, LLC		06/25/2008		1,871,016	905,601	903,733	(23,410)						6,904,958	72.520
000000-00-0	WRIGHT EXEC HOTEL LTD PARTNERS 60.49% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		FAIRBORN	OH	WRIGHT EXECUTIVE HOTEL LTD PARTNERS		03/13/1990					(261,413)					215,642		60.490
000000-00-0	IR MALL ASSOCIATES,LTD. 49.50% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		VERO BEACH	FL	INDIAN RIVER MALL ASSOC LTD		04/01/1996					1,215,993		1,215,993					49.500
000000-00-0	CENTREPORT PARTNERS LP 25.25% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		FT. WORTH	TX	CENTREPORT PARTNERS LP		03/31/1999		5,193,093	5,675,499							478,773		25.250
000000-00-0	PCE L.P. 41.90% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		ATLANTA	GA	LANE PCE LLC		04/03/2008					(31,475)					31,148		41.900
1899999. Joint Venture Interests - Real Estate - Affiliated									324,293,838	501,542,399	316,450,956	17,501,157	0	6,001,591	0	0	51,252,999	90,160,862	XXX
	CEVIAN CAPITAL II LP		CAYMAN ISLANDS	CYM	CEVIAN CAPITAL II LP		07/01/2013		10,000,000	11,919,538	11,919,538	539,232							0.610
	MSD EUROPEAN OPPORTUNITIES		NEW YORK	NY	MSD EUROPEAN OPPORTUNITIES		06/01/2012	11	10,000,000	11,424,796	11,424,796	195,769							1.420
	PENTWATER EVENT FUND		CHICAGO	IL	PENTWATER EVENT FUND		01/02/2013	6	10,000,000	12,931,811	12,931,811	1,086,628							3.180
2199999. Joint Venture Interests - Other - Unaffiliated									30,000,000	36,276,145	36,276,145	1,821,630	0	0	0	0	0	0	XXX
	INS PROFILLMENT SOLUTIONSLLC		CINCINNATI	OH	INS PROFILLMENT SOLUTIONSLLC		07/07/2005		1,097,355	918,929	918,929	5,987,904		6,798,338					
	W & S Investment Holdings, LLC		CINCINNATI	OH	W & S Investment Holdings, LLC		12/01/2006		18,948,042	66,651,830	66,651,830	14,646,750							
2299999. Joint Venture Interests - Other - Affiliated									20,045,397	67,570,759	67,570,759	20,634,654	0	6,798,338	0	0	0	0	XXX
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1	01/01/2011		7,956,380	10,279,229	7,928,475		(6,491)				515,531		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15				TIAA 4.9% Due 9/15/2044 MS15	1	09/15/2014		4,995,350	5,571,740	4,995,007		(343)						
2399999. Surplus Debentures, etc - Unaffiliated									12,951,730	15,850,969	12,923,481	0	(6,834)	0	0	0	515,531	0	XXX
000000-00-0	BOSTON CAP.CORP.TAX CREDIT FUND III 13.34% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		VARIOUS	MA	BOSTON CAPITAL CORP TAX CREDIT FUND		09/13/1994		849,715	849,715							134,715		13.340

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									849,715	849,715	0	0	0	0	0	0	134,715	0	XXX
000000-00-0	OTR HOUSING ASSOCIATES L.P. 98.00% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		CINCINNATI	OH	OTR HOUSING ASSOCIATES L.P.		11/27/1991		5,120,093	5,120,093	3,033,660	(224,054)							98.000
000000-00-0	OTR TRANSITIONAL HOUSING L.P. 99.00% PARTNERSHIP INTEREST LIMITED PARTNERSHIP		CINCINNATI	OH	OTR TRANSITIONAL HOUSING L.P.		10/25/1991		39,600	39,600									99.000
000000-00-0	RANDLOPH TOWER AFFORDABLE INV. FUND LLC 99.99% MEMBERSHIP INTEREST LIMITED LIABILITY COMPANY		CHICAGO	IL	VILLAGE GREEN		08/26/2011		3,408,743	6,076,797	3,408,743	(579,923)							99.990
3499999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									8,568,436	11,236,490	6,442,403	(803,977)	0	0	0	0	0	0	XXX
4499999. Total - Unaffiliated									247,352,882	277,138,545	273,361,342	29,427,069	(6,834)	1,126,127	0	0	22,722,865	216,114,900	XXX
4599999. Total - Affiliated									687,328,386	1,027,442,612	837,557,082	76,319,107	0	12,799,929	0	0	78,611,479	216,754,236	XXX
4699999 - Totals									934,681,268	1,304,581,157	1,110,918,424	105,746,176	(6,834)	13,926,056	0	0	101,334,344	432,869,136	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013			2,454,751		6.640
	ABRY ADVANCED SECURITIES FUND III	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND III	06/04/2014	1	161,892	3,236,117		1.080
	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	2		1,925,033		0.950
	ABRY ADVANCED SECURITIES FUND LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP	08/01/2008	2		13,464		0.290
	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP	07/27/2006	3		43,597		0.830
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	3		25,352		0.660
	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012			294,703		0.460
	ABRY VI LP	BOSTON	MA	ABRY VI LP	03/26/2008			6,118		0.180
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	1		58,764		0.070
	APAX EUROPE VII	LONDON	GBR	APAX EUROPE VII	06/25/2007	1		24,618		0.020
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013			4,400,663		2.500
	BRIDGE GROWTH PARTNERS LP	CHICAGO	IL	BRIDGE GROWTH PARTNERS LP	07/14/2014		82,000	3,075,221		4.000
	C/R ENERGY JADE LLC	GOLIAD	TX	C/R ENERGY JADE LLC	03/12/2007	3		127,298		10.000
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	03/14/2006	2		13,573		0.460
	CARLYLE/RIVERSTONE III L.P.	WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.	04/03/2006	3		19,410		0.080
	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP	07/06/2012	2		2,238,378		0.740
	CINTRIFUSE Early Stage Capital Fund I LLC	CINCINNATI	OH	CINTRIFUSE Early Stage Capital Fund I LLC	12/31/2012	1		474,391		8.780
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	08/30/2013			2,157,000		7.340
	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007			59,904		0.970
	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011			395,445		1.310
	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	CAYMAN ISLANDS	CYM	DECHENG CAPITAL CHINA MGT Life Sciences Fund I LP	01/26/2012	1		2,061,451		7.350
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	04/12/2007	1		162,500		0.710
	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	07/12/2007	1		50,935		0.910
	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	1		514,149		0.050
	ENERGY FUND XV	LA	CA	ENERGY FUND XV	12/10/2010	2		1,012,500		1.050
	Energy Recap and Restruct Fund	HOUSTON	TX	Energy Recap and Restruct Fund	10/21/2011			1,907,954		1.420
	ENHANCED CREDIT SUPPORTED LOAN FUND LP	NEW YORK	NY	ENHANCED CREDIT SUPPORTED LOAN FUND LP	12/01/2014	3	4,409,350	0		19.850
	FTV Capital IV	SAN FRANCISCO	CA	FTV Capital IV	12/27/2013	3		300,000		1.400
	H.I.G. BAYSIDE II -3) LP	MIAMI	FL	H.I.G. BAYSIDE II -3) L	06/17/2008	3		3,407,399		0.580
	HITECVISION VI	GUERNSEY	CYM	HITECVISION VI	12/16/2011			2,253,496		0.640
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	3		494,601		0.070
	MCP PRIVATE CAPITAL FUND II	CAYMAN ISLANDS	CYM	MCP PRIVATE CAPITAL FUND II	09/30/0214		595,948	970,507		2.290
	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013			3,649,067		2.800
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	1		1,263,673		0.570
	PROVIDENCE EQUITY PRTNS V L.P	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS V L.P	04/05/2005	3		22,567		0.300
	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.	03/16/2007	1		212,324		0.200
	ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES	08/30/2011	2		2,520,000		2.420
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	3		140,855		0.020
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010			1,061,914		0.590
	SOLAMERE CAPITAL FUND II-A SOLAMERE	BOSTON	MA	SOLAMERE CAPITAL FUND II-A SOLAMERE	06/20/2014		775,000	350,000		5.960
	SOLAMERE CAPITAL FUND II-A Founder Co-Investment	BOSTON	MA	SOLAMERE CAPITAL FUND II-A Founder Co-Investment	11/03/2014		118,467			2.900
	Summit Partners Summit Partners II	CAYMAN ISLANDS	CYM	Summit Partners Summit Partners II	11/25/2014		520,000	1,620,000		3.270
1599999. Joint Venture Interests - Common Stock - Unaffiliated							6,662,657	45,019,691	0	XXX
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	11/29/2004			3,157,200		15.160
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III LP	07/14/2014	1	105,750	176,250		2.640
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND III-B LP	07/14/2014		576,625	1,070,875		99.500
	FT. WASHINGTON PRIVATE EQUITY VII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VII L.P.	07/23/2010	3		8,608,632		30.990
	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	11/25/2014	3	371,750			4.550
	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII-B L.P.	12/17/2013	3		2,715,000		63.020
	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	CINCINNATI	OH	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	11/30/2001	1		350,000		29.840
1699999. Joint Venture Interests - Common Stock - Affiliated							1,054,125	16,077,957	0	XXX
000000-00-0	SUNDANCE LAFRONTERA HOLDINGS, LLC	ROUND ROCK	TX	SUNDANCE HOTEL, LLC	06/25/2008			29,008		72.520
	72.52% MEMBERSHIP INTEREST									
	LIMITED LIABILITY COMPANY									
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	WSLIC	12/01/2006		60,274,028	44,303,400		100.000
	100.00% MEMBERSHIP INTEREST									
	LIMITED LIABILITY COMPANY									
1899999. Joint Venture Interests - Real Estate - Affiliated							60,274,028	44,332,408	0	XXX
	INS PROFILLMENT SOLUTIONSLLC	CINCINNATI	OH	INS PROFILLMENT SOLUTIONSLLC	07/07/2005			6,794,693		
2299999. Joint Venture Interests - Other - Affiliated							0	6,794,693	0	XXX
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15			TIAA 4.9% Due 9/15/2044 MS15	09/15/2014		4,995,350			
2399999. Surplus Debentures, etc - Unaffiliated							4,995,350	0	0	XXX

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
4499999. Total - Unaffiliated							11,658,007	45,019,691	0	XXX
4599999. Total - Affiliated							61,328,153	67,205,058	0	XXX
4699999 - Totals							72,986,160	112,224,749	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	57 STARS Global Opportunity Fund 3	WASHINGTON	DC	57 STARS Global Opportunity Fund 3	06/04/2013	03/17/2014	930,496					0		930,496	930,496			0	18,103
	ABRY ADVANCED SECURITIES FUND II LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND II LP	05/04/2011	05/30/2014	1,031,207					0		1,031,207	1,031,207			0	596,392
	ABRY ADVANCED SECURITIES FUND LP	CAYMAN ISLANDS	CYM	ABRY ADVANCED SECURITIES FUND LP	08/01/2008	12/15/2014	389,138					0		389,138	389,138			0	67,114
	ABRY III LP	CAYMAN ISLANDS	CYM	ABRY III LP	03/19/1997	11/20/2014	62,695	(79,188)				(79,188)		62,695	62,695			0	0
	ABRY SENIOR EQUITY II LP	BOSTON	MA	ABRY SENIOR EQUITY II LP	07/27/2006	04/14/2014	576,980					0		576,980	576,980			0	1,042,177
	ABRY SENIOR EQUITY III LP	BOSTON	MA	ABRY SENIOR EQUITY III LP	08/09/2010	12/05/2014	2,117,937					0		2,117,937	2,117,937			0	560,998
	ABRY SENIOR EQUITY IV LP	BOSTON	MA	ABRY SENIOR EQUITY IV LP	12/28/2012	10/01/2014	69,198					0		69,198	69,198			0	143,584
	ABRY VI LP	BOSTON	MA	ABRY VI LP	03/26/2008	10/23/2014	857,324					0		857,324	857,324			0	144,134
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	12/22/2014	206,090					0		206,090	206,090			0	185,800
	APAX EUROPE VII	LONDON	GBR	APAX EUROPE VII	06/25/2007	12/17/2014	593,335					0		593,335	593,335			0	316,936
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	11/10/2014	437,873					0		437,873	437,873			0	321,279
	AUDAX III PRIVATE EQUITY FUND	WILMINGTON	DE	AUDAX III PRIVATE EQUITY FUND	11/14/2007	12/16/2014	1,240,226					0		1,240,226	1,240,226			0	1,023,044
	BEEKEN PETTY O'KEEFE FD II LP L.P.	CHICAGO	IL	BEEKEN PETTY O'KEEFE FD II LP L.P.	10/31/2005	12/16/2014	76,281					0		76,281	76,281			0	
	C/R ENERGY JADE LLC	GOLIAD	TX	C/R ENERGY JADE LLC	03/12/2007	08/29/2014	1,064,452					0		1,064,452	1,064,452			0	
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	03/14/2006	12/29/2014	240,060					0		240,060	240,060			0	
	CARLYLE/RIVERSTONE III L.P.	WASHINGTON	DC	CARLYLE/RIVERSTONE III L.P.	04/03/2006	12/12/2014	73,073					0		73,073	73,073			0	
	CHAMBERS Energy Capital II LP	HOUSTON	TX	CHAMBERS Energy Capital II LP	07/06/2012	10/31/2014	1,021,420					0		1,021,420	1,021,420			0	136,369
	CINTRIFUSE Early Stage Capital Fund I LLC	CINCINNATI	OH	CINTRIFUSE Early Stage Capital Fund I LLC	12/31/2012	12/19/2014	20,203					0		20,203	20,203			0	
	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	DALLAS	TX	CONGRUENT CREDIT STRATEGIES Opportunities Fund III	08/30/2013	06/27/2014	363,851					0		363,851	363,851			0	
	CORSAIR III FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR III FS CAPITAL PARTNERS LP	06/29/2007	10/03/2014	419,448					0		419,448	419,448			0	
	CORSAIR IV FS CAPITAL PARTNERS LP	NEW YORK	NY	CORSAIR IV FS CAPITAL PARTNERS LP	06/20/2011	10/01/2014	434,191					0		434,191	434,191			0	416,321
	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON FUND IX PARTNERS L.P.	04/12/2007	11/21/2014	1,065,861					0		1,065,861	1,065,861			0	1,335,785
	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	CAYMAN ISLANDS	CYM	DRAPER FISHER JURVETSON GROWTH FUND 2006 L.P.	07/12/2007	09/12/2014	920,771					0		920,771	920,771			0	1,200,515
	EnCap Energy Capital Fund IX	HOUSTON	TX	EnCap Energy Capital Fund IX	01/18/2013	06/27/2014	35,311					0		35,311	35,311			0	35,311
	ENERGY FUND XV	LA	CA	ENERGY FUND XV	12/10/2010	11/06/2014	2,200,114					0		2,200,114	2,200,114			0	2,120,584
	Energy Recap and Restruct Fund	HOUSTON	TX	Energy Recap and Restruct Fund	10/21/2011	09/12/2014	782,552					0		782,552	782,552			0	91,908
	ENHANCED CREDIT SUPPORTED LOAN FUND LP	NEW YORK	NY	ENHANCED CREDIT SUPPORTED LOAN FUND LP	12/01/2014	12/22/2014	67,483					0		67,483	67,483			0	
	EUROPEAN STRATEGIC PARTNERS I LP	LONDON	GBR	EUROPEAN STRATEGIC PARTNERS I LP	05/04/2000	10/14/2014	424,984					0		424,984	424,984			0	
	FTV Capital IV	SAN FRANCISCO	CA	FTV Capital IV	12/27/2013	03/27/2014	1,250,000					0		1,250,000	1,250,000			0	414,110
	GARRISON OPPORTUNITIES FUND II A LLC	SAN FRANCISCO	CA	GARRISON OPPORTUNITIES FUND II A LLC	03/08/2011	10/06/2014	298,125					0		298,125	298,125			0	
	GARRISON OPPORTUNITIES FUND II B LLC	NEW YORK	NY	GARRISON OPPORTUNITIES FUND II B LLC	04/19/2011	12/30/2014	2,970,000					0		2,970,000	2,970,000			0	1,231,875
	H.I.G. BAYSIDE II -3) LP	MIAMI	FL	H.I.G. BAYSIDE II -3) L	06/17/2008	12/18/2014	5,054,154					0		5,054,154	5,054,154			0	1,885,052
	HILLCREST FUND LP	CAYMAN ISLANDS	CYM	HILLCREST FUND LP	01/06/2009	06/13/2014	737,093					0		737,093	737,093			0	
	HITECVISION VI	GUERNSEY	CYM	HITECVISION VI	12/16/2011	11/20/2014	1,970					0		1,970	1,970			0	
	KKR ASSOCIATES	NEW YORK	NY	KKR ASSOCIATES	10/05/2006	12/23/2014	1,179,587					0		1,179,587	1,179,587			0	1,652,938
	LANDMARK EQUITY PARTNERS III LP	SIMSBURY	CT	LANDMARK EQUITY PARTNERS III LP	10/06/2006	02/27/2014	26,677					0		26,677	26,677			0	926
	LANDMARK PRIVATE EQ FUND VIII LP	SIMSBURY	CT	LANDMARK PRIVATE EQ FUND VIII LP	12/09/1998	12/23/2014	41,446					0		41,446	41,446			0	
	LEXINGTON CAPITAL II LP	WILMINGTON	DE	LEXINGTON CAPITAL II LP	04/08/1998	12/31/2014	70,002					0		70,002	70,002			0	20,960
	OAK INVESTMENT PARTNERS L.P.	WILMINGTON	DE	OAK INVESTMENT PARTNERS L.P.	09/23/2004	10/01/2014	265,980					0		265,980	265,980			0	
	OCM EUROPEAN OPP FUND II LP	CAYMAN ISLANDS	CYM	OCM EUROPEAN OPP FUND II LP	10/09/2008	09/15/2014	3,813,066					0		3,813,066	3,813,066			0	3,500,181
	PROVIDENCE DEBT OPPS III L.P.	PROVIDENCE	RI	PROVIDENCE DEBT OPPS III L.P.	09/16/2013	11/03/2014	92,937					0		92,937	92,937			0	
	PROVIDENCE EQUITY PARTNERS III L.P	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS III L.P	01/22/1999	04/11/2014	77,442					0		77,442	77,442			0	1,848
	PROVIDENCE EQUITY PARTNERS VII L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS VII L.P.	03/04/2013	03/19/2014	125,294					0		125,294	125,294			0	
	PROVIDENCE EQUITY PRTNS V L.P	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS V L.P	04/05/2005	09/26/2014	721,977					0		721,977	721,977			0	
	PROVIDENCE EQUITY PRTNS VI L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY PRTNS VI L.P.	03/16/2007	12/12/2014	4,386,048					0		4,386,048	4,386,048			0	1,904,392
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	12/30/2014	807,440					0		807,440	807,440			0	270,310
	ROYALTY OPPORTUNITIES	LUXEMBOURG	LUX	ROYALTY OPPORTUNITIES	08/30/2011	12/19/2014	1,221,438					0		1,221,438	1,221,438			0	730,560
	SILVER LAKE PARTNERS III	WILMINGTON	DE	SILVER LAKE PARTNERS III	08/30/2007	12/19/2014	484,949					0		484,949	484,949			0	439,395
	SNOW PHIPPS II LP	NEW YORK	NY	SNOW PHIPPS II LP	08/11/2010	11/05/2014	280,207					0		280,207	280,207			0	262,467
	VS&A COMMUNICATIONS PRTNS III L.P	WILMINGTON	DE	VS&A COMMUNICATIONS PRTNS III L.P	01/14/1999	12/22/2014	402,941					0		402,941	402,941			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							42,031,328	(79,188)	0	0	0	(79,188)	0	42,031,328	42,031,328	0	0	0	22,071,367
	FT. WASHINGTON PRIVATE EQUITY II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY II LP	12/12/2008	12/10/2014	7,717,150					0		7,717,150	7,717,150			0	1,680,507

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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 Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
	FT. WASHINGTON PRIVATE EQUITY III LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY III LP	12/23/1999	12/15/2014	3,330,000					0		3,330,000	3,330,000			0	857,628
	FT. WASHINGTON PRIVATE EQUITY IV L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY IV L.P.	12/08/2000	12/17/2014	4,754,998					0		4,754,998	4,754,998			0	4,406,130
	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY OPPORTUNITIES FUND II LP	11/29/2004	12/29/2014	2,634,282					0		2,634,282	2,634,282			0	328,645
	FT. WASHINGTON PRIVATE EQUITY V L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY V L.P.	05/15/2006	12/23/2014	6,885,000					0		6,885,000	6,885,000			0	6,660,000
	FT. WASHINGTON PRIVATE EQUITY VI L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VI L.P.	10/25/2007	12/24/2014	3,375,000					0		3,375,000	3,375,000			0	7,200,000
	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	CINCINNATI	OH	FT. WASHINGTON PRIVATE EQUITY VIII L.P.	11/25/2014	12/22/2014	55,000					0		55,000	55,000			0	
	TRI-STATE GROWTH CAPITAL FND 1	CINCINNATI	OH	TRI-STATE GROWTH CAPITAL FND 1	12/18/2006	11/03/2014	750,000					0		750,000	750,000			0	300,000
	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	CINCINNATI	OH	TRI-STATE FUND II GROWTH CAPITAL FUND II LP	11/30/2001	11/14/2014	1,050,000					0		1,050,000	1,050,000			0	
	WSL PARTNERS L.P.	CINCINNATI	OH	WSL PARTNERS L.P.	11/14/2003	12/18/2014	5,163,750					0		5,163,750	5,163,750			0	4,406,400
1699999. Joint Venture Interests - Common Stock - Affiliated							35,715,180	0	0	0	0	0	0	35,715,180	35,715,180	0	0	0	25,839,310
000000-00-0	W&S REAL ESTATE HOLDINGS, LLC	CINCINNATI	OH	RETURN OF CAPITAL	12/01/2006	12/24/2014	249,576,418					0		56,303,298	56,303,298			0	
	100.00% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
000000-00-0	CINCINNATI NEW MARKETS FUND, LLC	CINCINNATI	OH	RETURN OF CAPITAL	01/21/2005	11/15/2014	6,242,625					0		2,311,402	2,311,402			0	
	14.66% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
000000-00-0	PCE L.P.	ATLANTA	GA	RETURN OF CAPITAL	04/03/2008	08/14/2014	54,542					0		23,068	23,068			0	
	41.90% PARTNERSHIP INTEREST											0						0	
	LIMITED PARATNERSHIP											0						0	
000000-00-0	SKYPORT HOTEL LLC	HEBRON	KY	RETURN OF CAPITAL	03/31/1999	12/24/2014	433,515					0		360,420	360,420			0	
	25% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
000000-00-0	WINDSOR HOTEL LLC	WINDSOR	CT	RETURN OF CAPITAL	10/03/2000	12/24/2014	329,383					0		283,179	283,179			0	
	25% MEMBERSHIP INTEREST											0						0	
	LIMITED LIABILITY COMPANY											0						0	
1899999. Joint Venture Interests - Real Estate - Affiliated							256,636,483	0	0	0	0	0	0	59,281,367	59,281,367	0	0	0	0
4499999. Total - Unaffiliated							42,031,328	(79,188)	0	0	0	(79,188)	0	42,031,328	42,031,328	0	0	0	22,071,367
4599999. Total - Affiliated							292,351,663	0	0	0	0	0	0	94,996,547	94,996,547	0	0	0	25,839,310
4699999 - Totals							334,382,991	(79,188)	0	0	0	(79,188)	0	137,027,875	137,027,875	0	0	0	47,910,677

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-ZZ-3	OPIC				1	8,300,000	100.0000	8,300,000	8,300,000	8,300,000	0	0	0	0	0.110	0.110	MJSD	425	3,977	07/08/2014	09/15/2020
912810-FH-6	U S TREASURY				1	1,015,547	206.7250	1,033,623	500,000	1,007,276	16,552	(18,462)	0	0	3.875	0.903	AO	5,985	27,837	11/01/2013	04/15/2029
912810-FM-5	U S TREASURY	LS			1	3,034,500	149.5000	4,186,000	2,800,000	2,966,812	0	(6,675)	0	0	6.250	5.664	MN	22,721	175,000	08/24/2000	05/15/2030
912810-FM-5	U S TREASURY				1	216,750	149.5000	299,000	200,000	211,915	0	(477)	0	0	6.250	5.664	MN	1,623	12,500	08/24/2000	05/15/2030
912810-FR-4	U S TREASURY				1	737,604	147.9270	739,633	500,000	736,041	12,076	(10,145)	0	0	2.375	0.626	JJ	6,903	14,829	11/01/2013	01/15/2025
912828-C2-4	U S TREASURY	SD			1	5,001,367	100.0310	5,001,560	5,000,000	5,001,122	0	(246)	0	0	1.500	1.494	FA	25,483	37,500	03/04/2014	02/28/2019
912828-EN-6	U S TREASURY	SD			1	536,777	103.6600	518,301	500,000	504,591	0	(5,132)	0	0	4.500	3.416	MN	2,921	22,500	01/29/2008	11/15/2015
912828-QS-2	U S TREASURY	SD			1	111,135	100.0000	110,000	110,000	110,000	0	(191)	0	0	0.750	0.365	JD	0	413	10/03/2011	06/15/2014
912828-QV-5	U S TREASURY				1	809,277	106.5930	799,448	750,000	815,641	13,363	(4,090)	0	0	0.625	0.095	JJ	2,276	4,896	09/30/2013	07/15/2021
912828-UH-1	U S TREASURY TII				1	737,304	99.4310	745,731	750,000	749,810	12,262	2,425	0	0	0.125	0.457	JJ	445	954	11/01/2013	01/15/2023
912828-UX-6	U S TREASURY				1	520,509	99.6330	498,164	500,000	514,778	0	(4,572)	0	0	0.125	(0.762)	AO	134	634	09/30/2013	04/15/2018
912828-VM-9	U S TREASURY TII				1	498,750	101.0220	505,108	500,000	507,343	8,304	314	0	0	0.375	0.440	JJ	884	1,897	09/30/2013	07/15/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						21,519,520	XXX	22,736,568	20,410,000	21,425,329	62,557	(47,251)	0	0	XXX	XXX	XXX	69,800	302,937	XXX	XXX
36176F-2C-1	G2 #765171			2	1	31,778,428	108.1070	31,652,107	29,278,499	30,593,294	0	(314,200)	0	0	4.660	2.831	MON	113,698	1,355,164	12/01/2014	12/27/2061
36176F-Z9-2	G2 #765168			2	1	6,645,285	107.7490	6,680,845	6,200,395	6,412,652	0	(62,068)	0	0	4.615	3.101	MON	23,846	282,911	11/01/2014	11/22/2061
36179D-B6-6	GN # AC3661			2	1	1,857,995	98.6650	1,830,893	1,855,675	1,857,601	0	(197)	0	0	2.640	2.630	MON	4,082	48,990	11/28/2012	01/15/2033
36202K-N5-0	G2 # 8512			2	1	4,561	103.1380	4,550	4,412	4,166	0	40	0	0	3.500	7.140	MON	13	154	05/27/2003	06/20/2019
36202K-UV-5	G2 # 8696			2	1	21,177	106.0630	21,833	20,585	19,319	0	93	0	0	1.625	3.538	MON	28	335	06/13/2003	09/20/2025
36203C-ME-9	GNMA # 345157			2	1	11,239	114.0970	14,308	12,540	11,568	0	54	0	0	6.500	10.064	MON	68	815	11/14/1994	01/15/2024
36203C-ZE-5	GNMA # 345541			2	1	24,952	114.0970	31,763	27,838	25,673	0	118	0	0	6.500	10.061	MON	151	1,810	11/14/1994	02/15/2024
36203D-J4-3	GNMA # 345983			2	1	7,470	114.0970	9,509	8,334	7,690	0	36	0	0	6.500	10.066	MON	45	542	11/14/1994	12/15/2023
36203D-JE-1	GNMA # 345961			2	1	14,571	114.0970	18,549	16,257	15,006	0	71	0	0	6.500	10.065	MON	88	1,057	11/14/1994	11/15/2023
36203D-JL-5	GNMA # 345967			2	1	10,763	114.0970	14,374	12,598	11,219	0	76	0	0	6.500	11.758	MON	68	819	12/13/1994	11/15/2023
36203D-M2-3	GNMA # 346077			2	1	9,799	114.0970	12,473	10,932	10,082	0	46	0	0	6.500	10.059	MON	59	711	11/14/1994	02/15/2024
36203D-MZ-0	GNMA # 346076			2	1	17,155	114.0970	22,910	20,079	17,867	0	118	0	0	6.500	11.755	MON	109	1,305	12/13/1994	01/15/2024
36203K-7M-0	GNMA # 352000			2	1	22,488	114.0970	28,625	25,088	23,152	0	108	0	0	6.500	10.061	MON	136	1,631	11/14/1994	12/15/2023
36203K-KX-1	GNMA # 351410			2	1	9,160	114.0970	12,086	10,593	9,512	0	58	0	0	6.500	11.322	MON	57	689	12/13/1994	01/15/2024
36203L-4H-2	GNMA # 352824			2	1	126,592	114.0970	167,707	146,986	131,432	0	796	0	0	6.500	11.460	MON	796	9,554	12/13/1994	04/15/2024
36203L-S5-2	GNMA # 352540			2	1	179,634	114.0970	236,518	207,295	186,452	0	1,120	0	0	6.500	11.243	MON	1,123	13,474	01/12/1995	01/15/2024
36203M-B5-8	GNMA # 352960			2	1	13,212	114.0970	16,820	14,742	13,583	0	60	0	0	6.500	10.060	MON	80	958	11/14/1994	05/15/2024
36203M-JM-3	GNMA # 353168			2	1	8,370	114.0970	10,655	9,339	8,618	0	40	0	0	6.500	10.064	MON	51	607	11/14/1994	12/15/2023
36203N-6L-7	GNMA # 354675			2	1	5,413	114.0970	6,891	6,040	5,577	0	27	0	0	6.500	10.068	MON	33	393	11/14/1994	10/15/2023
36203P-AP-8	GNMA 30 YR # 354714			2	1	9,137	114.0970	11,632	10,195	9,407	0	44	0	0	6.500	10.066	MON	55	663	11/14/1994	12/15/2023
36203R-5K-1	GNMA 30 YR # 357350			2	1	6,756	114.0970	8,601	7,538	6,958	0	33	0	0	6.500	10.067	MON	41	490	11/14/1994	11/15/2023
36203U-Z7-0	GNMA 30 YR # 359966			2	1	29,988	114.0970	39,570	34,681	31,154	0	192	0	0	6.500	11.324	MON	188	2,254	12/13/1994	12/15/2023
36203W-NW-4	GNMA 30 YR # 361405			2	1	6,284	114.0970	7,999	7,011	6,466	0	30	0	0	6.500	10.061	MON	38	456	11/14/1994	02/15/2024
36203Y-2F-0	GNMA 30 YR # 363574			2	1	5,650	114.0970	7,192	6,303	5,817	0	27	0	0	6.500	10.061	MON	34	410	11/14/1994	12/15/2023
36204C-6Z-9	GNMA 30 YR # 366388			2	1	22,102	114.0970	28,113	24,639	22,750	0	106	0	0	6.500	10.035	MON	133	1,602	11/14/1994	12/15/2023
36204C-7L-9	GNMA 30 YR # 366399			2	1	14,237	114.0970	18,125	15,885	14,653	0	68	0	0	6.500	10.064	MON	86	1,033	11/14/1994	01/15/2024
36204D-MT-3	GNMA 30 YR # 366770			2	1	25,505	114.0970	33,655	29,497	26,446	0	154	0	0	6.500	11.316	MON	160	1,917	12/13/1994	05/15/2024
36204G-Y3-0	GNMA 30 YR # 369830			2	1	7,443	114.0970	9,940	8,711	7,755	0	52	0	0	6.500	11.757	MON	47	566	12/13/1994	12/15/2023
36204H-QF-0	GNMA # 370454			2	1	6,400	114.0970	8,146	7,139	6,588	0	31	0	0	6.500	10.061	MON	39	464	11/14/1994	12/15/2023
36204J-B2-1	GNMA # 370957			2	1	20,331	114.0970	25,879	22,681	20,931	0	98	0	0	6.500	10.061	MON	123	1,474	11/14/1994	12/15/2023
36204J-KH-8	GNMA # 371196			2	1	25,908	114.0970	32,980	28,905	26,673	0	125	0	0	6.500	10.064	MON	157	1,879	11/14/1994	12/15/2023
36204J-KN-5	GNMA # 371201			2	1	30,108	114.0970	38,327	33,591	30,997	0	145	0	0	6.500	10.064	MON	182	2,184	11/14/1994	12/15/2023
36204J-L2-0	GNMA # 371245			2	1	28,652	114.0970	37,726	33,064	29,740	0	179	0	0	6.500	11.243	MON	179	2,149	01/12/1995	01/15/2024
36204J-L7-9	GNMA # 371250			2	1	42,299	114.0970	55,814	48,918	43,926	0	268	0	0	6.500	11.322	MON	265	3,180	12/13/1994	01/15/2024
36204K-5W-9	GNMA # 372661			2	1	25,055	114.0970	32,989	28,913	26,006	0	156	0	0	6.500	11.243	MON	157	1,879	01/12/1995	01/15/2024
36204K-DN-0	GNMA # 371909			2	1	84,949	114.0970	112,092	98,243	88,182	0	532	0	0	6.500	11.321	MON	532	6,386	12/13/1994	02/15/2024
36204K-EA-7	GNMA # 371929			2	1	17,478	114.0970	22,251	19,502	17,979	0	82	0	0	6.500	10.062	MON	106	1,268	11/14/1994	03/15/2024
36204N-FK-8	GNMA 30 YR # 374670			2	1	123,892	114.0970	163,124	142,969	128,545	0	764	0	0	6.500	11.241	MON	774	9,293	01/12/1995	02/15/2024
36204N-ND-5	GNMA 30 YR # 374888			2	1	37,047	114.0970	48,885	42,845	38,472	0	235	0	0	6.500	11.322	MON	232	2,785	12/13/1994	01/15/2024
36204N-R9-0	GNMA 30 YR # 375012			2	1	32,662	114.0970	43,005	37,691	33,901	0	204	0	0	6.500	11.243	MON	204	2,450	01/12/1995	01/15/2024
36204P-QA-3	GNMA 30 YR # 375849			2	1	11,185	114.0970	14,227	12,469	11,510	0	53	0	0	6.500	10.034	MON	68	811	11/14/1994	01/15/2024
36204Q-CC-2	GNMA 30 YR # 376367			2	1	23,669	114.0970	30,127	26,405	24,360	0	113	0	0	6.500	10.060	MON	143	1,716	11/14/1994	01/15/2024
36204Q-EA-4	GNMA 30 YR # 376429			2	1	36,176	114.0970	48,311	42,342	37,644	0	242	0	0	6.500	11.751	MON	229	2,752	12/13/1994	03/15/2024

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36204R-YP-7	GNMA 30 YR # 377918			2	1	15,729	114.0970	20,754	18,190	16,334	0	100	0	0	6.500	11.322	MON	99	1,182	12/13/1994	01/15/2024
36204R-YQ-5	GNMA 30 YR # 377919			2	1	48,649	114.0970	64,450	56,487	50,569	0	317	0	0	6.500	11.465	MON	306	3,672	12/13/1994	01/15/2024
36204U-JU-6	GNMA 30 YR # 380175			2	1	2,804	114.0970	3,700	3,243	2,913	0	18	0	0	6.500	11.324	MON	18	211	12/13/1994	12/15/2023
36204Y-C3-5	GNMA 30 YR # 383590			2	1	49,891	114.0970	66,096	57,929	51,799	0	314	0	0	6.500	11.460	MON	314	3,766	12/13/1994	04/15/2024
36205B-E5-7	GNMA 30 YR # 385456			2	1	44,431	114.0970	58,501	51,273	46,082	0	271	0	0	6.500	11.240	MON	278	3,333	01/12/1995	03/15/2024
36205B-EE-8	GNMA 30 YR # 385433			2	1	29,180	114.0970	38,503	33,746	30,290	0	183	0	0	6.500	11.321	MON	183	2,193	12/13/1994	02/15/2024
36205B-EF-5	GNMA 30 YR # 385434			2	1	29,006	114.0970	38,274	33,545	30,110	0	182	0	0	6.500	11.321	MON	182	2,180	12/13/1994	02/15/2024
36205B-KL-5	GNMA 30 YR # 385599			2	1	25,837	114.0970	34,503	30,240	26,886	0	173	0	0	6.500	11.751	MON	164	1,966	12/13/1994	03/15/2024
36205B-LD-2	GNMA 30 YR # 385624			2	1	11,246	109.2500	12,782	11,699	11,358	0	17	0	0	7.500	8.749	MON	73	878	07/12/1994	05/15/2024
36205D-C7-1	GNMA 30 YR # 387194			2	1	57,655	114.0970	76,077	66,677	59,849	0	361	0	0	6.500	11.321	MON	361	4,334	12/13/1994	02/15/2024
36205J-Q2-4	GNMA 30 YR # 392073			2	1	25,675	114.0970	34,288	30,051	26,707	0	170	0	0	6.500	11.750	MON	163	1,953	12/13/1994	04/15/2024
36205J-QF-5	GNMA 30 YR # 392054			2	1	11,857	114.0970	15,834	13,877	12,333	0	79	0	0	6.500	11.750	MON	75	902	12/13/1994	04/15/2024
36207N-D4-3	GNMA # 436723			2	1	195,607	114.2870	215,448	188,515	194,194	0	(238)	0	0	7.500	6.402	MON	1,178	14,139	08/01/2001	11/15/2026
36210E-7C-7	GNMA 30 YR # 490591			2	1	201,909	113.0620	223,033	197,266	201,219	0	(93)	0	0	7.000	6.240	MON	1,151	13,808	08/01/2001	09/15/2028
362165-AQ-5	GNMA 30 YR # 183715			2	1	2,769	100.4570	2,865	2,852	2,826	0	7	0	0	9.000	9.860	MON	21	257	09/12/1989	11/15/2016
362166-RY-8	GNMA 30 YR # 185103			2	1	1,222	100.5500	1,231	1,224	1,221	0	1	0	0	10.000	10.133	MON	10	122	09/19/1988	09/15/2018
36216W-HB-2	GNMA 30 YR # 176726			2	1	6,052	100.5520	6,021	5,988	6,010	0	22	0	0	10.000	9.609	MON	50	599	11/14/1988	11/15/2018
36217M-J5-4	GNMA 30 YR # 197484			2	1	6,766	114.0970	9,035	7,919	7,049	0	47	0	0	6.500	11.757	MON	43	515	12/13/1994	12/15/2023
362180-EN-7	GNMA 30 YR # 236941			2	1	1,013	100.3930	1,046	1,042	1,028	0	0	0	0	9.500	10.420	MON	8	99	05/10/1988	05/15/2018
36218C-EL-5	GNMA 30 YR # 218039			2	1	6,617	100.5040	6,829	6,795	6,721	0	(17)	0	0	9.500	10.378	MON	54	645	09/14/1987	08/15/2017
36218E-A9-2	GNMA 30 YR # 219732			2	1	9,056	100.5420	9,393	9,342	9,207	0	(46)	0	0	10.000	11.287	MON	78	934	10/19/1987	09/15/2017
36219G-EB-7	GNMA 30 YR # 248630			2	1	5,293	100.5520	5,201	5,172	5,230	0	42	0	0	10.000	8.900	MON	43	517	10/17/1988	10/15/2018
36219L-RP-1	GNMA 30 YR # 252594			2	1	6,145	101.4210	6,507	6,416	6,295	0	(19)	0	0	9.500	10.889	MON	51	609	08/09/1988	05/15/2018
36219P-MW-2	GNMA 30 YR # 255173			2	1	2,678	100.5340	2,742	2,727	2,698	0	(6)	0	0	10.500	11.160	MON	24	286	06/19/1989	06/15/2019
36219S-CA-5	GNMA 30 YR # 257565			2	1	4,141	100.5850	4,240	4,216	4,170	0	(3)	0	0	10.500	11.198	MON	37	443	06/19/1989	03/15/2019
36219S-Z7-7	GNMA 30 YR # 258266			2	1	1,599	100.5520	1,584	1,576	1,583	0	5	0	0	10.000	9.580	MON	13	158	08/20/1990	11/15/2018
36219X-GU-6	GNMA 30 YR # 262211			2	1	3,834	100.5510	3,879	3,858	3,838	0	(2)	0	0	10.000	10.313	MON	32	386	09/19/1988	09/15/2018
36219Y-Q7-4	GNMA 30 YR # 263378			2	1	1,478	100.5500	1,493	1,484	1,478	0	0	0	0	10.000	10.231	MON	12	148	10/17/1988	10/15/2018
36220G-4F-6	GNMA 30 YR # 278122			2	1	10,406	100.5550	11,319	11,256	10,736	0	(226)	0	0	10.000	13.467	MON	94	1,126	06/19/1989	06/15/2019
36220T-D4-3	GNMA 30 YR # 287323			2	1	5,495	100.4870	5,685	5,657	5,570	0	10	0	0	9.000	9.838	MON	42	509	03/13/1990	02/15/2020
36223H-HR-1	GNMA 30 YR # 308140			2	1	11,691	101.4100	12,322	12,151	11,843	0	23	0	0	7.500	8.729	MON	76	911	07/12/1994	01/15/2022
36224F-J2-7	GNMA 30 YR # 327081			2	1	40,102	104.8090	43,682	41,678	40,601	0	76	0	0	7.500	8.727	MON	260	3,126	07/12/1994	05/15/2022
36224R-KG-8	GNMA 30 YR # 336095			2	1	23,280	114.0970	29,633	25,972	23,974	0	114	0	0	6.500	10.063	MON	141	1,688	11/14/1994	11/15/2023
36225C-EV-4	GNMA ARM # 80147			2	1	14,851	105.1250	15,166	14,427	13,617	0	56	0	0	2.000	3.436	MON	24	288	06/13/2003	12/20/2027
36225C-FM-3	GNMA ARM # 80171			2	1	12,731	106.1470	13,265	12,497	11,561	0	52	0	0	1.625	3.690	MON	17	203	09/08/2003	02/20/2028
38373R-6H-7	GNMA - CMO 2001-60 ZL			2	1	861,641	112.9240	985,802	872,981	865,817	0	34	0	0	6.500	6.755	MON	4,729	56,744	07/26/2002	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG			2	1	4,433,254	108.5580	4,812,656	4,433,254	4,433,254	0	0	0	0	5.500	5.534	MON	20,319	243,829	04/04/2003	03/20/2033
38375B-JW-3	GNR 2011-H02 BA			2	1	20,629,730	106.1670	21,213,427	19,981,244	20,237,783	0	(131,398)	0	0	4.450	3.800	MON	74,097	883,940	08/01/2014	02/20/2061
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						68,292,497	XXX	69,779,392	64,922,830	66,536,076	0	(499,045)	0	0	XXX	XXX	XXX	253,523	3,024,579	XXX	XXX
38373V-N8-9	GNMA - CMO 2002-81 Z			2	1	3,413,415	109.2910	3,770,020	3,449,518	3,414,613	0	17,550	0	0	6.112	6.358	MON	17,570	241,048	11/29/2002	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z			2	1	6,562,261	107.9570	7,341,026	6,799,979	6,575,242	0	107,611	0	0	5.589	6.235	MON	31,670	376,542	10/01/2014	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z			2	1	1,174,505	102.3760	1,252,124	1,223,060	1,208,607	0	9,688	0	0	5.933	6.286	MON	6,047	71,135	01/08/2003	11/16/2042
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						11,150,181	XXX	12,363,170	11,472,557	11,198,462	0	134,849	0	0	XXX	XXX	XXX	55,287	688,725	XXX	XXX
0599999. Total - U.S. Government Bonds						100,962,198	XXX	104,879,130	96,805,387	99,159,867	62,557	(411,447)	0	0	XXX	XXX	XXX	378,610	4,016,241	XXX	XXX
448814-EJ-8	HYDRO-QUEBEC		A		1FE	4,945,200	140.4160	5,616,620	4,000,000	4,682,754	0	(52,765)	0	0	8.050	5.701	JJ	155,633	322,000	04/30/2009	07/07/2024
63307E-AB-3	NATIONAL BANK OF CANADA		A		1FE	6,162,000	102.2080	6,132,492	6,000,000	6,059,781	0	(102,219)	0	0	2.200	1.635	AO	26,400	0	10/12/2011	10/19/2016
748148-QR-7	PROV OF QUEBEC		A		1FE	23,421,340	147.7440	25,116,463	17,000,000	23,110,641	0	(280,342)	0	0	7.500	4.198	MS	375,417	1,275,000	02/14/2014	09/15/2029
831594-AG-1	REPUBLIC OF SLOVENIA		F		2FE	1,964,940	109.8750	2,197,500	2,000,000	1,967,156	0	2,216	0	0	5.250	5.480	FA	38,792	52,500	02/10/2014	02/18/2024
857524-AC-6	REPUBLIC OF POLAND		F		1FE	1,965,000	106.1250	2,122,500	2,000,000	1,967,597	0	2,597	0	0	4.000	4.217	JJ	35,333	40,000	01/31/2014	01/22/2024
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						38,458,480	XXX	41,185,575	31,000,000	37,787,929	0	(430,513)	0	0	XXX	XXX	XXX	631,575	1,689,500	XXX	XXX
1099999. Total - All Other Government Bonds						38,458,480	XXX	41,185,575	31,000,000	37,787,929	0	(430,513)	0	0	XXX	XXX	XXX	631,575	1,689,500	XXX	XXX
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON			1	1FE	3,000,000	96.8840	2,906,520	3,000,000	3,000,000	0	0	0	0	2.767	2.767	JJ	41,505	83,010	08/02/2012	07/01/2024
60416Q-FT-6	MN HSG FIN AGY			1	1	5,066,849	98.0840	4,969,768	5,066,849	5,066,849	0	0	0	0	2.600	2.614	MON	10,978	131,738	08/01/2012	09/01/2042

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
666467-FG-5	NORTHLAKE IL VRDN				1FE	6,955,000	100.0000	6,955,000	6,955,000	6,955,000	0	0	0	0	0.130	0.030	MON	768	6,742	03/10/2014	12/01/2034
732622-AH-8	PONTIAC MI WSTWTR TREATMENT FA			1	1FE	2,240,000	100.2330	2,245,219	2,240,000	2,240,000	0	0	0	0	2.700	2.700	JD	5,040	60,480	08/15/2012	06/01/2022
732622-AK-1	PONTIAC MI WSTWTR TREATMENT FA			1	1FE	2,550,000	100.5770	2,564,714	2,550,000	2,550,000	0	0	0	0	3.100	3.100	JD	6,588	79,050	08/15/2012	06/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						19,811,849	XXX	19,641,221	19,811,849	19,811,849	0	0	0	0	XXX	XXX	XXX	64,879	361,020	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						19,811,849	XXX	19,641,221	19,811,849	19,811,849	0	0	0	0	XXX	XXX	XXX	64,879	361,020	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
150105-AX-2	CEDAR CLIFF OHIO LOC SCH DIST				1FE	7,910,000	117.5070	9,294,804	7,910,000	7,910,000	0	0	0	0	6.040	6.040	JD	39,814	477,764	04/16/2010	12/01/2026
3133MU-DV-4	FHDN				1	10,138,550	111.3250	11,132,540	10,000,000	10,035,820	0	(11,525)	0	0	5.375	5.236	MN	68,681	537,500	07/31/2003	11/15/2017
313586-UV-9	FNMA				1	5,380,800	109.1190	5,455,945	5,000,000	5,038,304	0	(30,340)	0	0	8.200	7.500	MS	126,417	410,000	02/11/1993	03/10/2016
686053-DF-3	OREGON SCH BRDS ASSN SCHOOL DISTRICT				1FE	2,050,000	111.3460	2,282,593	2,050,000	2,050,000	0	0	0	0	5.223	5.223	JD	297	107,072	02/06/2004	06/30/2018
835574-BS-2	SONOMA CNTY CALIF PENSION OBLI				1FE	3,000,000	106.7340	3,202,020	3,000,000	3,000,000	0	0	0	0	4.660	4.660	JD	11,650	139,800	05/14/2003	12/01/2017
915137-5R-0	UNIVERSITY OF TEXAS			2	1FE	1,856,440	118.7390	2,374,780	2,000,000	1,866,926	0	2,775	0	0	4.794	5.290	FA	36,221	95,880	11/09/2010	08/15/2046
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						30,335,790	XXX	33,742,682	29,960,000	29,901,050	0	(39,090)	0	0	XXX	XXX	XXX	283,080	1,768,016	XXX	XXX
3128MB-XF-9	FGLMC # G13178			2	1	2,610,780	108.8010	2,759,078	2,535,892	2,593,688	0	(4,610)	0	0	5.000	4.063	MON	10,566	126,795	08/07/2009	06/01/2023
3128MB-YE-1	FGLMC # G13209			2	1	1,561,361	108.7870	1,633,596	1,501,647	1,547,909	0	(3,606)	0	0	5.000	3.759	MON	6,257	75,082	08/13/2009	07/01/2023
3128MT-PK-8	FGCI # H01326			2	1	806,347	109.9350	890,980	810,462	806,474	0	14	0	0	5.500	5.698	MON	3,715	44,576	08/05/2005	08/01/2035
3128PP-M3-4	FGLMC # J10378			2	1	2,487,698	107.3990	2,618,563	2,438,172	2,477,747	0	(1,942)	0	0	4.500	3.863	MON	9,143	109,718	08/05/2009	07/01/2024
3128PP-MF-7	FGLMC # J10358			2	1	5,770,807	108.0260	6,091,192	5,638,651	5,744,459	0	(5,139)	0	0	4.500	3.769	MON	21,145	253,739	08/04/2009	07/01/2024
3128PP-MJ-9	FGLMC # J10361			2	1	2,168,100	107.8190	2,287,673	2,121,770	2,158,828	0	(1,809)	0	0	4.500	3.818	MON	7,957	95,480	07/29/2009	07/01/2024
3128PQ-QX-2	FGLMC # J11370			2	1	2,831,010	106.4790	2,947,865	2,768,502	2,818,540	0	(2,942)	0	0	4.000	3.363	MON	9,228	110,740	12/10/2009	12/01/2024
3128PR-LS-6	FGLMC J12137			2	1	1,771,510	107.9930	1,842,843	1,706,452	1,760,742	0	(2,562)	0	0	4.500	3.367	MON	6,399	76,790	04/29/2010	05/01/2025
3128PR-P8-6	FGLMC POOL # J12247			2	1	1,340,777	107.9980	1,366,043	1,264,884	1,330,978	0	(3,173)	0	0	4.500	2.686	MON	4,743	56,920	10/17/2011	05/01/2025
3128PR-RN-1	FGLMC POOL # J12293			2	1	1,928,790	107.8740	1,962,303	1,819,077	1,914,621	0	(4,588)	0	0	4.500	2.678	MON	6,822	81,858	10/17/2011	05/01/2025
3128PT-UT-0	FGLMC #J14194			2	1	4,470,306	103.8940	4,780,301	4,601,151	4,488,971	0	5,399	0	0	3.000	3.719	MON	11,503	138,035	03/04/2011	01/01/2026
31290K-CU-1	FHLMC # 554583			2	1	69,431	105.8620	74,530	70,403	69,491	0	8	0	0	9.500	9.760	MON	557	6,688	01/30/1991	02/01/2021
31292G-C4-6	FHLMC # C00091			2	1	8,573	112.4960	9,889	8,791	8,641	0	6	0	0	9.000	9.844	MON	66	791	12/09/1991	12/01/2021
31295V-EC-0	FHLMC # A00131			2	1	1,651	108.7660	1,797	1,652	1,649	0	0	0	0	9.500	9.593	MON	13	157	01/07/1991	11/01/2020
31295V-EF-3	FHLMC # A00134			2	1	125	101.4050	127	125	125	0	0	0	0	9.500	9.606	MON	1	12	01/07/1991	12/01/2020
31295V-EH-9	FHLMC # A00136			2	1	27	100.4740	27	27	27	0	0	0	0	9.500	9.601	MON	0	3	01/07/1991	12/01/2020
31295V-EJ-5	FHLMC # A00137			2	1	518	100.4740	521	518	518	0	0	0	0	9.500	9.587	MON	4	49	01/07/1991	12/01/2020
31295V-UV-0	FHLMC # A00596			2	1	6,034	110.2330	6,821	6,188	6,086	0	4	0	0	9.000	9.846	MON	46	557	12/09/1991	05/01/2021
3132G7-H3-2	FG U80250			2	1	4,407,191	105.0730	4,404,654	4,192,014	4,395,927	0	(11,263)	0	0	3.500	2.639	MON	12,227	0	05/30/2013	03/01/2033
313401-H4-6	FHLMC # 360043			2	1	4,622	109.9130	5,007	4,555	4,553	0	(9)	0	0	10.000	9.445	MON	38	456	12/06/1990	12/01/2018
313401-P8-8	FHLMC # 360064			2	1	2,238	110.5070	2,438	2,206	2,207	0	(4)	0	0	10.000	9.446	MON	18	221	12/06/1990	07/01/2019
313401-Q6-1	FHLMC # 360070			2	1	926	109.4330	1,027	939	927	0	0	0	0	9.500	9.761	MON	7	89	01/30/1991	07/01/2019
313401-V8-1	FHLMC # 360103			2	1	3,835	111.2850	4,327	3,888	3,838	0	1	0	0	9.500	9.760	MON	31	369	01/30/1991	05/01/2020
313602-YQ-1	FNMA - CMO 1989-44 44-H			2	1	14,558	107.6520	16,293	15,135	14,960	0	19	0	0	9.000	9.667	MON	114	1,362	07/21/1989	07/25/2019
313614-4B-2	FNMA # 050318			2	1	1,961	109.1620	2,142	1,962	1,955	0	(1)	0	0	10.000	10.030	MON	16	196	01/09/1991	07/01/2020
313615-A3-0	FNMA # 050426			2	1	10,058	111.3680	11,258	10,109	10,052	0	(1)	0	0	9.500	9.653	MON	80	960	04/08/1991	04/01/2021
313615-HN-9	FNMA # 050637			2	1	22,913	117.3630	26,980	22,989	22,897	0	(1)	0	0	8.000	8.074	MON	153	1,839	12/07/1992	12/01/2022
3136A3-EE-7	FNR 2011-143 PZ			2	1	3,885,294	111.6030	3,831,038	3,432,743	3,828,325	0	(33,292)	0	0	4.500	3.409	MON	12,873	150,773	12/01/2014	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP			2	1	1,069,375	107.0720	1,070,722	1,000,000	1,057,060	0	(4,893)	0	0	3.500	2.852	MON	2,917	35,000	05/31/2012	03/25/2041
3136AH-VS-6	FNR 2013-136 CZ			2	1	1,667,696	98.3190	2,036,312	2,071,134	1,676,364	0	8,624	0	0	3.500	4.931	MON	6,041	71,134	12/01/2014	01/25/2044
31374S-Y4-7	FNMA # 323031			2	1	869,342	114.6770	986,442	860,189	867,606	0	(246)	0	0	6.000	5.585	MON	4,301	51,611	04/30/2003	04/01/2028
3137A2-YK-1	FHMS 3763 JM			2	1	6,885,156	103.8700	7,270,914	7,000,000	6,921,557	0	10,018	0	0	4.000	4.221	MON	23,333	280,000	01/28/2011	12/15/2038
3137A6-6S-6	FHR 3798 AY			2	1	1,609,453	102.6240	1,539,366	1,500,000	1,573,404	0	(13,877)	0	0	3.500	2.442	MON	4,375	52,500	05/15/2012	01/15/2026
3137A7-JU-5	FHLMC K701 A2			2	1	7,069,916	106.3450	7,444,164	7,000,000	7,021,411	0	(13,380)	0	0	3.882	3.694	MON	22,645	271,740	02/18/2011	11/25/2017
3137AN-NF-8	FHR 4034 GB			2	1	8,789,073	109.8600	8,387,154	7,634,374	8,570,042	0	(87,264)	0	0	4.500	2.941	MON	28,629	343,547	07/13/2012	04/15/2032
3137AR-H5-8	FHR 4057 CD			2	1	758,906	97.1170	770,750	793,627	763,362	0	3,650	0	0	2.000	3.127	MON	1,323	15,872	10/15/2013	04/15/2039
3137B1-ZD-7	FHR 4204 QA			2	1	7,370,989	96.7950	7,659,579	7,913,164	7,447,752	0	61,663	0	0	1.500	2.974	MON	9,891	118,697	10/17/2013	07/15/2042
3137B3-KM-9	FHR 4223 CL			2	1	3,964,500	99.2060	3,968,224	4,000,000	3,965,578	0	1,078	0	0	3.000	3.091	MON	10,000	0	06/04/2014	07/15/2043
3137BC-6T-0	FHR 4361 WV			2	1	4,955,731	102.1640	5,102,217	4,994,163	4,957,202	0	1,471	0	0	3.500	3.597	MON	14,566	72,832	06/24/2014	05/15/2044
31381P-UL-0	FNMA # 466887			2	1	9,314,166	104.0830	9,683,825	9,303,989	9,298,846	0	(4,349)	0	0	3.060	2.984	MON	24,516	288,656	05/19/2011	12/01/2017
3138E0-YE-3	FNMA # AJ7908			2	1	8,091,521	104.1770	8,677,634	8,329,743	8,116,960	0	7,466	0	0	3.000	3.685	MON	20,824	249,892	11/15/2011	01/01/2027

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138W9-JV-3	FN AS0275			2	1	7,423,870	103.2250	7,671,680	7,431,998	7,423,597	0	(164)	0	0	3.000	3.001	MON	18,580	222,960	10/04/2013	08/01/2033
31392J-TL-3	FNR 2003-20 MZ			2	1	6,733,395	108.6550	7,628,588	7,020,927	6,888,072	0	929	0	0	5.750	6.386	MON	33,642	403,703	02/05/2003	03/25/2033
31392X-ZY-7	FHR 2528 HN			2	1	111,645	104.4950	109,656	104,939	108,025	0	(871)	0	0	5.000	2.198	MON	437	5,247	12/02/2009	11/15/2017
31393U-A6-0	FNW 2003-W19 1A7			2	1	4,855,768	107.4750	4,851,470	4,514,041	4,686,923	0	(27,332)	0	0	5.620	4.580	MON	21,141	253,689	12/10/2009	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7			2	1	10,868,750	107.9450	10,794,530	10,000,000	10,443,230	0	(104,604)	0	0	5.750	4.630	MON	47,917	575,000	12/04/2009	08/25/2033
31394R-VW-6	FHLMC 2758 ZG			2	1	7,916,015	107.5990	8,775,073	8,155,370	8,049,555	0	14,845	0	0	5.500	5.956	MON	37,379	443,939	07/01/2014	04/15/2033
31397F-L9-1	FHR 3284 CA			2	1	81,211	103.0080	78,422	76,132	76,807	0	(197)	0	0	5.000	3.735	MON	317	3,807	12/02/2009	10/15/2021
31397Q-3L-0	FNR 2010-149 ZC			2	1	6,708,991	113.9640	6,819,688	5,984,072	6,696,307	0	(12,684)	0	0	4.500	3.491	MON	22,440	88,926	12/01/2014	01/25/2041
31397Q-T2-4	FNR 2010-157 NA			2	1	3,084,669	102.8310	3,126,081	3,040,018	3,061,649	0	(4,373)	0	0	3.500	3.215	MON	8,867	106,401	01/10/2011	03/25/2037
31398F-JR-3	FNR 2009-80 EJ			2	1	105,669	100.3240	102,767	102,435	102,669	0	(1,637)	0	0	4.500	1.055	MON	384	4,610	06/19/2012	03/25/2027
31398F-WS-6	FNR 2009-95 EY			2	1	2,411,090	106.9130	2,725,084	2,548,889	2,455,516	0	10,138	0	0	4.000	4.595	MON	8,496	101,956	01/29/2010	11/25/2024
31398K-VT-4	FHR 3599 A			2	1	235,246	100.4780	227,689	226,606	227,075	0	(1,809)	0	0	4.000	2.068	MON	755	9,064	12/08/2009	02/15/2023
31398L-NM-6	FHR 3609 LE			2	1	1,225,513	102.9540	1,240,964	1,205,360	1,217,102	0	(2,592)	0	0	3.000	2.291	MON	3,013	36,161	12/14/2009	12/15/2024
31398M-BZ-8	FNMA 2010-9 B			2	1	4,757,947	105.3770	5,239,756	4,972,381	4,876,870	0	27,924	0	0	4.000	4.668	MON	16,575	198,895	01/28/2010	02/25/2025
31398R-CD-5	FNR 2010-43 BM			2	1	7,212,500	103.7740	8,301,928	8,000,000	7,534,267	0	74,530	0	0	3.500	4.772	MON	23,333	280,000	04/21/2010	05/25/2025
31410K-AB-0	FNMA # 889302			2	1	1,330,460	109.0350	1,479,243	1,356,664	1,335,113	0	1,258	0	0	5.000	5.583	MON	5,653	67,833	12/12/2008	04/01/2023
31412M-XM-5	FNMA # 929584			2	1	1,138,778	107.9760	1,253,821	1,161,207	1,142,665	0	1,051	0	0	5.000	5.581	MON	4,838	58,060	12/12/2008	06/01/2023
31412S-D3-6	FNMA # 933122			2	1	150,386	111.7350	165,862	148,442	150,275	0	(16)	0	0	5.500	5.027	MON	680	8,164	01/09/2009	01/01/2038
31414D-UF-1	FNMA # 963282			2	1	858,438	107.9810	894,658	828,533	851,516	0	(1,921)	0	0	5.000	3.796	MON	3,452	41,427	08/04/2009	05/01/2023
31414E-CQ-5	FNMA # 963679			2	1	1,203,504	107.9780	1,325,118	1,227,207	1,207,612	0	1,111	0	0	5.000	5.581	MON	5,113	61,360	12/12/2008	06/01/2023
31414E-JC-9	FNMA # 963859			2	1	1,501,724	107.9800	1,653,505	1,531,301	1,506,852	0	1,387	0	0	5.000	5.581	MON	6,380	76,565	12/12/2008	06/01/2023
31414M-4W-3	FNMA # 970737			2	1	846,756	107.8490	874,938	811,263	839,198	0	(2,104)	0	0	5.000	3.579	MON	3,380	40,563	08/31/2009	11/01/2023
31414N-B4-5	FNMA #970859			2	1	1,379,853	107.9800	1,431,801	1,325,985	1,368,417	0	(3,177)	0	0	5.000	3.678	MON	5,525	66,299	08/14/2009	12/01/2023
31414T-JS-1	FNMA # 975573			2	1	503,952	107.9500	522,778	484,278	499,480	0	(1,240)	0	0	5.000	3.659	MON	2,018	24,214	08/14/2009	06/01/2023
31415Q-AP-1	FNMA # 985714			2	1	477,680	108.0000	495,459	458,757	473,382	0	(1,192)	0	0	5.000	3.640	MON	1,911	22,938	08/14/2009	06/01/2023
31415S-VB-5	FNMA # 988110			2	1	347,998	105.4120	352,511	334,413	344,985	0	(836)	0	0	5.000	3.662	MON	1,393	16,721	08/14/2009	08/01/2023
31415T-SN-1	FNMA # 988925			2	1	737,048	107.8860	810,836	751,565	739,506	0	665	0	0	5.000	5.579	MON	3,132	37,578	12/12/2008	08/01/2023
31415V-6J-9	FNMA # 991073			2	1	231,055	107.8200	239,397	222,034	229,139	0	(532)	0	0	5.000	3.679	MON	925	11,102	08/14/2009	12/01/2023
31416M-W4-2	FNMA # AA4266			2	1	1,137,876	107.4280	1,193,132	1,110,631	1,131,952	0	(965)	0	0	4.500	3.710	MON	4,165	49,978	05/27/2009	05/01/2024
31416N-7H-9	FNMA # AA5395			2	1	1,458,189	108.0560	1,556,211	1,440,187	1,453,949	0	(689)	0	0	4.500	4.070	MON	5,401	64,808	06/05/2009	06/01/2024
31416R-VA-8	FNMA # AA7808			2	1	3,651,433	106.5180	3,901,168	3,662,449	3,651,663	0	46	0	0	4.000	4.043	MON	12,208	146,498	07/20/2009	08/01/2024
31417C-QF-5	FN AB5853			2	1	6,141,200	103.3410	6,388,301	6,181,768	6,142,413	0	748	0	0	3.000	3.108	MON	15,454	185,453	08/06/2013	08/01/2032
31417K-ZN-0	FNMA # AC1648			2	1	4,510,804	106.5250	4,809,652	4,515,037	4,509,320	0	(280)	0	0	4.000	3.983	MON	15,050	180,601	07/17/2009	09/01/2024
31417T-R2-6	FNMA # AC6804			2	1	5,205,991	106.5160	5,428,179	5,096,107	5,183,954	0	(4,381)	0	0	4.000	3.347	MON	16,987	203,844	12/10/2009	01/01/2025
31417V-RS-4	FNMA # AC8596			2	1	6,472,682	106.5410	6,822,190	6,403,365	6,456,866	0	(3,770)	0	0	4.000	3.664	MON	21,345	256,135	01/04/2010	01/01/2025
31417Y-E3-7	FNMA # MA0153			2	1	1,086,244	108.0520	1,140,907	1,055,888	1,080,116	0	(1,042)	0	0	4.500	3.586	MON	3,960	47,515	08/31/2009	08/01/2024
31418A-HJ-0	FN POOL # MA1132			2	1	7,802,128	101.3040	7,693,821	7,594,755	7,793,306	0	(2,989)	0	0	3.000	2.601	MON	18,987	227,843	06/19/2012	07/01/2042
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						210,509,723	XXX	220,303,480	208,466,291	210,191,622	0	(146,295)	0	0	XXX	XXX	XXX	698,316	7,815,593	XXX	XXX
3136A2-W5-8	FNA 2011-M9 AB			2	1	5,080,993	102.5560	5,224,143	5,093,932	5,080,785	0	(685)	0	0	2.773	2.804	MON	11,771	279,461	12/13/2011	01/25/2021
3137AB-FV-8	FHR SER|CL			2	1	6,086,730	104.8130	6,288,804	6,000,000	6,036,205	0	(14,917)	0	0	3.154	2.896	MON	15,770	189,240	06/09/2011	02/25/2018
31398J-ZT-3	FHR K004 A3			2	1	5,060,938	109.8570	5,492,865	5,000,000	5,027,083	0	(7,898)	0	0	4.241	4.080	MON	17,671	212,050	05/19/2010	08/25/2019
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						16,228,661	XXX	17,005,812	16,093,932	16,144,073	0	(23,500)	0	0	XXX	XXX	XXX	45,212	680,751	XXX	XXX
10620N-BT-4	BRAZOS				1FE	6,725,000	97.7060	7,816,488	8,000,000	6,841,710	0	47,873	0	0	1.664	2.570	MON	740	136,457	02/23/2012	06/25/2029
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN				1FE	2,815,000	102.2730	2,815,000	2,815,000	2,815,000	0	0	0	0	0.550	0.550	MN	1,978	0	11/14/2014	11/15/2038
19625A-AG-7	COLONY TX LOCAL DEV CORP SALES				1FE	980,460	110.3150	1,103,150	1,000,000	980,559	0	99	0	0	4.881	5.002	AO	12,203	24,405	03/27/2014	10/01/2047
270777-AC-9	EAST Baton Rouge VRDN				1FE	1,600,000	100.0000	1,600,000	1,600,000	1,600,000	0	0	0	0	0.010	0.010	MON	22	53	11/05/2014	08/01/2035
270777-AD-7	EAST Baton Rouge VRDN				1FE	3,600,000	99.7450	3,600,000	3,600,000	3,600,000	0	0	0	0	0.010	0.001	MON	49	1,290	12/30/2013	12/01/2040
311450-EV-8	FARMINGTON NM PCR-SO CAL ED				1FE	5,105,900	100.5500	5,027,500	5,000,000	5,006,939	0	(28,176)	0	0	2.875	2.300	AO	35,938	143,750	05/11/2011	04/01/2015
40727T-CR-3	HAMILTON CO OH HLTH			1	2AM	3,950,880	107.7430	4,309,720	4,000,000	3,952,457	0	784	0	0	5.000	5.081	JD	16,667	200,000	06/20/2012	06/01/2042
45505R-BN-4	INDIANA ST FIN AUTH ECON				2AM	3,000,000	104.1610	3,000,000	3,000,000	3,000,000	0	0	0	0	0.620	0.623	MJSD	1,478	0	11/26/2014	05/01/2034
592643-AA-8	MET WASHINGTON DC ARPTS			2	6AM	4,053,970	136.1020	4,083,060	3,000,000	4,048,495	0	(5,475)	0	0	7.462	5.201	AO	55,965	111,930	07/31/2014	10/01/2046
60535Q-LY-4	MISSISSIPPI ST HOME CORP SF MT			1	1FE	2,981,316	98.5360	2,937,670	2,981,316	2,981,316	0	0	0	0	2.750	2.750	MON	6,832	81,990	06/20/2013	12/01/2032
626207-YM-0	MEAG TXB PLT			2	1FE	15,000,000	131.8100	19,771,500	15,000,000	15,000,000	0	0	0	0	6.655	6.655	AO	249,563	998,250	03/05/2010	04/01/2057
64989K-FA-9	NEW YORK ST POWER AUTH			2	1FE	2,410,000	107.3620	2,587,424	2,410,000	2,410,000	0	0	0	0	5.230	5.231	MN	16,105	126,043	12/10/2003	11/15/2018

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Des.	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/(Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN				2AM	2,300,000	100.0000	2,300,000	2,300,000	2,300,000	0	0	0	0	0.400	0.400	JAJO	2,300	0	10/01/2014	06/01/2044
730146-AM-9	PMA LEVY & AID TRANS WI REV				1FE	2,410,440	100.4410	2,410,440	2,400,000	2,408,732	0	(1,708)	0	0	1.000	0.500	SEP	6,400	0	11/05/2014	09/25/2015
92812U-M2-1	VHDA 2014-A CMB 2013-C A				1FE	3,319,774	104.5500	3,470,824	3,319,774	3,319,774	0	0	0	0	4.250	4.250	MON	2,352	131,669	10/18/2013	10/25/2043
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						60,252,740	XXX	66,832,776	60,426,090	60,264,982	0	13,397	0	0	XXX	XXX	XXX	408,592	1,955,837	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						317,326,914	XXX	337,884,750	314,946,313	316,501,727	0	(195,488)	0	0	XXX	XXX	XXX	1,435,200	12,220,197	XXX	XXX
001192-AH-6	AGL CAPITAL CORPORATION	LS		1	2FE	2,395,992	126.1580	3,027,782	2,400,000	2,395,923	0	60	0	0	5.875	5.887	MS	41,517	141,000	03/16/2011	03/15/2041
001192-AH-6	AGL CAPITAL CORPORATION			1	2FE	598,998	126.1580	756,946	600,000	598,981	0	15	0	0	5.875	5.887	MS	10,379	35,250	03/16/2011	03/15/2041
00139P-AA-6	AIG SUNAMERICA GLOBAL				1FE	28,489,932	137.6930	36,371,527	26,415,000	28,035,017	0	(51,244)	0	0	6.900	6.309	MS	536,665	1,822,635	10/31/2002	03/15/2032
00184A-AC-9	TIME WARNER INC				2FE	10,886,640	139.4140	11,153,080	8,000,000	10,833,359	0	(53,281)	0	0	7.625	4.527	AO	128,778	305,000	07/14/2014	04/15/2031
00206R-AN-2	AT&T INC				1FE	994,800	123.6880	1,236,879	1,000,000	995,221	0	85	0	0	6.400	6.439	MN	8,178	64,000	05/23/2008	05/15/2038
00206R-BA-9	AT&T INC				1FE	1,986,720	111.4300	2,228,600	2,000,000	1,987,208	0	203	0	0	5.550	5.596	FA	41,933	111,000	08/15/2011	08/15/2041
00206R-BD-3	AT&T INC				1FE	3,680,833	98.1180	3,596,025	3,665,000	3,677,083	0	(1,513)	0	0	3.000	2.948	FA	41,537	109,950	06/11/2012	02/15/2022
002819-AC-4	ABBOTT LABORATORIES				1FE	4,980,000	135.3370	6,766,860	5,000,000	4,982,016	0	344	0	0	6.150	6.179	MN	26,479	307,500	11/06/2007	11/30/2037
00430W-AF-6	ACCELLENT INC.				4FE	251,227	99.1000	249,981	252,251	251,293	0	66	0	0	4.500	4.613	MON	977	5,414	07/03/2014	03/12/2021
00485G-AB-4	ACOSTA HOLDCO INC				4FE	779,113	100.1610	786,260	785,000	779,286	0	173	0	0	5.000	5.181	MON	3,380	6,433	10/03/2014	09/26/2021
00769E-AS-9	ADVANTAGE SALES & MARKETING				4FE	1,206,653	99.1870	1,199,849	1,209,677	1,206,810	0	157	0	0	4.250	4.329	MON	4,427	17,423	08/01/2014	07/23/2021
00769E-AT-7	ADVANTAGE SALES & MARKETING				4FE	40,323	96.8390	39,048	40,323	40,323	0	0	0	0	4.250	4.288	MON	148	497	11/21/2014	07/23/2021
00769E-AV-2	ADVANTAGE SALES & MARKETING				5FE	377,150	99.2000	376,960	380,000	377,260	0	110	0	0	7.500	7.746	MON	2,454	9,658	08/01/2014	07/25/2022
010392-EP-9	ALABAMA POWER CO			1	1FE	9,962,920	100.8000	11,088,022	11,000,000	10,084,640	0	21,740	0	0	5.650	6.388	MS	182,997	621,500	05/02/2008	03/15/2035
01310T-AH-2	ALBERTSON'S HOLDING LLC				3FE	1,113,050	100.1670	1,131,887	1,130,000	1,113,677	0	627	0	0	4.500	5.829	MON	4,379	11,896	09/12/2014	08/25/2021
020002-AS-0	ALLSTATE CORPORATION				1FE	5,876,498	123.9270	7,931,296	6,400,000	5,951,105	0	10,811	0	0	5.550	6.158	MN	51,307	355,200	10/17/2006	05/09/2035
02360X-AJ-6	AMERENENERGY GENERATING	LS			4FE	1,090,600	87.5000	1,163,750	1,330,000	1,095,599	0	4,805	0	0	7.950	9.878	JD	8,811	105,735	01/31/2006	06/01/2032
02360X-AJ-6	AMERENENERGY GENERATING				4FE	57,400	87.5000	61,250	70,000	57,663	0	253	0	0	7.950	9.878	JD	464	5,565	01/31/2006	06/01/2032
025816-AW-9	AMERICAN EXPRESS CO	LS			1FE	693,452	107.1840	747,070	697,000	696,190	0	409	0	0	5.500	5.567	MS	11,607	38,335	09/08/2006	09/12/2016
025816-AW-9	AMERICAN EXPRESS CO				1FE	1,296,368	107.1840	1,396,604	1,303,000	1,301,486	0	764	0	0	5.500	5.567	MS	21,699	71,665	09/08/2006	09/12/2016
026351-AZ-9	AMERICAN GENERAL CORP				2FE	22,395,908	126.4410	27,861,318	22,035,000	22,294,713	0	(11,336)	0	0	6.625	6.494	FA	551,487	1,459,819	09/16/2002	02/15/2029
03040W-AD-7	AMER WATER CAP CORP				2FE	13,901,333	138.4110	19,377,498	14,000,000	13,909,981	0	1,601	0	0	6.593	6.647	AO	194,860	923,020	06/18/2008	10/15/2037
030955-AM-0	AMERITECH CAPITAL FUNDING				1FE	3,001,440	112.1540	3,364,620	3,000,000	3,000,380	0	(142)	0	0	6.450	6.444	JJ	89,225	193,500	08/29/2002	01/15/2018
030955-AN-8	AMERITECH CAPITAL FUNDING				1FE	10,537,760	120.6720	12,067,210	10,000,000	10,380,472	0	(18,829)	0	0	6.550	6.120	JJ	302,028	655,000	03/08/2004	01/15/2028
032177-AF-4	AMSTED INDUSTRIES			1	3FE	4,000,000	97.2500	3,890,000	4,000,000	4,000,000	0	0	0	0	5.375	5.375	MS	66,889	0	09/04/2014	09/15/2024
035229-CS-0	ANHEUSER-BUSCH COS INC				1FE	8,632,970	108.4690	9,762,183	9,000,000	8,895,896	0	28,707	0	0	4.500	4.887	AO	101,250	405,000	04/23/2003	04/01/2018
035229-CV-3	ANHEUSER-BUSCH COS INC				1FE	4,486,795	106.9660	4,813,470	4,500,000	4,497,322	0	1,214	0	0	5.050	5.081	AO	47,975	227,250	01/07/2004	10/15/2016
03523T-AM-0	ANHEUSER-BUSCH				1FE	4,576,950	100.0940	4,504,217	4,500,000	4,506,489	0	(70,462)	0	0	4.125	0.409	JJ	85,594	0	07/24/2014	01/15/2015
03523T-BF-4	ANHEUSER-BUSCH				1FE	1,994,636	154.3820	3,087,638	2,000,000	1,995,096	0	62	0	0	8.200	8.223	JJ	75,622	164,000	03/15/2011	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH				1FE	4,959,115	152.9410	7,647,025	5,000,000	4,960,862	0	474	0	0	8.000	8.072	MN	51,111	400,000	03/15/2011	11/15/2039
037411-AW-5	APACHE CORP			1	2FE	5,892,728	97.9530	6,007,482	6,133,000	5,892,867	0	139	0	0	5.100	5.383	MS	104,261	0	12/17/2014	09/01/2040
037411-BC-8	APACHE CORP			1	1FE	7,913,065	87.3940	8,171,302	9,350,000	7,913,792	0	728	0	0	4.250	5.291	JJ	183,234	0	12/17/2014	01/15/2044
03759D-AB-4	APEX TOOL GROUP				4FE	460,203	97.4170	456,007	468,100	460,886	0	683	0	0	4.500	3.759	MON	1,814	10,867	06/13/2014	01/31/2020
038222-AF-2	APPLIED MATERIALS				1FE	2,002,080	109.0060	2,180,126	2,000,000	2,001,415	0	(191)	0	0	4.300	4.287	JD	3,822	86,000	06/03/2011	06/15/2021
038336-C#-8	APTARGROUP PP				1	2,000,000	100.2940	2,005,888	2,000,000	2,000,000	0	0	0	0	3.250	3.250	MS	20,944	65,000	08/30/2012	09/05/2022
04650N-AB-0	AT&T INC				1FE	968,640	108.2820	1,082,821	1,000,000	969,265	0	529	0	0	5.350	5.576	MS	17,833	53,500	09/24/2013	09/01/2040
05279#-AJ-8	AUTOLIV ASP, INC PP				1	4,000,000	104.7210	4,188,828	4,000,000	4,000,000	0	0	0	0	4.440	4.440	AO	33,547	88,800	04/16/2014	04/23/2029
05348E-AL-3	AVALONBAY COMMUNITIES				2FE	3,133,750	107.8500	3,370,322	3,125,000	3,126,600	0	(1,036)	0	0	5.750	5.712	MS	52,908	179,688	10/25/2006	09/15/2016
05348E-AN-9	AVALONBAY COMMUNITIES				2FE	1,122,790	115.8920	1,158,920	1,000,000	1,080,999	0	(13,604)	0	0	6.100	4.343	MS	17,961	61,000	10/07/2011	03/15/2020
05379B-AK-3	AVISTA CORP				1FE	3,068,340	131.0430	3,931,296	3,000,000	3,058,662	0	(1,368)	0	0	6.250	6.083	JD	15,625	187,500	12/20/2005	12/01/2035
05569A-AB-5	BP AMI LEASING INC				1FE	1,000,000	112.2080	1,122,081	1,000,000	1,000,000	0	0	0	0	5.523	5.523	MN	8,131	55,230	05/01/2009	05/08/2019
057224-AK-3	BAKER HUGHES INC				1FE	9,912,170	129.4520	11,650,635	9,000,000	9,770,963	0	(33,928)	0	0	6.875	5.949	JJ	285,313	584,375	02/18/2014	01/15/2029
057224-BC-0	BAKER HUGHES INC				1FE	4,990,313	100.8970	5,044,850	5,000,000	4,992,761	0	950	0	0	3.200	3.224	FA	60,444	160,000	05/25/2012	08/15/2021
059165-DX-5	BALTIMORE GAS & EL CO				2FE	882,270	119.3720	1,193,718	1,000,000	901,308	0	2,833	0	0	5.200	6.098	JD	2,311	52,000	09/29/2006	06/15/2033
059165-EC-0	BALTIMORE GAS & EL CO				2FE	998,579	136.5170	1,365,174	1,000,000	998,707	0	24	0	0	6.350	6.360	AO	15,875	63,500	08/08/2007	10/01/2036
06051G-FH-7	BANK OF AMERICA CORP				2FE	4,996,350	101.8730	5,093,625	5,000,000	4,996,221	0	(129)	0	0	4.200	4.209	FA	72,917	0	08/21/2014	08/26/2024
06053F-AA-7	BANK OF AMERICA CORP				1FE	3,022,950	105.3150	3,159,450	3,000,000	3,021,065	0	(1,885)	0	0	4.100	4.002	JJ	53,642	61,500	01/30/2014	07/24/2023
06423A-AV-5	BANK ONE CORP				1FE	3,904,680	101.4120	4,056,476	4,000,000	3,995,814	0	10,267	0	0	4.900	5.179	AO	33,211	196,000	12/08/2003	04/30/2015
06846N-AC-8	BILL BARRETT CORP	LS		1	4FE	2,505,695	91.0000	2,100,280	2,308,000	2,451,104	0	(54,591)	0	0	7.625	4.185	AO	43,996	129,780	04/08/2014	10/01/2019
06846N-AC-8	BILL BARRETT CORP			1	4FE	132,450	91.0000	111,020	122,000	129,564	0	(2,886)	0	0	7.625	4.185	AO	2,326	6,860	04/08/2014	10/01/2019

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06985P-AH-3	BASIC ENERGY SERVICES	LS		1	4FE	283,550	77.0000	204,050	265,000	276,352	0	(7,198)	0	0	7.750	4.108	FA	7,759	10,269	03/07/2014	02/15/2019
06985P-AH-3	BASIC ENERGY SERVICES			1	4FE	14,980	77.0000	10,780	14,000	14,600	0	(380)	0	0	7.750	4.108	FA	410	543	03/07/2014	02/15/2019
079860-AD-4	BELLSOUTH CORP				1FE	12,754,105	125.2590	14,404,785	11,500,000	12,473,642	0	(32,759)	0	0	6.875	6.063	AO	166,910	790,625	02/24/2004	10/15/2031
079867-AW-7	BELLSOUTH CORP				1FE	15,297,090	119.8070	21,565,332	18,000,000	16,052,465	0	80,760	0	0	6.375	7.680	JD	95,625	1,147,500	01/14/2000	06/01/2028
096629-AA-8	BOARDWALK PIPELINES LLC				2FE	2,044,973	105.4970	2,109,938	2,000,000	2,010,313	0	(4,614)	0	0	5.500	5.233	FA	45,833	110,000	09/15/2005	02/01/2017
097023-AU-9	BOEING CO				1FE	8,087,730	132.6510	10,612,112	8,000,000	8,070,257	0	(2,114)	0	0	6.125	6.044	FA	185,111	490,000	11/20/2003	02/15/2033
10138M-AG-0	BOTTLING GROUP LLC				1FE	6,490,575	105.8240	6,878,567	6,500,000	6,497,917	0	1,109	0	0	5.500	5.519	AO	89,375	357,500	03/27/2006	04/01/2016
105340-AF-0	BRANDYWINE OPER PARTNERS				2FE	2,108,606	105.5070	2,183,989	2,070,000	2,076,308	0	(4,900)	0	0	6.000	5.735	AO	31,050	124,200	01/11/2007	04/01/2016
110122-AA-6	BRISTOL-MYERS SQUIBB CO				1FE	5,217,600	130.4720	6,197,396	4,750,000	5,014,335	0	(23,085)	0	0	7.150	6.291	JD	15,094	339,625	10/24/2002	06/15/2023
110122-AB-4	BRISTOL-MYERS SQUIBB CO				1FE	20,954,115	134.0080	26,794,940	19,995,000	20,636,579	0	(35,562)	0	0	6.800	6.407	MN	173,734	1,359,660	11/01/2002	11/15/2026
115885-AK-1	BROWNING FERRIS INDUSTRIES				2FE	3,767,403	141.4370	4,441,112	3,140,000	3,750,908	0	(15,031)	0	0	7.400	5.776	MS	68,417	232,360	11/20/2013	09/15/2035
12189L-AG-6	BURLINGTON NORTH SANTA FE			1	1FE	5,926,920	111.2350	6,674,070	6,000,000	5,930,615	0	1,207	0	0	4.950	5.029	MS	87,450	297,000	08/25/2011	09/15/2041
12189L-AS-0	BURLINGTON NORTH SANTA FE			1	2FE	1,054,730	112.4340	1,124,339	1,000,000	1,054,431	0	(299)	0	0	4.900	4.558	AO	12,250	0	09/26/2014	04/01/2044
12189T-AX-2	BURLINGTON NORTH SANTA FE				1FE	7,174,160	130.2370	9,116,576	7,000,000	7,151,372	0	(3,359)	0	0	6.200	6.019	FA	163,956	434,000	09/15/2006	08/15/2036
12768G-AB-7	CAESARS ENTERTAINMENT RESORT				4FE	1,240,996	93.8340	1,165,526	1,242,121	1,241,052	0	56	0	0	7.000	1.729	MON	7,487	36,138	08/19/2014	10/11/2020
12768Q-AB-5	CAESARS GROWTH PROPERTIES HOLD				4FE	1,249,992	91.9280	1,146,233	1,246,875	1,249,826	0	(166)	0	0	6.250	5.502	MON	6,711	30,318	07/17/2014	05/08/2021
131347-BY-1	CALPINE CORP			1	3FE	677,350	110.2500	683,550	620,000	676,741	0	(609)	0	0	7.875	4.958	JJ	22,514	0	12/16/2014	01/15/2023
134429-AW-9	CAMPBELL SOUP CO				1FE	1,989,800	108.0940	2,161,874	2,000,000	1,993,011	0	934	0	0	4.250	4.313	AO	17,944	85,000	03/31/2011	04/15/2021
141781-AU-8	CARGILL INC				1FE	1,014,060	131.9130	1,319,127	1,000,000	1,012,276	0	(272)	0	0	6.125	6.022	MS	18,035	61,250	04/10/2007	09/15/2036
144577-AC-7	CARRIZO OIL & GAS INC			1	4FE	522,455	100.0000	502,000	502,000	513,280	0	(3,813)	0	0	8.625	7.635	AO	9,141	43,298	07/25/2012	10/15/2018
144577-AF-0	CARRIZO OIL & GAS INC			1	4FE	107,993	96.0000	97,920	102,000	106,418	0	(1,035)	0	0	7.500	6.170	MS	2,253	7,650	06/11/2013	09/15/2020
149123-BJ-9	CATERPILLAR INC				1FE	8,411,410	141.5760	10,377,550	7,330,000	8,216,824	0	(30,983)	0	0	7.300	6.117	MN	89,182	535,090	06/01/2007	05/01/2031
149123-BM-2	CATERPILLAR INC				1FE	2,021,640	107.9060	2,158,122	2,000,000	2,004,388	0	(2,600)	0	0	5.700	5.552	FA	43,067	114,000	01/18/2007	08/15/2016
149123-CD-1	CATERPILLAR INC			1	1FE	1,092,278	106.7880	1,174,665	1,100,000	1,092,322	0	44	0	0	4.300	4.342	MN	6,044	24,570	05/05/2014	05/15/2044
149123-CD-1	CATERPILLAR INC	LS		1	1FE	1,886,662	106.7880	2,028,966	1,900,000	1,886,739	0	77	0	0	4.300	4.342	MN	10,439	42,439	05/05/2014	05/15/2044
14912L-2M-2	CATERPILLAR FINANCE SERV				1FE	1,994,260	100.5230	2,010,454	2,000,000	1,999,694	0	583	0	0	4.750	4.786	FA	35,361	95,000	01/27/2005	02/17/2015
14916R-AD-6	CATHOLIC HEALTH INITIATIVES				1FE	901,370	99.2810	992,812	1,000,000	902,649	0	1,279	0	0	4.350	5.001	MN	7,250	43,500	03/06/2014	11/01/2042
154051-BH-8	CENTRAL MAINE POWER CO				1FE	4,995,000	112.2180	5,610,920	5,000,000	4,997,229	0	483	0	0	5.700	5.713	JD	23,750	285,000	05/18/2009	06/01/2019
166764-AH-3	CHEVRON CORPORATION			1	1FE	20,537,516	101.8670	21,071,210	20,685,000	20,548,140	0	10,624	0	0	3.191	3.281	JD	12,834	660,058	04/04/2014	06/24/2023
171232-AQ-4	CHUBB				1FE	4,840,600	130.6720	6,533,580	5,000,000	4,858,234	0	2,855	0	0	6.000	6.236	MN	41,667	300,000	06/01/2007	05/11/2037
171875-AD-9	CINCINNATI BELL TEL				3FE	8,638,450	94.0000	9,400,000	10,000,000	9,015,841	0	39,247	0	0	6.300	7.447	JD	52,500	630,000	06/29/1999	12/01/2028
172062-AE-1	CINCINNATI FINANCIAL				1FE	3,145,398	119.7490	5,209,077	4,350,000	3,236,466	0	20,089	0	0	6.125	8.893	MN	44,406	266,438	07/15/2009	11/01/2034
17252M-AG-5	CINTAS CORP NO 2				1FE	1,987,040	130.3270	2,606,542	2,000,000	1,988,485	0	245	0	0	6.150	6.198	FA	46,467	123,000	08/17/2006	08/15/2036
17275R-AH-5	CISCO SYSTEMS INC				1FE	6,989,640	110.0920	7,706,433	7,000,000	6,993,954	0	1,027	0	0	4.450	4.469	JJ	143,636	311,500	11/09/2009	01/15/2020
172967-CC-3	CITIGROUP				2FE	1,990,500	118.0030	2,360,058	2,000,000	1,992,153	0	205	0	0	6.000	6.034	AO	20,333	120,000	08/10/2004	10/31/2033
191216-BE-9	COCA-COLA CO				1FE	991,050	102.8770	1,028,765	1,000,000	991,911	0	774	0	0	3.200	3.306	MN	5,333	32,000	11/05/2013	11/01/2023
191219-AU-8	COCA COLA ENTERPRISES				1FE	4,345,480	128.2440	5,129,740	4,000,000	4,196,231	0	(16,764)	0	0	6.750	6.016	MS	79,500	270,000	11/15/2002	09/15/2023
191219-AX-2	COCA COLA ENTERPRISES				1FE	8,664,720	139.9660	11,197,256	8,000,000	8,558,344	0	(12,042)	0	0	6.700	6.115	AO	113,156	536,000	01/13/2003	10/15/2036
191219-AY-0	COCA COLA ENTERPRISES				1FE	19,154,393	133.4870	21,378,007	16,015,000	18,498,748	0	(156,478)	0	0	6.950	5.143	MN	142,222	1,113,043	11/29/2012	11/15/2026
191219-BE-3	COCA COLA ENTERPRISES				1FE	3,292,380	134.7310	4,041,933	3,000,000	3,207,863	0	(9,574)	0	0	6.750	6.000	MS	59,625	202,500	01/15/2003	09/15/2028
195869-AD-4	COLONIAL PIPE LINE				1FE	4,935,650	153.4370	7,671,835	5,000,000	4,947,772	0	1,497	0	0	8.375	8.494	MN	69,792	418,750	10/24/2000	11/01/2030
195869-AG-7	COLONIAL PIPE LINE				1FE	2,109,120	143.0230	2,860,450	2,000,000	2,088,007	0	(2,510)	0	0	7.630	7.181	MN	13,141	152,600	05/16/2002	04/15/2032
195869-AJ-1	COLONIAL PIPE LINE BASIC				1FE	6,763,826	132.5260	8,978,609	6,775,000	6,765,084	0	267	0	0	6.580	6.593	FA	152,313	445,795	07/09/2008	08/28/2032
199575-AT-8	COLUMBUS SOUTHERN POWER				2FE	2,570,768	131.5440	3,137,322	2,385,000	2,537,940	0	(4,557)	0	0	6.600	6.014	MS	52,470	157,410	12/13/2005	03/01/2033
20030N-AM-3	COMCAST CORP				1FE	1,195,270	133.0420	1,330,420	1,000,000	1,182,997	0	(4,385)	0	0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-AV-3	COMCAST CORP				1FE	2,143,370	140.8900	2,617,729	1,858,000	2,125,681	0	(5,629)	0	0	6.950	5.798	FA	48,783	129,131	08/25/2011	08/15/2037
20030N-BE-0	COMCAST CORP				1FE	1,998,360	109.4510	2,189,024	2,000,000	1,998,427	0	27	0	0	4.650	4.655	JJ	42,883	93,000	06/26/2012	07/15/2042
202795-HG-8	COMMONWEALTH EDISON				1FE	2,986,920	125.5040	3,765,132	3,000,000	2,989,563	0	311	0	0	5.875	5.906	FA	73,438	176,250	01/14/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON				1FE	5,661,420	130.4460	7,826,748	6,000,000	5,700,481	0	6,568	0	0	5.900	6.330	MS	104,233	354,000	10/12/2007	03/15/2036
207597-DV-4	CONN LT & PWR				1FE	5,008,300	137.2360	6,861,790	5,000,000	5,007,231	0	(163)	0	0	6.350	6.337	JD	26,458	317,500	12/17/2007	06/01/2036
207597-DX-0	CONN LT & PWR				1FE	9,656,815	128.3730	13,479,165	10,500,000	9,748,522	0	15,152	0	0	5.750	6.355	MS	201,250	603,750	08/17/2007	03/01/2037
207597-EA-9	CONN LT & PWR				1FE	3,990,600	138.1800	5,527,184	4,000,000	3,990,991	0	165	0	0	6.375	6.393	MS	85,000	255,000	09/10/2007	09/01/2037
208251-AE-8	CONOCO INC				1FE	13,424,790	133.2180	15,986,208	12,000,000	13,026,384	0	(44,282)	0	0	6.950	6.046	AO	176,067	834,000	09/13/2002	04/15/2029
210518-BD-7	CONSUMERS ENERGY CO				2FE	5,695,600	114.5430	5,727,150	5,000,000	5,200,487	0	(56,657)	0	0	6.875	5.475	MS	114,583	343,750	08/11/2003	03/01/2018
210518-CP-9	CONSUMERS ENERGY CO				1FE	1,040,100	127.0230	1,270,225	1,000,000	1,033,703	0	(858)	0	0	5.800	5.524	MS	17,078	58,000	09/01/2005	09/15/2035
212015-AH-4	CONTINENTAL RESOURCES			1	2FE	4,700,000	96.7500	4,837,500	5,000,000	4,700,777	0	777	0	0	5.000	5.979	MS	73,611	0	12/17/2014	09/15/2022
212015-AL-5	CONTINENTAL RESOURCES			1	2FE	8,877,540	95.1150	9,359,326	9,840,000	8,880,475	0	2,934	0	0	4.500	6.010	AO	93,480	0	12/16/2014	04/15/2023

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
212015-AN-1	CONTINENTAL RESOURCES	LS		1	2FE	864,514	88.4970	900,899	1,018,000	864,907	0	393	0	0	3.800	5.904	JD	3,224	0	12/16/2014	06/01/2024
212015-AN-1	CONTINENTAL RESOURCES			1	2FE	7,627,766	88.4970	7,948,801	8,982,000	7,631,231	0	3,465	0	0	3.800	5.904	JD	28,443	0	12/16/2014	06/01/2024
21684B-ZN-7	ROBOBANK NEDERLAND				1FE	3,100,000	100.0000	3,100,000	3,100,000	3,100,000	0	0	0	0	0.264	0.254	MON	272	3,346	07/15/2014	07/17/2015
222372-AJ-3	COUNTRYWIDE FINANCIAL CORP				2FE	585,000	106.1560	1,061,563	1,000,000	873,175	0	73,638	0	0	6.250	14.519	MN	7,986	62,500	01/24/2007	05/15/2016
224044-BH-9	COX COMMUNICATIONS INC				2FE	5,133,710	103.3970	5,169,830	5,000,000	5,010,810	0	(14,345)	0	0	5.500	5.190	AO	68,750	275,000	02/18/2004	10/01/2015
23311V-AB-3	DCP MIDSTREAM OPERATING			1	2FE	3,004,271	106.1440	3,066,497	2,889,000	2,979,392	0	(10,798)	0	0	4.950	4.425	AO	35,751	143,006	08/14/2012	04/01/2022
23311V-AD-9	DCP MIDSTREAM OPERATING			1	2FE	1,974,360	95.6940	1,913,872	2,000,000	1,978,154	0	2,196	0	0	3.875	4.032	MS	22,819	77,500	03/11/2013	03/15/2023
24240V-AM-3	MORGAN STANLEY DEAN WITTER				1FE	13,651,950	105.2450	15,786,735	15,000,000	14,872,830	0	117,974	0	0	6.750	7.647	JJ	506,250	1,012,500	10/10/1996	01/01/2016
24422E-QF-9	JOHN DEERE CAPITAL				1FE	9,943,900	109.5880	10,958,800	10,000,000	9,983,424	0	6,259	0	0	5.500	5.574	AO	119,167	550,000	04/10/2007	04/13/2017
24702N-AB-6	DELL INTERNATIONAL LLC				2FE	661,250	99.9370	662,910	663,325	661,282	0	32	0	0	4.500	4.564	MON	249	6,515	12/30/2014	04/29/2020
250847-EB-2	DETROIT EDISON				1FE	5,065,610	140.5070	7,025,350	5,000,000	5,057,281	0	(1,216)	0	0	6.625	6.524	JD	27,604	331,250	07/05/2006	06/01/2036
25179M-AL-7	DEVON ENERGY CORPORATION			1	2FE	17,034,360	111.0900	18,885,249	17,000,000	17,032,146	0	(634)	0	0	5.600	5.585	JJ	438,978	952,000	08/11/2011	07/15/2041
25459H-BF-1	DIRECTV HLDS/FN				2FE	1,999,089	101.7370	2,034,740	2,000,000	1,999,289	0	74	0	0	3.800	3.805	MS	22,378	76,000	05/15/2012	03/15/2022
25468P-BW-5	DISNEY				1FE	1,111,660	144.7070	1,447,067	1,000,000	1,088,342	0	(2,841)	0	0	7.000	6.158	MS	23,333	70,000	03/03/2004	03/01/2032
25746U-AV-1	DOMINION RESOURCES				2FE	1,929,460	127.1570	2,543,140	2,000,000	1,939,711	0	1,432	0	0	5.950	6.212	JD	5,289	119,000	11/30/2005	06/15/2035
257559-AH-7	DOMTAR CORP			1	2FE	993,250	102.6380	1,026,376	1,000,000	994,419	0	631	0	0	4.400	4.490	AO	11,000	44,000	02/01/2013	04/01/2022
263901-AC-4	DUKE ENERGY INDIANA INC				1FE	1,930,480	105.9560	2,119,120	2,000,000	1,956,002	0	6,915	0	0	3.750	4.199	JJ	34,583	75,000	01/26/2011	07/15/2020
264399-DK-9	DUKE ENERGY CORP				1FE	7,898,788	125.5180	11,026,739	8,785,000	8,137,869	0	27,152	0	0	6.000	6.827	JD	43,925	527,100	05/08/2002	12/01/2028
26439R-AH-9	SPECTRA				2FE	1,152,010	121.0110	1,210,111	1,000,000	1,071,243	0	(12,554)	0	0	8.000	6.240	AO	20,000	80,000	02/14/2007	10/01/2019
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	1,999,200	113.2420	2,264,834	2,000,000	1,999,441	0	77	0	0	5.450	5.455	AO	27,250	109,000	03/18/2009	04/01/2019
26852B-AK-5	EIG INVESTORS CORP(ENDURANCE)				4FE	1,016,159	99.6250	1,013,615	1,017,431	1,016,204	0	45	0	0	5.000	5.081	MON	4,381	7,459	10/16/2014	11/09/2019
26884A-AX-1	ERP OPERATING				2FE	1,926,580	110.0880	2,201,750	2,000,000	1,977,197	0	8,363	0	0	5.750	6.259	JJ	53,028	115,000	10/09/2007	06/15/2017
278865-AL-4	ECOLAB INC				2FE	2,998,080	108.9590	3,268,767	3,000,000	2,998,505	0	172	0	0	4.350	4.358	JD	8,338	130,500	12/05/2011	12/08/2021
283695-BE-3	EL PASO NATURAL GAS	LS			2FE	4,951,205	123.7400	6,063,245	4,900,000	4,934,934	0	(1,819)	0	0	7.500	7.407	MN	46,958	367,500	10/18/2001	11/15/2026
283695-BE-3	EL PASO NATURAL GAS				2FE	4,142,845	123.7400	5,073,328	4,100,000	4,129,231	0	(1,522)	0	0	7.500	7.407	MN	39,292	307,500	10/18/2001	11/15/2026
28370T-AA-7	EL PASO PIPELINE				2FE	999,870	113.0780	1,130,780	1,000,000	999,871	0	0	0	0	6.500	6.500	AO	16,250	65,000	06/21/2010	04/01/2020
29088U-AC-1	EMERALD EXPOSITIONS HOLDING				4FE	758,004	98.3130	745,213	758,004	758,004	0	0	0	0	4.750	4.797	MON	3,100	11,310	08/05/2014	06/17/2020
29089C-AD-8	EMERALD PERFORMANCE MATERIALS				4FE	1,243,750	97.9690	1,224,612	1,250,000	1,244,028	0	278	0	0	4.500	4.627	MON	4,844	15,938	08/21/2014	07/30/2021
292480-AE-0	ENABLE MIDSTREAM PARTNERS LP			1	2FE	17,399,799	94.1980	17,497,297	18,575,000	17,399,931	0	132	0	0	5.000	5.432	MN	118,674	46,667	12/18/2014	05/15/2044
29266M-AF-6	IBERDROLA FINANCE				2FE	18,351,370	127.4810	21,671,685	17,000,000	18,314,320	0	(12,492)	0	0	6.750	6.082	JJ	529,125	810,000	09/11/2014	07/15/2036
29266R-AB-4	ENERGIZER HOLDINGS INC				2FE	5,012,711	103.7620	5,188,075	5,000,000	5,009,336	0	(1,261)	0	0	4.700	4.665	MN	27,417	235,000	02/17/2012	05/19/2021
29336U-AB-3	ENLINK MISTREAM PARTNER			1	2FE	5,227,380	101.3040	5,065,205	5,000,000	5,211,949	0	(15,431)	0	0	4.400	3.838	AO	55,000	0	03/12/2014	04/01/2024
29336U-AC-1	ENLINK MISTREAM PARTNER			1	2FE	15,934,391	104.4600	16,077,408	15,391,000	15,934,175	0	(216)	0	0	5.600	5.357	AO	215,474	0	12/17/2014	04/01/2044
29364N-AL-2	ENTERGY MISSISSIPPI INC			1	1FE	4,877,607	102.8360	5,038,979	4,900,000	4,880,933	0	484	0	0	6.250	6.284	AO	76,563	306,250	03/22/2004	04/01/2034
29379V-AP-8	ENTERPRISE PRODUCTS				2FE	997,010	110.2890	1,102,885	1,000,000	998,033	0	280	0	0	5.200	5.239	MS	17,333	52,000	05/11/2010	09/01/2020
29379V-BC-6	ENTERPRISE PRODUCTS			1	2FE	1,996,900	107.5190	2,150,382	2,000,000	1,996,829	0	(71)	0	0	5.100	5.110	FA	38,533	51,850	02/05/2014	02/15/2045
29410B-AB-4	ENVISION ACQUISITION CO LLC				4FE	1,240,617	99.8750	1,245,293	1,246,851	1,240,865	0	248	0	0	5.750	5.917	MON	6,174	14,442	09/15/2014	11/04/2020
294549-AM-2	EQUITABLE RESOURCES				2FE	5,074,500	106.8260	5,341,295	5,000,000	5,021,132	0	(6,116)	0	0	5.150	5.002	MS	85,833	257,500	01/14/2004	03/01/2018
305915-AD-2	FALCONBRIDGE LTD		G		2FE	936,072	101.6910	915,221	900,000	916,731	0	(19,341)	0	0	5.375	0.893	JD	4,031	24,188	07/01/2014	06/01/2015
313551-AV-5	FEDERAL-MOGUL HOLDINGS CORP				4FE	677,319	99.4750	678,855	682,438	677,439	0	120	0	0	4.750	4.934	MON	2,791	5,399	10/28/2014	04/15/2021
31428X-AW-6	FEDEX CORP				2FE	5,026,770	115.4670	5,773,330	5,000,000	5,026,613	0	(157)	0	0	5.100	5.065	JJ	117,583	131,750	03/10/2014	01/15/2044
32007U-BL-2	FIRST DATA CORP				3FE	686,000	98.0500	686,350	700,000	686,758	0	758	0	0	3.670	4.231	MON	2,203	3,905	10/08/2014	09/24/2018
337932-AC-1	FIRST ENERGY CORP				3FE	5,172,980	121.0370	6,051,830	5,000,000	5,153,545	0	(4,654)	0	0	7.375	7.059	MN	47,118	368,750	06/03/2010	11/15/2031
33818X-AD-2	FITNESS INTERNATIONAL LLC				4FE	906,617	96.9700	888,024	915,775	907,248	0	630	0	0	5.500	5.695	MON	4,337	19,698	07/09/2014	07/01/2020
340711-AR-1	FLORIDA GAS TRANSMISSION				2FE	3,671,172	101.3890	3,649,997	3,600,000	3,661,674	0	(9,498)	0	0	4.000	0.807	JJ	66,400	0	11/25/2014	07/15/2015
341081-EP-8	FLORIDA PR & LT CO				1FE	4,988,450	128.2910	6,414,550	5,000,000	4,990,303	0	286	0	0	5.850	5.867	FA	121,875	292,500	12/10/2002	02/01/2033
341081-FD-4	FLORIDA PR & LT CO			1	1FE	2,970,853	124.1290	3,785,941	3,050,000	2,975,400	0	1,276	0	0	5.250	5.426	FA	66,719	160,125	03/03/2011	02/01/2041
341081-FD-4	FLORIDA PR & LT CO	LS		1	1FE	925,348	124.1290	1,179,227	950,000	926,764	0	398	0	0	5.250	5.426	FA	20,781	49,875	03/03/2011	02/01/2041
341099-CB-3	FLORIDA POWER CORP				1FE	1,972,780	128.3230	2,566,452	2,000,000	1,977,206	0	673	0	0	5.900	6.003	MS	39,333	118,000	09/15/2006	03/01/2033
341099-CL-1	FLORIDA POWER CORP				1FE	5,974,680	138.2630	8,295,798	6,000,000	5,976,677	0	415	0	0	6.400	6.432	JD	17,067	384,000	06/11/2008	06/15/2038
345397-WK-5	FORD MOTOR CREDIT				2FE	2,971,980	106.9050	3,207,135	3,000,000	2,975,087	0	2,317	0	0	4.375	4.492	FA	52,865	131,250	08/01/2013	08/06/2023
349631-AL-5	FORTUNE BRANDS				2FE	6,837,810	104.5690	7,319,858	7,000,000	6,978,356	0	19,504	0	0	5.375	5.683	JJ	173,493	376,250	02/09/2006	01/15/2016
364725-BB-6	GANNETT CO			1	3FE	992,500	99.2500	992,500	1,000,000	992,706	0	206	0	0	4.875	5.001	MN	15,302	0	09/04/2014	09/15/2021
364725-BD-2	GANNETT CO GANNETT CO				3FE	878,816	102.2500	873,215	854,000	877,830	0	(986)	0	0	5.125	4.470	AO	9,240	0	10/06/2014	10/15/2019
36740U-AB-8	GATES GLOBAL LLC				4FE	1,237,500	97.6250	1,220,313	1,250,000	1,238,209	0	709	0	0	4.250	4.456	MON	4,575	19,394	07/17/2014	07/03/2021
36962G-XZ-2	GEN ELEC CAP CORP				1FE	34,987,975	136.5880	48,079,046	35,200,000	35,024,057	0	4,542	0	0	6.750	6.797	MS	699,600	2,376,000	10/11/2002	03/15/2032
370334-BB-9	GENERAL MILLS				2FE	6,984,250	109.2560	7,647,885	7,000,000	6,995,467	0	1,730	0	0	5.700	5.729	FA	150,733	399,000	01/17/2007	02/15/2017

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
373298-BR-8	GEORGIA PACIFIC				2FE	4,351,892	140.8060	4,407,240	3,130,000	4,326,446	0	(25,446)	0	0	7.750	4.254	MN	30,996	121,288	07/21/2014	11/15/2029
37331N-AD-3	GEORGIA-PACIFIC LLC				2FE	1,917,640	102.2760	2,045,514	2,000,000	1,927,951	0	6,876	0	0	3.734	4.241	JJ	34,436	79,659	06/24/2013	07/15/2023
378272-AF-5	GLENCORE FUNDING LLC				2FE	8,994,870	97.5760	8,781,831	9,000,000	8,995,280	0	434	0	0	4.125	4.132	MN	31,969	371,250	05/22/2013	05/30/2023
38141G-EA-8	GOLDMAN SACHS GROUP INC				1FE	4,625,978	100.1290	4,505,801	4,500,000	4,508,031	0	(117,947)	0	0	5.125	0.523	JJ	106,344	48,688	08/27/2014	01/15/2015
38259P-AB-8	GOOGLE INC				1FE	6,947,980	107.2940	7,510,559	7,000,000	6,964,330	0	4,838	0	0	3.625	3.715	MN	29,604	253,750	06/07/2011	05/19/2021
39152E-AB-9	GREAT WOLF RESORTS INC				4FE	455,400	99.4380	457,415	460,000	455,449	0	49	0	0	5.750	4.699	MON	1,511	58	12/05/2014	08/06/2020
39322G-AB-9	GREEN PLAINS PROCESSING LLC				4FE	451,846	98.5000	449,564	456,410	452,161	0	315	0	0	6.500	6.795	MON	2,555	12,783	07/02/2014	06/30/2020
401378-AA-2	GUARDIAN LIFE INSURANCE				1FE	1,070,660	142.7110	1,427,114	1,000,000	1,066,247	0	(1,012)	0	0	7.375	6.816	MS	18,642	73,750	03/25/2010	09/30/2039
401378-AB-0	GUARDIAN LIFE INSURANCE				1FE	4,983,250	106.4600	5,323,020	5,000,000	4,983,202	0	(48)	0	0	4.875	4.893	JD	8,125	121,875	06/16/2014	06/19/2064
402524-AA-0	GULF SOUTH PIPELINE				2FE	2,309,806	100.2990	2,306,872	2,300,000	2,303,806	0	(45,939)	0	0	5.050	2.996	FA	48,396	116,150	01/06/2014	02/01/2015
40415R-AQ-8	HD SUPPLY INC				4FE	310,000	101.7500	315,425	310,000	310,000	0	0	0	0	5.250	5.250	JD	1,221	0	12/04/2014	12/15/2021
40429C-CS-9	HSBC FINANCE CORP				1FE	5,530,720	102.0250	5,405,300	5,298,000	5,413,883	0	(116,837)	0	0	5.000	0.588	JD	736	132,450	06/26/2014	06/30/2015
406216-AX-9	HALLIBURTON COMPANY				1FE	2,989,680	115.8230	3,474,681	3,000,000	2,994,225	0	967	0	0	6.150	6.195	MS	54,325	184,500	03/10/2009	09/15/2019
427866-AE-8	HERSHEY FOODS CO				1FE	4,072,688	129.9680	4,873,781	3,750,000	3,886,916	0	(16,811)	0	0	8.800	8.030	FA	124,667	330,000	01/07/1992	02/15/2021
42809H-AC-1	HESS CORP				2FE	6,301,436	110.4450	6,455,481	5,845,000	6,301,313	0	(123)	0	0	6.000	5.426	JJ	161,712	0	12/17/2014	01/15/2040
437076-AS-1	HOME DEPOT				1FE	19,534,560	130.6000	31,343,952	24,000,000	19,855,526	0	52,254	0	0	5.875	7.433	JD	58,750	1,410,000	01/24/2007	12/16/2036
438516-AX-4	HONEYWELL INTERNATIONAL INC				1FE	4,895,300	110.9280	5,546,375	5,000,000	4,958,751	0	11,486	0	0	5.300	5.585	MS	88,333	265,000	08/05/2008	03/01/2018
44266R-AC-1	HOWARD HUGHES MEDICAL IN				1FE	8,998,940	104.5690	9,411,192	9,000,000	8,999,162	0	248	0	0	3.500	3.501	MS	105,000	349,125	08/05/2013	09/01/2023
44986V-AE-7	INC RESEARCH LLC				4FE	336,600	99.9170	339,716	340,000	336,623	0	23	0	0	4.750	4.969	MON	942	0	12/11/2014	11/13/2021
45138L-AT-0	IDAHO POWER CORP				1FE	2,987,971	136.0710	4,076,699	2,996,000	2,988,435	0	140	0	0	6.250	6.270	AO	39,531	187,250	10/15/2007	10/15/2037
45138L-AT-0	IDAHO POWER CORP	LS			1FE	3,989	136.0710	5,443	4,000	3,990	0	0	0	0	6.250	6.270	AO	53	250	10/15/2007	10/15/2037
458140-AJ-9	INTEL CORPORATION				1FE	2,992,860	104.8630	3,145,884	3,000,000	2,994,860	0	655	0	0	3.300	3.328	AO	24,750	99,000	09/14/2011	10/01/2021
459200-AM-3	IBM				1FE	9,448,635	131.8810	11,209,885	8,500,000	9,104,041	0	(38,497)	0	0	7.000	6.093	AO	100,819	595,000	09/25/2002	10/30/2025
459200-AS-0	IBM				1FE	18,630,054	129.6510	22,403,693	17,280,000	18,528,877	0	(71,324)	0	0	6.500	5.665	JJ	517,920	1,123,200	10/15/2013	01/15/2028
459200-HP-9	IBM				1FE	990,710	102.1760	1,021,764	1,000,000	991,662	0	818	0	0	3.375	3.488	FA	14,063	33,750	11/05/2013	08/01/2023
465685-AD-7	ITC HOLDINGS CORP				2FE	5,082,966	127.6850	6,894,985	5,400,000	5,115,988	0	5,543	0	0	6.375	6.842	MS	87,019	344,250	08/17/2007	10/10/2036
465685-AG-0	ITC HOLDINGS CORP			1	2FE	1,994,300	104.2030	2,084,056	2,000,000	1,995,009	0	482	0	0	4.050	4.085	JJ	40,500	80,550	06/26/2013	07/01/2023
465685-AH-8	ITC HOLDINGS CORP			1	2FE	5,983,920	116.5970	6,995,820	6,000,000	5,984,241	0	233	0	0	5.300	5.318	JJ	159,000	316,233	06/26/2013	07/01/2043
46625H-HP-8	JP MORGAN CHASE & CO				1FE	13,080,336	100.1680	12,921,633	12,900,000	12,922,536	0	(157,800)	0	0	3.700	0.383	JJ	213,459	53,650	10/07/2014	01/20/2015
46625H-JM-3	JP MORGAN CHASE & CO				1FE	3,969,680	116.2900	4,651,612	4,000,000	3,969,894	0	387	0	0	5.625	5.678	FA	84,375	221,875	08/14/2013	08/16/2043
47579S-AP-5	JELD-WEN ESCROW CORP				4FE	1,346,400	99.3750	1,351,500	1,360,000	1,346,628	0	228	0	0	5.250	5.483	MON	6,148	5,157	11/10/2014	10/15/2021
478160-AJ-3	JOHNSON & JOHNSON				1FE	5,743,987	143.4560	7,603,157	5,300,000	5,625,383	0	(13,219)	0	0	6.950	6.301	MS	122,783	368,350	07/25/2002	09/01/2029
478366-AN-7	JOHNSON CONTROLS				2FE	966,810	121.0920	1,210,918	1,000,000	971,382	0	644	0	0	6.000	6.246	JJ	27,667	60,000	03/16/2006	01/15/2036
478366-AR-8	JOHNSON CONTROLS				2FE	4,911,050	104.7390	5,236,960	5,000,000	4,988,070	0	10,713	0	0	5.500	5.737	JJ	126,806	275,000	02/08/2006	01/15/2016
487836-AT-5	KELLOGG CO				2FE	2,368,840	134.7550	2,695,096	2,000,000	2,299,243	0	(10,662)	0	0	7.450	5.995	AO	37,250	149,000	01/18/2007	04/01/2031
487836-BD-9	KELLOGG CO				2FE	3,965,480	107.0310	4,281,240	4,000,000	3,977,729	0	3,229	0	0	4.000	4.106	JD	7,111	160,000	12/08/2010	12/15/2020
491674-BG-1	KU ENERGY CORP			1	1FE	965,516	119.8990	1,198,994	1,000,000	967,394	0	574	0	0	5.125	5.359	MN	8,542	51,250	07/07/2011	11/01/2040
49306B-NR-0	KEY BANK NA				1FE	3,259,488	101.0200	3,232,646	3,200,000	3,234,870	0	(24,619)	0	0	5.091	0.465	MS	42,991	0	10/28/2014	03/26/2015
49338C-AA-1	KEYSPAN GAS EAST				1FE	1,000,000	128.5020	1,285,019	1,000,000	1,000,000	0	0	0	0	5.819	5.819	AO	14,548	58,190	03/28/2011	04/01/2041
494368-AS-2	KIMBERLY CLARK				1FE	4,035,020	125.9390	5,037,572	4,000,000	4,024,455	0	(1,188)	0	0	6.375	6.305	JJ	127,500	255,000	06/19/2002	01/01/2028
494368-AT-0	KIMBERLY CLARK				1FE	11,972,650	115.2200	12,674,233	11,000,000	11,304,775	0	(76,398)	0	0	6.250	5.378	JJ	317,014	687,500	09/17/2003	07/15/2018
494368-BC-6	KIMBERLY CLARK				1FE	3,957,840	142.4440	5,697,756	4,000,000	3,961,813	0	704	0	0	6.625	6.707	JJ	111,153	265,000	07/25/2007	08/01/2037
49446R-AK-5	KIMCO REALTY CORP			1	2FE	9,782,090	97.9750	9,797,500	10,000,000	9,795,137	0	13,047	0	0	3.125	3.407	JD	26,042	0	05/09/2014	06/01/2023
494550-BU-9	KINDER MORGAN PARTNERS			1	2FE	2,904,090	101.6540	3,049,617	3,000,000	2,904,139	0	49	0	0	5.500	5.726	MS	55,000	0	12/17/2014	03/01/2044
49456B-AH-4	KINDER MORGAN INC/DELAWA	LS		1	2FE	1,993,260	102.4230	2,048,458	2,000,000	1,993,149	0	(111)	0	0	5.550	5.573	JD	10,792	0	11/24/2014	06/01/2045
49456B-AH-4	KINDER MORGAN INC/DELAWA			1	2FE	2,989,890	102.4230	3,072,687	3,000,000	2,989,724	0	(166)	0	0	5.550	5.573	JD	16,188	0	11/24/2014	06/01/2045
50075N-AC-8	KRAFT FOODS INC				2FE	2,035,440	129.8740	2,597,484	2,000,000	2,029,276	0	(958)	0	0	6.500	6.356	MN	21,667	130,000	04/02/2007	11/01/2031
50075N-AW-4	KRAFT FOODS INC				2FE	974,740	134.9780	1,349,778	1,000,000	976,960	0	356	0	0	6.875	7.075	JJ	29,601	68,750	09/17/2008	01/26/2039
50075N-AZ-7	KRAFT FOODS INC				2FE	7,427,700	133.2740	9,995,513	7,500,000	7,431,580	0	1,042	0	0	6.500	6.574	FA	192,292	487,500	02/04/2010	02/09/2040
501044-BV-2	KROGER CO				2FE	3,333,030	137.7940	4,133,823	3,000,000	3,265,036	0	(10,064)	0	0	8.000	7.025	MS	70,667	240,000	04/28/2006	09/15/2029
501044-CT-6	KROGER CO			1	2FE	1,957,740	113.8550	2,277,096	2,000,000	1,958,584	0	617	0	0	5.150	5.291	FA	42,917	104,717	09/24/2013	08/01/2043
50188F-AE-5	LG&E & KU ENERGY LLC			1	2FE	10,982,710	106.4390	11,708,257	11,000,000	10,986,598	0	1,590	0	0	4.375	4.395	AO	120,313	481,250	06/18/2012	10/01/2021
50209R-AC-8	LM US MEMBER LLC (LANDMARK)				4FE	874,846	99.2500	870,461	877,039	874,978	0	132	0	0	4.750	4.852	MON	3,587	11,353	08/25/2014	10/25/2019
50209R-AF-1	LM US MEMBER LLC (LANDMARK)				4FE	34,723	99.2500	34,549	34,810	34,728	0	5	0	0	4.750	4.852	MON	142	451	08/25/2014	10/25/2019
51808B-AE-2	LASMO (USA) INC				2FE	14,722,070	130.3520	17,597,453	13,500,000	14,355,310	0	(41,439)	0	0	7.300	6.561	MN	125,925	985,500	10/21/2002	11/15/2027
52729K-AL-0	LEVEL 3 FINANCING INC				3FE	679,863	100.2500	686,713	685,000	679,955	0	93	0	0	4.500	4.665	MON	2,654	2,226	11/05/2014	01/31/2022
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN				1FE	400,000	100.0000	400,000	400,000	400,000	0	0	0	0	0.320	0.264	MON	99	0	12/10/2014	01/01/2033

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
532457-AM-0	ELI LILLY				1FE	6,614,520	131.6440	7,898,640	6,000,000	6,385,154	0	(25,580)	0	0	7.125	6.275	JD	35,625	427,500	07/09/2002	06/01/2025
532457-AP-3	ELI LILLY				1FE	3,520,090	140.2700	4,909,440	3,500,000	3,517,161	0	(365)	0	0	6.770	6.726	JJ	118,475	236,950	07/25/2002	01/01/2036
539830-AR-0	LOCKHEED MARTIN				2FE	13,781,601	130.5370	18,275,194	14,000,000	13,807,787	0	4,066	0	0	6.150	6.266	MS	287,000	861,000	07/12/2007	09/01/2036
539830-AT-6	LOCKHEED MARTIN				2FE	13,846,470	109.0040	15,260,518	14,000,000	13,916,068	0	15,028	0	0	4.250	4.387	MN	76,028	595,000	12/03/2009	11/15/2019
539830-AW-9	LOCKHEED MARTIN				1FE	5,150,000	127.3170	6,556,820	5,150,000	5,150,000	0	0	0	0	5.720	5.720	JD	24,548	294,580	07/29/2011	06/01/2040
548661-CK-1	LOWES COMPANIES				1FE	22,096,713	107.5510	24,026,960	22,340,000	22,284,171	0	27,859	0	0	5.400	5.543	AO	254,676	1,206,360	10/26/2006	10/15/2016
55280F-AC-5	MA FINANCE CO LLC(MICRO FOCUS)				4FE	692,375	97.0320	703,478	725,000	692,508	0	133	0	0	5.250	6.114	MON	1,374	0	12/19/2014	11/19/2021
55328H-AB-7	MULTIPLAN TL B 1L				4FE	92,788	97.5250	93,774	96,154	92,825	0	37	0	0	3.750	4.417	MON	290	366	12/03/2014	03/31/2021
55616X-AC-1	MACYS RETAIL HLDGS INC				2FE	8,243,877	124.6170	9,514,485	7,635,000	8,103,778	0	(22,487)	0	0	7.000	6.304	FA	201,903	534,450	06/01/2007	02/15/2028
56585A-AH-5	MARATHON PETROLEUM CORP			1	2FE	14,117,120	94.4410	14,166,090	15,000,000	14,117,456	0	336	0	0	4.750	5.137	MS	229,583	0	12/17/2014	09/15/2044
56585A-AH-5	MARATHON PETROLEUM CORP	LS		1	2FE	2,788,830	94.4410	2,833,218	3,000,000	2,788,916	0	86	0	0	4.750	5.218	MS	45,917	0	12/17/2014	09/15/2044
58013M-EC-4	MCDONALD'S CORP				1FE	5,023,000	130.6680	6,533,395	5,000,000	5,020,500	0	(410)	0	0	6.300	6.265	AO	66,500	315,000	12/14/2007	10/15/2037
581557-AZ-8	MCKESSON CORP			1	2FE	2,996,580	95.6760	2,870,274	3,000,000	2,997,206	0	308	0	0	2.700	2.713	JD	3,600	81,000	11/29/2012	12/15/2022
58155Q-AD-5	MCKESSON CORP			1	2FE	1,013,050	110.5680	1,105,675	1,000,000	1,008,667	0	(1,248)	0	0	4.750	4.581	MS	15,833	47,500	04/06/2011	03/01/2021
585055-AV-8	MEDTRONIC INC			1	1FE	4,972,850	107.8710	5,393,570	5,000,000	4,981,593	0	2,512	0	0	4.125	4.192	MS	60,729	206,250	03/10/2011	03/15/2021
585055-BC-9	MEDTRONIC INC	LS		1	1FE	1,374,732	103.8040	1,401,350	1,350,000	1,373,272	0	(1,460)	0	0	3.625	3.400	MS	14,409	26,916	04/24/2014	03/15/2024
585055-BC-9	MEDTRONIC INC			1	1FE	8,808,468	103.8040	8,979,020	8,650,000	8,799,111	0	(9,357)	0	0	3.625	3.400	MS	92,327	172,459	04/24/2014	03/15/2024
585055-BP-0	MEDTRONIC INC				1FE	1,994,640	108.3990	2,167,980	2,000,000	1,994,591	0	(49)	0	0	4.625	4.642	MS	5,396	0	12/01/2014	03/15/2045
589331-AK-3	MERCK & CO INC				1FE	4,785,740	100.6740	5,033,710	5,000,000	4,994,457	0	27,559	0	0	4.750	5.337	MS	79,167	237,500	10/20/2005	03/01/2015
589331-AN-7	MERCK & CO INC				1FE	2,484,225	112.8900	2,822,245	2,500,000	2,491,939	0	1,558	0	0	5.000	5.081	JD	347	125,000	06/22/2009	06/30/2019
59022C-AJ-2	MERRILL LYNCH & CO				2FE	1,497,605	118.0750	1,771,131	1,500,000	1,497,870	0	44	0	0	6.110	6.122	JJ	38,697	91,650	02/05/2007	01/29/2037
59157B-AH-5	METLIFE INSTITUTIONAL FD				1FE	1,465,825	100.2670	1,458,885	1,455,000	1,459,841	0	(5,984)	0	0	0.300	(1.012)	AO	1,079	11,822	09/04/2014	04/02/2015
595620-AB-1	MIDAMERICAN ENERGY CO				1FE	6,716,160	139.0820	9,735,747	7,000,000	6,774,703	0	6,690	0	0	6.750	7.078	JD	1,313	472,500	05/13/2002	12/30/2031
604059-AE-5	MMM CORP				1FE	8,985,350	132.3300	11,909,664	9,000,000	8,989,478	0	445	0	0	6.375	6.387	FA	216,750	573,750	06/18/2002	02/15/2028
61166W-AK-7	MONSANTO CO			1	1FE	5,997,060	106.6270	6,397,638	6,000,000	5,996,881	0	151	0	0	4.650	4.653	MN	35,650	285,200	11/04/2013	11/15/2043
61746B-DJ-2	MORGAN STANLEY				1FE	1,972,840	102.5820	2,051,642	2,000,000	1,976,535	0	2,393	0	0	3.750	3.919	FA	26,250	75,000	06/06/2013	02/25/2023
63534P-AE-7	PNC BANK				1FE	11,988,840	107.4230	12,890,724	12,000,000	11,997,027	0	1,251	0	0	5.250	5.262	JD	28,000	630,000	12/05/2006	12/15/2016
637432-CT-0	NATIONAL RURAL UTILITY				1FE	7,991,120	146.9730	11,757,864	8,000,000	7,991,177	0	197	0	0	8.000	8.010	MS	213,333	640,000	02/28/2002	03/01/2032
637432-MV-4	NATIONAL RURAL UTILITY			1	1FE	2,997,690	103.4240	3,102,732	3,000,000	2,997,859	0	231	0	0	3.400	3.409	MN	13,033	104,833	10/29/2013	11/15/2023
64952G-AF-5	NEW YORK LIFE				1FE	1,680,681	139.1880	2,071,120	1,488,000	1,669,616	0	(3,203)	0	0	6.750	5.815	MN	12,834	100,440	04/08/2011	11/15/2039
651290-AN-8	NEWFIELD EXPLORATION CO			1	3FE	2,796,825	101.5000	2,710,050	2,670,000	2,731,285	0	(17,633)	0	0	6.875	6.045	FA	76,484	183,563	12/01/2010	02/01/2020
652478-BC-1	NEWS AMER HLDGS INC				2FE	1,918,840	128.5590	2,571,182	2,000,000	2,000,000	0	0	0	0	7.430	7.857	AO	37,150	148,600	01/27/2009	10/01/2026
652482-BC-3	NEWS AMERICA INC				2FE	6,675,470	129.8930	7,793,604	6,000,000	6,643,225	0	(20,116)	0	0	6.550	5.600	MS	115,717	393,000	10/08/2013	03/15/2033
652482-CE-8	NEWS AMERICA INC				2FE	1,989,690	127.2650	2,545,300	2,000,000	1,990,031	0	148	0	0	6.150	6.188	FA	46,467	123,000	08/26/2011	02/15/2041
65557Q-AB-8	NORD ANGLIA EDUCATION FINANCE				4FE	1,208,925	99.2500	1,199,858	1,208,925	1,208,925	0	0	0	0	4.500	4.542	MON	4,685	19,497	07/30/2014	03/31/2021
655844-BM-9	NORFOLK SOUTHERN CORP			1	2FE	2,535,090	98.0840	2,942,511	3,000,000	2,546,254	0	7,493	0	0	3.950	4.959	AO	29,625	118,500	06/25/2013	10/01/2042
665772-BN-8	NORTHERN STATES PWR-MINN				1FE	6,719,007	132.3770	8,824,257	6,666,000	6,700,717	0	(2,173)	0	0	7.125	7.054	JJ	237,476	474,953	06/21/2002	07/01/2025
665772-BQ-1	NORTHERN STATES PWR-MINN				1FE	8,711,539	129.7710	11,640,468	8,970,000	8,786,040	0	8,420	0	0	6.500	6.736	MS	194,350	583,050	06/11/2002	03/01/2028
665772-CD-9	NORTHERN STATES PWR-MINN				1FE	1,993,920	110.6770	2,213,540	2,000,000	1,997,540	0	653	0	0	5.250	5.290	MS	35,000	105,000	03/11/2008	03/01/2018
665789-AW-3	NORTHERN STATES PWR				1FE	1,984,700	142.3800	2,847,600	2,000,000	1,985,757	0	248	0	0	6.375	6.433	MS	42,500	127,500	09/03/2008	09/01/2038
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	1,895,320	104.1020	2,082,046	2,000,000	1,931,453	0	9,496	0	0	3.500	4.131	MS	20,611	70,000	12/07/2010	03/15/2021
668131-AA-3	NORTHWESTERN MUT LIFE				1FE	11,217,440	129.8210	14,280,332	11,000,000	11,205,239	0	(3,605)	0	0	6.063	5.918	MS	168,585	666,930	06/30/2011	03/30/2040
674599-BE-4	OCCIDENTAL PETROLEUM CORP				1FE	1,341,000	126.5820	1,886,066	1,490,000	1,490,000	0	0	0	0	9.250	10.662	FA	57,427	137,825	01/16/1991	08/01/2019
677415-CF-6	OHIO POWER COMPANY				2FE	5,399,050	133.1810	6,659,025	5,000,000	5,328,268	0	(9,832)	0	0	6.600	6.000	FA	124,667	330,000	12/15/2005	02/15/2033
678858-BM-2	OKLAHOMA GAS & ELECTRIC			1	1FE	1,987,780	125.2290	2,504,582	2,000,000	1,988,278	0	199	0	0	5.250	5.291	MN	13,417	105,000	05/24/2011	05/15/2041
679574-AG-8	OLD DOMINION ELECTRIC				1FE	4,666,667	116.0390	5,415,163	4,666,667	4,666,667	0	0	0	0	6.210	6.210	JD	24,150	289,800	12/12/2002	12/01/2028
681936-BB-5	OMEGA HEALTHCARE			1	2FE	1,972,941	104.0640	2,081,280	2,000,000	1,973,295	0	354	0	0	4.950	5.132	AO	24,750	0	10/16/2014	04/01/2024
68233D-AL-1	ONCOR ELECTRIC DELIVERY				2FE	1,098,530	100.1440	1,001,435	1,000,000	1,000,423	0	(11,938)	0	0	6.375	5.135	JJ	29,396	63,750	09/02/2004	01/15/2015
68268N-AG-8	ONEOK PARTNERS LP			1	2FE	991,710	107.5720	1,075,719	1,000,000	992,089	0	119	0	0	6.125	6.186	FA	25,521	61,250	01/24/2011	02/01/2041
68268N-AJ-2	ONEOK PARTNERS LP			1	2FE	9,173,600	92.5660	9,256,620	10,000,000	9,176,535	0	2,935	0	0	3.375	4.652	AO	84,375	0	12/16/2014	10/01/2022
68389X-AG-0	ORACLE CORPORATION				1FE	6,973,890	112.1260	7,848,785	7,000,000	6,986,501	0	2,582	0	0	5.000	5.048	JJ	168,194	350,000	06/30/2009	07/08/2019
68389X-AS-4	ORACLE CORPORATION				1FE	2,972,940	104.8710	3,146,127	3,000,000	2,976,253	0	2,318	0	0	3.625	3.734	JJ	50,146	108,448	07/09/2013	07/15/2023
6901LA-B3-6	BURGER KING				4FE	697,950	99.8750	704,119	705,000	698,062	0	112	0	0	4.500	4.712	MON	2,732	3,530	11/14/2014	10/27/2021
693476-AT-0	PNC FUNDING CORP				2FE	4,372,278	103.6540	4,353,468	4,200,000	4,358,665	0	(13,613)	0	0	5.250	0.891	MN	28,175	0	12/01/2014	11/15/2015
693476-BL-6	PNC FUNDING CORP				1FE	994,560	109.1320	1,091,319	1,000,000	996,615	0	514	0	0	4.375	4.443	FA	17,014	43,750	08/04/2010	08/11/2020
69349L-AM-0	PNC BANK NA			1	1FE	997,200	103.0800	1,030,797	1,000,000	997,518	0	239	0	0	3.800	3.834	JJ	16,467	38,000	07/22/2013	07/25/2023
69362B-AY-8	PSEG POWER			1	2FE	1,998,220	105.3460	2,106,920	2,000,000	1,998,616	0	162	0	0	4.150	4.161	MS	24,439	83,000	09/14/2011	09/15/2021

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
694032-AT-0	PACIFIC BELL				1FE	2,241,060	127.4040	2,548,074	2,000,000	2,160,858	0	(9,767)	0	0	7.125	6.121	MS	41,958	142,500	03/02/2004	03/15/2026
694308-GE-1	PACIFIC GAS & EL				1FE	5,164,980	127.3100	6,365,520	5,000,000	5,134,738	0	(3,963)	0	0	6.050	5.810	MS	100,833	302,500	09/01/2005	03/01/2034
694308-GL-5	PACIFIC GAS & EL				1FE	6,915,160	111.1540	7,780,808	7,000,000	6,968,292	0	9,598	0	0	5.625	5.794	MN	33,906	393,750	08/06/2008	11/30/2017
694308-GN-1	PACIFIC GAS & EL				1FE	4,917,150	120.3340	6,016,690	5,000,000	4,959,183	0	8,567	0	0	8.250	8.500	AO	87,083	412,500	10/16/2008	10/15/2018
695114-BT-4	PACIFICORP				1FE	2,991,360	148.2860	4,448,586	3,000,000	2,992,579	0	197	0	0	7.700	7.725	MN	29,517	231,000	11/16/2001	11/15/2031
695114-CG-1	PACIFICORP				1FE	3,291,900	135.3300	4,059,891	3,000,000	3,271,034	0	(5,828)	0	0	6.250	5.546	AO	39,583	187,500	02/17/2011	10/15/2037
69512E-FR-1	SCOTTISH POWER				1FE	8,298,540	124.8500	11,236,464	9,000,000	8,584,592	0	32,737	0	0	7.260	8.014	AO	163,350	653,400	02/23/2001	07/21/2023
69512E-GB-5	SCOTTISH POWER SCOTTISH POWER PLC				1FE	11,974,560	124.8740	16,233,581	13,000,000	12,391,440	0	47,430	0	0	7.240	8.000	AO	235,300	941,200	02/06/2001	08/16/2023
69512E-GK-5	SCOTTISH POWER				1FE	5,988,220	123.3410	8,633,898	7,000,000	6,313,501	0	37,423	0	0	6.710	8.068	JJ	216,584	469,700	05/11/2001	01/15/2026
70109H-AN-5	PARKER-HANNIFIN CORP			1	1FE	998,680	107.8120	1,078,118	1,000,000	998,640	0	(40)	0	0	4.450	4.458	MN	4,944	0	11/18/2014	11/21/2044
708696-BM-0	PENNSYLVANIA ELECTRIC CO				2FE	5,030,777	113.9600	6,239,315	5,475,000	5,307,327	0	32,226	0	0	6.625	7.475	AO	90,680	362,719	03/15/2002	04/01/2019
70966V-AB-2	PENTON BUSINESS MEDIA INC/KS				4FE	425,363	99.5630	425,632	427,500	425,385	0	22	0	0	5.500	5.683	MON	1,437	2,730	12/10/2014	10/03/2019
713409-AC-4	PEPSI BOTTLING GROUP INC				1FE	1,764,896	137.8600	2,205,752	1,600,000	1,727,350	0	(5,517)	0	0	7.000	6.149	MS	37,333	112,000	08/01/2006	03/01/2029
713448-CG-1	PEPSICO INC				1FE	2,997,120	98.3880	2,951,634	3,000,000	2,997,530	0	259	0	0	2.750	2.761	MS	27,500	82,500	02/25/2013	03/01/2023
713448-CM-8	PEPSICO INC			1	1FE	10,459,570	104.4670	10,446,730	10,000,000	10,425,001	0	(34,569)	0	0	3.600	3.052	MS	120,000	0	02/25/2014	03/01/2024
717081-DM-2	PFIZER INC				1FE	5,162,500	104.0380	5,201,890	5,000,000	5,153,548	0	(8,952)	0	0	3.400	3.021	MN	21,722	0	05/12/2014	05/15/2024
71713U-AT-9	PHARMACIA CORPORATION BASIC				1FE	1,606,410	131.3540	1,970,306	1,500,000	1,573,907	0	(3,636)	0	0	6.750	6.191	JD	4,500	101,250	08/06/2002	12/15/2027
71713U-AW-2	PHARMACIA CORPORATION BASIC				1FE	10,377,068	131.8880	12,278,726	9,310,000	10,073,832	0	(35,553)	0	0	6.600	5.731	JD	51,205	614,460	04/01/2004	12/01/2028
718172-AK-5	PHILIP MORRIS INTL INC				1FE	1,988,660	108.7430	2,174,858	2,000,000	1,992,160	0	1,041	0	0	4.125	4.195	MN	10,083	82,500	05/10/2011	05/17/2021
718546-AH-7	PHILLIPS 66				2FE	1,999,517	115.1600	2,303,190	2,000,000	1,999,548	0	4	0	0	5.875	5.876	MN	19,583	117,500	01/29/2013	05/01/2042
72650R-AP-7	PLAINS ALL AMER PIPELINE				2FE	4,096,447	108.9890	4,359,564	4,000,000	4,025,222	0	(11,394)	0	0	6.125	5.791	JJ	112,972	245,000	07/19/2007	01/15/2017
72650R-AR-3	PLAINS ALL AMER PIPELINE				2FE	1,984,143	124.2650	2,485,292	2,000,000	1,985,762	0	275	0	0	6.650	6.712	JJ	61,328	133,000	07/19/2007	01/15/2037
72650R-AW-2	PLAINS ALL AMER PIPELINE				2FE	4,976,150	112.9630	5,648,155	5,000,000	4,986,271	0	2,259	0	0	5.750	5.813	JJ	132,569	287,500	09/01/2009	01/15/2020
730481-AF-5	J.B. POINDEXTER & CO			1	4FE	703,000	108.0000	759,240	703,000	703,000	0	0	0	0	9.000	9.000	AO	15,818	63,270	03/23/2012	04/01/2022
73102Q-AA-4	POLAR TANKERS INC				1FE	14,225,788	124.5010	19,608,892	15,750,000	14,354,696	0	25,270	0	0	5.951	6.714	MN	132,782	937,283	02/04/2009	05/10/2037
736508-BQ-4	PORTLAND GENERAL ELEC				1FE	1,998,520	115.8600	2,317,200	2,000,000	1,999,029	0	148	0	0	6.100	6.110	AO	25,756	122,000	04/13/2009	04/15/2019
737679-DB-3	POTOMAC ELECTRIC PWR CO				1FE	2,964,190	139.1720	4,175,163	3,000,000	2,967,307	0	587	0	0	6.500	6.592	MN	24,917	195,000	03/24/2008	11/15/2037
742718-BH-1	PROCTER & GAMBLE CO				1FE	7,019,189	130.0590	8,935,026	6,870,000	6,966,215	0	(5,915)	0	0	6.450	6.272	JJ	204,325	443,115	08/06/2002	01/15/2026
744448-CB-5	PUBLIC SERVICE COLORADO				1FE	3,994,120	113.6430	4,545,728	4,000,000	3,997,216	0	623	0	0	5.800	5.820	FA	96,667	232,000	08/06/2008	08/01/2018
744567-EV-6	PUBLIC SERVICE EL & GAS CO				1FE	4,468,357	105.7920	4,194,653	3,965,000	4,019,093	0	(51,320)	0	0	6.750	5.331	JJ	133,819	267,638	08/27/2003	01/01/2016
74456Q-BC-9	PUBLIC SVC EL & GAS			1	1FE	2,384,557	96.1710	2,442,733	2,540,000	2,404,532	0	13,963	0	0	2.375	3.103	MN	7,708	60,325	07/18/2013	05/15/2023
745332-BW-5	PUGET SOUND ENERGY INC				1FE	4,247,560	145.1180	5,804,736	4,000,000	4,217,858	0	(4,737)	0	0	6.724	6.259	JD	11,954	268,960	10/18/2007	06/15/2036
745332-CB-0	PUGET SOUND ENERGY INC				1FE	3,947,730	129.3500	3,880,506	3,000,000	3,905,721	0	(20,830)	0	0	5.795	3.902	MS	51,189	173,850	12/05/2012	03/15/2040
745332-CD-6	PUGET SOUND ENERGY INC			1	1FE	999,950	127.7150	1,277,154	1,000,000	999,902	0	0	0	0	5.638	5.638	AO	11,902	56,380	03/22/2011	04/15/2041
755111-BR-1	RAYTHEON CO				1FE	1,995,100	109.1810	2,183,614	2,000,000	1,997,370	0	433	0	0	4.400	4.428	FA	33,244	88,000	11/12/2009	02/15/2020
755111-BT-7	RAYTHEON CO				1FE	7,568,280	103.2800	8,262,400	8,000,000	7,726,605	0	41,286	0	0	3.125	3.785	AO	52,778	250,000	12/14/2010	10/15/2020
77118E-AK-2	ROCK OHIO CAESARS LLC				4FE	1,087,292	93.4160	1,031,178	1,103,850	1,088,935	0	1,643	0	0	5.000	4.347	MON	4,753	22,657	06/03/2014	06/20/2019
771196-AS-1	ROCHE HLDGS INC				1FE	3,657,690	115.4990	3,950,052	3,420,000	3,536,544	0	(24,589)	0	0	6.000	5.080	MS	68,400	205,200	06/26/2009	03/01/2019
771196-AU-6	ROCHE HLDGS INC				1FE	972,780	145.2650	1,452,648	1,000,000	974,550	0	381	0	0	7.000	7.223	MS	23,333	70,000	02/18/2009	03/01/2039
78412F-AP-9	SESI LLC			1	2FE	17,351,755	96.0000	18,267,840	19,029,000	17,309,518	0	(29,579)	0	0	7.125	8.759	JD	60,259	144,566	12/17/2014	12/15/2021
78420E-AB-3	SGMS ESCROW CORP(SCIENTIFIC GA				3FE	1,011,975	98.8130	1,017,769	1,030,000	1,012,028	0	53	0	0	6.000	6.315	MON	1,545	11,002	12/23/2014	10/01/2021
78442F-AQ-1	SLM CORP				3FE	2,578,744	100.7500	3,022,500	3,000,000	2,969,130	0	91,175	0	0	5.000	6.796	AO	31,667	150,000	12/11/2003	04/15/2015
78573A-AC-4	SABMILLER HOLDINGS INC				1FE	2,980,050	112.6500	3,379,509	3,000,000	2,980,898	0	328	0	0	4.950	4.993	JJ	68,475	148,500	01/10/2012	01/15/2042
790849-AJ-2	ST JUDE MEDICAL				2FE	4,050,350	99.9690	3,998,764	4,000,000	4,042,709	0	(4,486)	0	0	3.250	3.102	AO	27,444	130,000	04/10/2013	04/15/2023
828807-BM-8	SIMON PROPERTY GROUP INC				1FE	6,190,698	101.9620	6,403,239	6,280,000	6,273,799	0	12,206	0	0	5.100	5.310	JD	14,235	320,280	12/11/2006	06/15/2015
828807-BW-6	SIMON PROPERTY GROUP INC			1	1FE	2,811,120	106.0740	3,182,220	3,000,000	2,951,288	0	23,175	0	0	5.250	6.158	JD	13,125	157,500	09/27/2007	12/01/2016
837004-BY-5	SOUTH CAROLINA ELE & GAS				1FE	13,416,635	112.8660	15,236,951	13,500,000	13,471,139	0	6,381	0	0	5.250	5.310	MN	118,125	708,750	01/06/2004	11/01/2018
837004-CB-4	SOUTH CAROLINA ELE & GAS				1FE	4,995,150	130.1110	6,505,555	5,000,000	4,995,499	0	85	0	0	6.050	6.057	JJ	139,486	302,500	01/07/2008	01/15/2038
842400-EV-1	SOUTHERN CAL EDISON				1FE	3,912,200	126.6050	5,064,204	4,000,000	3,924,592	0	1,884	0	0	5.750	5.910	AO	57,500	230,000	10/19/2006	04/01/2035
844895-AL-6	SOUTHWEST GAS				1FE	4,284,755	138.7650	6,521,936	4,700,000	4,403,284	0	14,196	0	0	8.000	8.882	FA	156,667	376,000	05/24/2001	08/01/2026
857449-AB-8	STATE STREET BANK & TRUST				1FE	17,725,756	111.5870	19,695,141	17,650,000	17,674,006	0	(5,969)	0	0	5.250	5.207	AO	195,621	926,625	01/29/2004	10/15/2018
85769E-AG-6	STATION CASINOS LLC				4FE	225,600	98.2000	230,770	235,000	225,893	0	293	0	0	4.250	5.148	MON	860	1,082	10/23/2014	03/02/2020
870836-AB-9	SWISS BANK CORP NY				2FE	10,418,800	103.4220	10,342,230	10,000,000	10,021,858	0	(39,289)	0	0	7.375	6.946	JJ	340,069	737,500	10/22/1998	07/15/2015
871829-AW-7	SYSCO CORP	LS		1	1FE	2,691,592	108.4670	2,949,229	2,719,000	2,691,527	0	(65)	0	0	4.500	4.562	AO	30,249	0	09/23/2014	10/02/2044
871829-AW-7	SYSCO CORP			1	1FE	2,258,008	108.4670	2,474,141	2,281,000	2,257,953	0	(55)	0	0	4.500	4.562	AO	25,376	0	09/23/2014	10/02/2044
87242H-AB-3	TGI FRIDAY'S INC				4FE	1,212,374	99.7500	1,215,420	1,218,466	1,212,749	0	376	0	0	5.250	5.407	MON	5,508	22,225	07/29/2014	07/15/2020
87612E-AN-6	TARGET CORP				1FE	10,224,000	107.4290	10,742,860	10,000,000	10,043,812	0	(26,723)	0	0	5.875	5.572	JJ	270,903	587,500	10/24/2006	07/15/2016

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87612E-AP-1	TARGET CORP				1FE	11,600,680	109.1990	13,103,892	12,000,000	11,880,853	0	45,930	0	0	5.375	5.832	MN	107,500	645,000	11/08/2007	05/01/2017
87612E-AU-0	TARGET CORP				1FE	4,065,240	143.4130	5,736,532	4,000,000	4,059,200	0	(1,037)	0	0	7.000	6.871	JJ	129,111	280,000	01/22/2008	01/15/2038
880451-AU-3	TENNESSEE GAS PIPELINE	LS			2FE	1,249,213	125.3270	1,566,583	1,250,000	1,249,243	0	9	0	0	7.625	7.629	AO	23,828	95,313	11/15/2001	04/01/2037
880451-AU-3	TENNESSEE GAS PIPELINE				2FE	4,147,386	125.3270	5,201,054	4,150,000	4,147,488	0	30	0	0	7.625	7.629	AO	79,109	316,438	11/15/2001	04/01/2037
88643@-AQ-9	TIDEWATER INC. PP				2	3,000,000	103.8030	3,114,094	3,000,000	3,000,000	0	0	0	0	5.160	5.159	MN	19,780	174,150	09/26/2013	11/17/2025
88723A-AB-4	TIME INC				3FE	435,544	99.1250	431,194	435,000	435,539	0	(5)	0	0	4.250	4.265	MON	1,438	445	12/10/2014	04/24/2021
887315-BN-8	TIME WARNER				2FE	2,415,980	126.7670	2,535,338	2,000,000	2,401,190	0	(14,790)	0	0	6.625	4.690	MN	16,931	132,500	03/20/2014	05/15/2029
88732J-BB-3	TIME WARNER CABLE INC			1	2FE	4,910,800	116.1920	5,809,615	5,000,000	4,914,472	0	1,355	0	0	5.500	5.624	MS	91,667	275,000	09/07/2011	09/01/2041
889175-BD-6	TOLEDO EDISON COMPANY				2FE	2,938,470	123.9880	3,719,646	3,000,000	2,945,083	0	1,093	0	0	6.150	6.303	MN	23,575	184,500	05/16/2007	05/15/2037
89566E-AF-5	TRISTATE GEN/TRANS ASSN			1	1FE	10,630,225	106.3650	11,168,325	10,500,000	10,629,457	0	(768)	0	0	4.700	4.622	MN	83,621	0	12/03/2014	11/01/2044
902917-AH-6	WASTE MANAGEMENT INC				2FE	10,474,723	130.6250	10,794,817	8,264,000	10,377,965	0	(92,482)	0	0	7.000	4.461	JJ	266,744	350,070	03/25/2014	07/15/2028
907818-DU-9	UNION PACIFIC CORP			1	1FE	1,018,626	113.3040	1,189,696	1,050,000	1,019,266	0	623	0	0	4.750	4.941	JD	2,217	56,802	11/13/2013	12/15/2043
911312-AK-2	UNITED PARCEL SERVICE				1FE	1,998,580	112.3500	2,247,006	2,000,000	1,999,159	0	140	0	0	5.125	5.134	AO	25,625	102,500	03/19/2009	04/01/2019
911312-AN-6	UNITED PARCEL SERVICE				1FE	1,973,600	116.6770	2,333,546	2,000,000	1,975,266	0	461	0	0	4.875	4.960	MN	12,458	97,500	11/08/2010	11/15/2040
913017-AT-6	UNITED TECHNOLOGIES				1FE	12,465,273	134.6680	15,587,775	11,575,000	12,205,510	0	(29,175)	0	0	6.700	6.103	FA	323,135	775,525	10/24/2002	08/01/2028
913017-BP-3	UNITED TECHNOLOGIES				1FE	2,937,540	131.9140	3,957,405	3,000,000	2,943,858	0	1,023	0	0	6.125	6.278	JJ	84,729	183,750	05/29/2008	07/15/2038
91324P-BT-8	UNITEDHEALTH GROUP INC			1	1FE	1,989,060	103.7540	2,075,082	2,000,000	1,992,050	0	1,002	0	0	3.375	3.440	MN	8,625	67,500	11/07/2011	11/15/2021
91913Y-AL-4	VALERO ENERGY CORP				2FE	4,926,200	118.0660	5,903,295	5,000,000	4,933,729	0	1,235	0	0	6.625	6.740	JD	14,722	331,250	06/07/2007	06/15/2037
92343V-AF-1	VERIZON COMMUNICATIONS				2FE	11,017,470	122.7250	13,499,695	11,000,000	11,014,837	0	(334)	0	0	6.250	6.238	AO	171,875	687,500	05/17/2007	04/01/2037
92343V-AL-8	VERIZON COMMUNICATIONS				2FE	3,002,820	110.9870	3,329,595	3,000,000	3,000,904	0	(318)	0	0	5.500	5.487	FA	62,333	165,000	03/04/2008	02/15/2018
92343V-AP-9	VERIZON COMMUNICATIONS				2FE	9,872,400	130.9990	13,099,870	10,000,000	9,882,214	0	1,951	0	0	6.900	7.002	AO	145,667	690,000	04/01/2008	04/15/2038
92343V-CQ-5	VERIZON COMMUNICATIONS			1	2FE	3,971,040	99.3980	3,975,924	4,000,000	3,970,977	0	(63)	0	0	4.400	4.455	MN	30,311	0	10/22/2014	11/01/2034
925524-AH-3	VIACOM				2FE	10,941,600	139.7620	12,578,544	9,000,000	10,833,972	0	(53,809)	0	0	7.875	5.818	JJ	297,281	511,875	05/16/2014	07/30/2030
925524-AX-8	VIACOM				2FE	1,980,272	126.9360	2,538,712	2,000,000	1,982,297	0	349	0	0	6.875	6.954	AO	23,299	137,500	10/27/2006	04/30/2036
92553P-AW-2	VIACOM INC-CLASS B			1	2FE	998,310	105.7480	1,057,483	1,000,000	998,285	0	(25)	0	0	5.250	5.261	AO	13,125	29,167	03/04/2014	04/01/2044
92857W-AB-6	VODAFONE GROUP PLC		E		2FE	8,719,695	122.1080	10,379,214	8,500,000	8,674,846	0	(5,313)	0	0	6.250	6.060	MN	45,747	531,250	11/20/2003	11/30/2032
92857W-BC-3	VODAFONE GROUP PLC		E		2FE	4,976,850	96.3880	4,819,395	5,000,000	4,980,557	0	2,070	0	0	2.950	3.004	FA	54,083	147,500	02/11/2013	02/19/2023
92857W-BD-1	VODAFONE GROUP PLC		E		2FE	3,453,680	97.4590	3,898,348	4,000,000	3,464,003	0	8,141	0	0	4.375	5.296	FA	64,167	175,000	09/13/2013	02/19/2043
92911V-AC-0	VOUVRAY US FINANCE LLC				4FE	620,320	98.6250	614,865	623,438	620,501	0	181	0	0	5.000	5.138	MON	2,684	11,978	07/11/2014	06/27/2021
92911V-AE-6	VOUVRAY US FINANCE LLC				5FE	633,600	97.2500	622,400	640,000	633,900	0	300	0	0	8.500	8.839	MON	4,684	21,187	07/11/2014	12/27/2021
929160-AF-6	VULCAN MATERIALS CO				3FE	3,003,150	107.0000	3,210,000	3,000,000	3,000,891	0	(335)	0	0	6.400	6.386	MN	16,533	192,000	12/07/2007	11/30/2017
92929Q-AQ-0	WASTE MANAGEMENT INC				2FE	5,636,613	130.9450	6,154,406	4,700,000	5,501,553	0	(50,565)	0	0	7.100	5.113	FA	139,042	333,700	10/04/2013	08/01/2026
931142-CB-7	WAL-MART STORES				1FE	5,227,140	120.2860	7,217,154	6,000,000	5,324,383	0	15,690	0	0	5.250	6.224	MS	105,000	315,000	07/06/2007	09/01/2035
931142-CK-7	WAL-MART STORES	LS			1FE	1,010,672	137.6020	1,376,021	1,000,000	1,009,488	0	(189)	0	0	6.500	6.419	FA	24,556	65,000	08/06/2008	08/15/2037
931142-CK-7	WAL-MART STORES				1FE	14,477,871	137.6020	19,711,501	14,325,000	14,460,922	0	(2,707)	0	0	6.500	6.419	FA	351,758	931,125	08/06/2008	08/15/2037
931142-CY-7	WAL-MART STORES				1FE	3,767,240	118.1410	4,725,644	4,000,000	3,779,856	0	3,859	0	0	5.000	5.397	AO	36,667	200,000	06/30/2011	10/25/2040
94974B-FP-0	WELLS FARGO CO				1FE	4,035,160	113.7710	4,550,852	4,000,000	4,034,262	0	(499)	0	0	5.375	5.316	MN	35,236	215,000	10/28/2013	11/02/2043
94980V-AG-3	WELLS FARGO BANK NA				1FE	9,982,000	126.1070	12,610,730	10,000,000	9,983,369	0	349	0	0	5.950	5.963	FA	206,597	595,000	08/22/2006	08/26/2036
962166-AW-4	WEYERHAEUSER CO				2FE	2,208,184	122.6270	2,820,430	2,300,000	2,234,499	0	3,017	0	0	6.950	7.295	AO	39,963	159,850	01/23/2002	10/01/2027
969457-BD-1	WILLIAMS COS INC	LS			3FE	3,197,212	107.0930	3,489,083	3,258,000	3,208,746	0	1,378	0	0	7.750	7.914	JD	11,222	252,495	12/14/2001	06/15/2031
969457-BD-1	WILLIAMS COS INC				3FE	11,522,918	107.0930	12,574,837	11,742,000	11,564,487	0	4,967	0	0	7.750	7.914	JD	40,445	910,005	12/14/2001	06/15/2031
969457-BV-1	WILLIAMS COS INC			1	2FE	997,730	86.9860	869,857	1,000,000	997,730	0	0	0	0	5.750	5.766	JD	1,118	28,750	06/19/2014	06/24/2044
96950F-AP-9	WILLIAMS PARTNERS			1	2FE	4,169,565	93.6570	4,214,543	4,500,000	4,169,809	0	244	0	0	4.900	5.396	JJ	112,700	0	12/16/2014	01/15/2045
976656-BP-2	WISC ELEC POWER				1FE	14,186,205	130.0890	19,549,760	15,028,000	14,476,849	0	21,986	0	0	6.500	6.894	JD	81,402	976,820	02/25/2014	06/01/2028
976656-CC-0	WISC ELEC POWER				1FE	996,780	108.6430	1,086,432	1,000,000	998,216	0	314	0	0	4.250	4.290	JD	1,889	42,500	12/08/2009	12/15/2019
976826-BE-6	WISCONSIN POWER & LIGHT				1FE	2,982,930	138.7210	4,161,630	3,000,000	2,984,443	0	295	0	0	6.375	6.418	FA	72,250	191,250	08/08/2007	08/15/2037
98920U-AF-1	Zebra Technologies Corp				3FE	332,488	100.7250	337,429	335,000	332,532	0	45	0	0	4.750	4.876	MON	221	2,210	11/07/2014	10/27/2021
98934K-AB-6	ZENECA WILMINGTON				1FE	8,177,070	129.0830	9,681,233	7,500,000	7,889,204	0	(32,134)	0	0	7.000	6.228	MN	67,083	525,000	08/15/2002	11/15/2023
BL1326-77-8	TEAMVIEWER US LLC				4FE	1,551,312	98.2080	1,586,992	1,615,950	1,554,579	0	3,267	0	0	6.000	6.856	MON	8,349	31,242	08/07/2014	01/08/2021
BL1326-82-8	TEAMVIEWER US LLC				5FE	329,800	96.8330	329,232	340,000	330,215	0	415	0	0	9.500	10.313	MON	2,781	10,408	08/07/2014	07/08/2021
BL1368-28-3	PREFERRED PROPPANTS				4FE	1,266,088	91.0000	1,160,250	1,275,000	1,266,426	0	338	0	0	6.750	6.994	MON	7,411	16,824	09/23/2014	07/27/2020
BL1410-84-6	METALDYNE TL B 1L				3FE	681,464	99.9380	684,464	684,889	681,498	0	34	0	0	4.250	4.628	MON	2,411	0	12/03/2014	10/20/2021
BL1434-65-5	NORWEGIAN CRUISE TL B 1L				3FE	522,375	100.3330	526,748	525,000	522,402	0	27	0	0	4.000	4.116	MON	1,750	0	12/02/2014	11/19/2021
G2412K-AB-2	COOPER GAY CGSC				4FE	991,569	92.5000	945,568	1,022,236	994,136	0	2,567	0	0	5.000	4.601	MON	4,401	20,981	06/03/2014	04/16/2020
008916-AM-0	AGRIUM INC		A	1	2FE	1,846,640	103.5850	2,071,690	2,000,000	1,848,918	0	2,200	0	0	4.900	5.424	JD	8,167	98,000	12/02/2013	06/01/2043
013716-AW-5	ALCAN INC		A		1FE	2,814,660	115.1750	3,455,241	3,000,000	2,841,198	0	3,786	0	0	5.750	6.210	JD	14,375	172,500	03/29/2006	06/01/2035
03746A-AA-8	APACHE FINANCE CANADA		A		1FE	6,031,950	137.4180	6,870,890	5,000,000	5,818,308	0	(32,869)	0	0	7.750	6.069	JD	17,222	387,500	01/22/2007	12/15/2029

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE The Western and Southern Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12201P-AN-6	BURLINGTON RESOURCES FINANCE		A		1FE	11,189,726	140.9610	11,502,418	8,160,000	11,094,370	0	(95,356)	0	0	7.400	4.370	JD	50,320	603,840	02/26/2014	12/01/2031
12591D-AC-5	CNOOC FIN 2014 ULC		A		1FE	1,018,890	103.4680	1,034,679	1,000,000	1,017,939	0	(951)	0	0	4.250	4.017	AO	7,201	21,250	05/22/2014	04/30/2024
136375-BD-3	CANADIAN NATL RAILWAYS		A		1FE	3,545,883	134.7830	3,639,133	2,700,000	3,493,222	0	(43,222)	0	0	6.900	4.058	JJ	85,905	186,300	10/04/2013	07/15/2028
136375-BN-1	CANADIAN NATL RAILWAYS		A		1FE	8,822,300	133.5980	12,023,775	9,000,000	8,843,249	0	3,362	0	0	6.200	6.349	JD	46,500	558,000	08/10/2007	06/01/2036
136385-AC-5	CANADIAN NATL RESOURCES		A		2FE	8,695,115	121.1900	9,252,864	7,635,000	8,494,785	0	(28,094)	0	0	7.200	6.125	JJ	253,482	549,720	04/06/2006	01/15/2032
136385-AK-7	CANADIAN NATL RESOURCES		A		2FE	2,991,750	108.4110	3,252,330	3,000,000	2,997,538	0	855	0	0	5.700	5.734	MN	21,850	171,000	03/12/2007	05/15/2017
13645R-AF-1	CANADIAN PACIFIC RAILWAY		A		2FE	6,335,564	128.1900	8,082,373	6,305,000	6,337,275	0	(917)	0	0	5.950	5.904	MN	47,936	375,148	08/24/2011	05/15/2037
13645R-AH-7	CANADIAN PACIFIC RAILWAY		A		2FE	1,954,280	114.5680	2,291,356	2,000,000	1,980,625	0	4,899	0	0	6.500	6.823	MN	16,611	130,000	08/07/2008	05/15/2018
15135U-AH-2	CENOVUS ENERGY INC		A	1	2FE	14,148,395	86.2240	13,882,000	16,100,000	14,149,324	0	865	0	0	4.450	5.283	MS	210,955	89,000	12/17/2014	09/15/2042
15135U-AH-2	CENOVUS ENERGY INC	LS	A	1	2FE	1,637,605	86.2240	1,638,248	1,900,000	1,637,712	0	107	0	0	4.450	5.417	MS	24,895	0	12/17/2014	09/15/2042
292505-AD-6	ENCANA CORP		A		2FE	1,001,610	108.5520	1,085,517	1,000,000	1,001,339	0	(36)	0	0	6.500	6.487	FA	24,556	65,000	07/14/2006	08/15/2034
29250N-AA-3	ENBRIDGE INC		A		1FE	6,913,530	100.6480	7,045,353	7,000,000	6,997,119	0	10,621	0	0	4.900	5.066	MS	114,333	343,000	10/05/2005	03/01/2015
3328TA-D4-6	ESSAR STEEL ALGOMA INC		A		4FE	671,300	99.6250	682,431	685,000	671,534	0	234	0	0	7.500	8.139	MON	4,424	714	11/26/2014	08/16/2019
448055-AB-9	HUSKY ENERGY INC		A		2FE	2,072,160	112.4030	2,248,068	2,000,000	2,032,236	0	(6,199)	0	0	6.150	5.734	JD	5,467	123,000	03/21/2007	06/15/2019
552704-AB-4	MEG ENERGY CORP		A	1	4FE	1,480,000	89.2500	1,320,900	1,480,000	1,480,000	0	0	0	0	6.375	6.375	JJ	39,575	94,350	08/12/2013	01/30/2023
65334H-AD-4	NEXEN INC		A		1FE	930,033	100.7180	906,462	900,000	908,163	0	(21,870)	0	0	5.200	0.456	MS	14,430	23,400	06/23/2014	03/10/2015
65334H-AE-2	NEXEN INC		A		1FE	3,889,200	117.4310	4,697,228	4,000,000	3,905,860	0	2,318	0	0	5.875	6.078	MS	72,458	235,000	12/20/2005	03/10/2035
65334H-AG-7	NEXEN INC		A		1FE	944,990	124.5550	1,245,548	1,000,000	950,620	0	916	0	0	6.400	6.833	MN	8,178	64,000	06/21/2007	05/15/2037
698900-AG-2	PANCANADIAN ENERGY CORP		A		2FE	7,973,510	116.7280	9,338,248	8,000,000	7,977,838	0	625	0	0	7.200	7.227	MN	96,000	576,000	11/02/2001	11/01/2031
71644E-AE-2	PETRO-CANADA		A		1FE	1,149,250	129.2540	1,292,543	1,000,000	1,107,177	0	(6,135)	0	0	7.875	6.531	JD	3,500	78,750	04/20/2006	06/15/2026
71644E-AG-7	PETRO-CANADA		A		1FE	2,728,320	115.6050	3,468,156	3,000,000	2,761,287	0	5,396	0	0	5.950	6.669	MN	22,808	178,500	07/06/2007	05/15/2035
725906-AN-1	PLACER DOME INC		A		2FE	6,695,550	110.4070	7,728,504	7,000,000	6,728,238	0	5,808	0	0	6.450	6.800	AO	95,317	451,500	03/05/2008	10/15/2035
867229-AC-0	SUNCOR ENERGY INC		A		1FE	3,406,040	131.1130	3,933,381	3,000,000	3,332,958	0	(10,868)	0	0	7.150	6.094	FA	89,375	214,500	10/24/2006	02/01/2032
867229-AD-8	SUNCOR ENERGY INC		A		1FE	2,892,210	116.8170	3,504,507	3,000,000	2,908,046	0	2,284	0	0	5.950	6.220	JD	14,875	178,500	04/26/2006	12/01/2034
878742-AE-5	TECK RESOURCES LIMITED		A		2FE	4,458,870	91.1940	4,103,717	4,500,000	4,464,618	0	810	0	0	6.125	6.192	AO	68,906	275,625	01/19/2006	10/01/2035
89114Q-AV-0	TORONTO DOMINION BANK		A		1FE	24,955,250	100.1990	25,049,700	25,000,000	24,956,224	0	974	0	0	2.250	2.288	MN	87,500	0	10/30/2014	11/05/2019
893526-DJ-9	TRANS-CANADA PIPELINES		A		1FE	4,961,900	116.5890	5,829,460	5,000,000	4,963,954	0	573	0	0	6.100	6.156	JD	25,417	305,000	05/27/2010	06/01/2040
98417E-AC-4	XSTRATA FINANCE CANADA		A		2FE	996,870	113.8840	1,138,840	1,000,000	997,036	0	50	0	0	6.900	6.925	MN	8,817	69,000	11/13/2007	11/15/2037
98417E-AN-0	XSTRATA FINANCE CANADA		A		2FE	4,007,960	107.7690	4,310,740	4,000,000	4,007,338	0	(113)	0	0	6.000	5.986	MN	30,667	240,000	11/04/2011	11/15/2041
98417E-AT-7	XSTRATA FINANCE CANADA		A		2FE	997,470	99.5100	995,099	1,000,000	997,883	0	218	0	0	4.250	4.281	AO	7,792	42,500	10/18/2012	10/25/2022
02364W-AP-0	AMERICA MOVIL SA de CV		F		1FE	5,942,820	120.0980	7,205,868	6,000,000	5,948,483	0	994	0	0	6.125	6.195	MN	46,958	367,500	10/24/2007	11/15/2037
04044P-AB-0	ARISTOCRAT INTERNATIONAL PTY		F		3FE	1,202,850	98.5000	1,196,775	1,215,000	1,202,976	0	126	0	0	4.750	4.970	MON	4,970	0	12/01/2014	10/20/2021
046353-AB-4	ASTRAZENECA PLC		F		1FE	1,998,640	112.1320	2,242,634	2,000,000	1,999,348	0	147	0	0	5.900	5.909	MS	34,744	118,000	09/05/2007	09/15/2017
05541V-AA-4	BG ENERGY CAPITAL PLC		F		1FE	1,020,963	103.6780	1,036,782	1,000,000	1,014,297	0	(2,117)	0	0	4.000	3.729	JD	2,444	40,000	09/09/2011	12/09/2020
05541V-AE-6	BG ENERGY CAPITAL PLC		F		1FE	8,050,410	102.8420	8,227,384	8,000,000	8,040,472	0	(5,701)	0	0	4.000	3.908	AO	67,556	320,000	08/09/2012	10/15/2021
06849A-AB-5	BARRICK INTL BK CORP		F		2FE	1,950,932	101.8210	2,036,414	2,000,000	1,954,937	0	910	0	0	6.350	6.544	AO	26,811	127,000	11/19/2009	10/15/2036
111013-AH-1	BRITISH SKY BROADCASTING		F		2FE	4,991,700	125.6220	6,281,120	5,000,000	4,994,674	0	876	0	0	9.500	9.527	MN	60,694	475,000	11/17/2008	11/15/2018
111021-AE-1	BRITISH TELECOM PLC		F		2FE	32,650,930	157.0050	47,101,530	30,000,000	32,380,092	0	(67,337)	0	0	9.625	8.456	JD	128,333	2,887,500	07/12/2001	12/15/2030
111022-AA-7	BRITISH TRANSCO FINANCE		F		1FE	28,294,849	115.5580	34,453,528	29,815,000	29,321,075	0	119,772	0	0	6.625	7.170	JD	164,604	1,975,244	05/09/2001	06/01/2018
11778B-AA-0	BSKYB FINANCE UK		F		2FE	1,981,080	103.7670	2,075,330	2,000,000	1,997,889	0	2,309	0	0	5.625	5.751	AO	23,750	112,500	10/13/2005	10/15/2015
11778B-AB-8	BSKYB FINANCE UK		F		2FE	984,330	123.1590	1,231,589	1,000,000	986,314	0	298	0	0	6.500	6.621	AO	13,722	65,000	10/13/2005	10/15/2035
12615T-AB-4	CNOOC FINANCE		F		1FE	1,769,130	115.6090	2,312,184	2,000,000	1,806,281	0	5,404	0	0	5.500	6.403	MN	12,222	110,000	05/23/2006	05/21/2033
21987B-AQ-1	CODELCO INC		F		1FE	6,537,160	95.9320	6,379,458	6,650,000	6,554,500	0	7,815	0	0	3.000	3.215	JJ	90,883	169,500	10/06/2014	07/17/2022
22546Q-AE-7	CREDIT SUISS NEW YORK		F		1FE	6,488,256	100.6790	6,443,450	6,400,000	6,445,511	0	(42,745)	0	0	3.500	0.372	MS	60,978	0	10/08/2014	03/23/2015
22546Q-AP-2	CREDIT SUISS NEW YORK		F		1FE	2,983,080	101.7240	3,051,717	3,000,000	2,983,401	0	321	0	0	3.625	3.693	MS	33,833	0	09/04/2014	09/09/2024
22546Q-AQ-0	CREDIT SUISS NEW YORK		F		1FE	1,300,589	99.9600	1,299,481	1,300,000	1,300,470	0	(120)	0	0	0.541	0.504	MJSD	410	1,755	09/11/2014	03/11/2016
22546Q-AR-8	CREDIT SUISS NEW YORK		F		1FE	9,940,000	99.5330	9,953,320	10,000,000	9,941,067	0	1,067	0	0	3.000	3.096	AO	51,667	0	10/24/2014	10/29/2021
24820R-AG-3	STATOIL		F		1FE	19,072,098	131.0620	26,658,011	20,340,000	19,409,788	0	38,395	0	0	6.500	7.019	JD	110,175	1,322,100	04/19/2002	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM		F		2FE	24,374,510	147.7160	35,451,792	24,000,000	24,788,026	0	(24,443)	0	0	8.750	8.366	JD	93,333	2,100,000	09/20/2001	06/15/2030
25243Y-AM-1	DIAGEO PLC		F		1FE	4,878,500	111.3690	5,568,455	5,000,000	4,955,419	0	13,969	0	0	5.750	6.096	AO	54,306	287,500	07/17/2008	10/23/2017
25243Y-AU-3	DIAGEO PLC		F	1	1FE	2,643,508	97.2280	2,576,529	2,650,000	2,644,426	0	585	0	0	2.625	2.653	AO	11,980	69,563	04/24/2013	04/29/2023
268317-AB-0	ELECTRICITE DE FRANCE		F		1FE	1,111,900	117.0460	1,170,460	1,000,000	1,054,572	0	(11,824)	0	0	6.500	5.000	JJ	27,986	65,000	08/07/2009	01/26/2019
268317-AC-8	ELECTRICITE DE FRANCE		F		1FE	7,884,080	135.8560	10,868,480	8,000,000	7,891,901	0	1,670	0	0	6.950	7.067	JJ	239,389	556,000	01/21/2009	01/26/2039
29268B-AB-7	ENEL FINANCE		F		2FE	3,493,385	111.0010	3,885,042	3,500,000	3,497,364	0	733	0	0	6.250	6.276	MS	64,410	218,750	09/13/2007	09/15/2017
29268B-AC-5	ENEL FINANCE		F		2FE	12,395,970	127.8550	15,342,600	12,000,000	12,353,753	0	(6,875)	0	0	6.800	6.546	MS	240,267	816,000	10/22/2007	09/15/2037
29274F-AB-0	ENERSIS SA		F		2FE	6,843,970	109.1120	7,637,868	7,000,000	6,972,219	0	12,676	0	0	7.400	7.621	JD	43,167	518,000	06/13/1997	12/01/2016
3434LA-C4-5	EVERGREEN SKILLS(SKILLSOFT)		F		4FE	444,785	98.2190	445,779	453,863	445,051	0	265	0	0	5.750	6.195	MON	2,247	3,992	10/07/2014	04/28/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3462MA-B9-9	EXPRO FINSERVICES SARL		F		4FE	1,250,950	82.5000	1,047,750	1,270,000	1,251,562	0	612	0	0	5.750	6.087	MON	6,288	14,199	09/22/2014	09/02/2021
35177P-AL-1	ORANGE SA		F		2FE	5,959,027	152.5380	9,152,292	6,000,000	5,847,000	0	3,802	0	0	9.000	8.973	MS	180,000	532,500	11/14/2008	03/01/2031
35177P-AT-4	ORANGE SA		F		2FE	5,078,020	112.2730	5,613,635	5,000,000	5,040,073	0	(7,810)	0	0	5.375	5.172	JJ	129,149	268,750	08/10/2009	07/08/2019
377373-AD-7	GLAXOSMITHKLINE CAP PLC		F		1FE	4,966,000	100.0050	5,000,270	5,000,000	4,973,946	0	3,119	0	0	2.850	2.929	MN	20,979	142,500	05/02/2012	05/08/2022
44328M-AC-8	HSBC BANK PLC		F		1FE	994,010	108.2480	1,082,478	1,000,000	996,297	0	568	0	0	4.125	4.199	FA	15,927	41,250	08/05/2010	08/12/2020
44841S-AC-3	HUTCHISON WHAMPOA INTL		F		1FE	6,749,400	147.1990	8,831,910	6,000,000	6,640,966	0	(17,188)	0	0	7.450	6.459	MN	45,942	447,000	07/27/2007	11/24/2033
45074G-AB-6	IBERDROLA FIN	LS	F		2FE	4,471,335	110.3470	4,965,611	4,500,000	4,484,416	0	2,809	0	0	5.000	5.082	MS	68,750	225,000	09/08/2009	09/11/2019
45074G-AB-6	IBERDROLA FIN		F		2FE	496,815	110.3470	551,735	500,000	498,268	0	312	0	0	5.000	5.082	MS	7,639	25,000	09/08/2009	09/11/2019
500472-AF-2	PHILIPS ELECTRONICS NV		F		1FE	6,669,515	104.1330	6,976,898	6,700,000	6,676,687	0	2,730	0	0	3.750	3.805	MS	73,979	251,250	03/05/2012	03/15/2022
500631-AH-9	KOREA ELECTRIC & POWER		F		1FE	3,731,760	131.0750	4,587,618	3,500,000	3,669,562	0	(9,078)	0	0	7.000	6.417	FA	102,083	245,000	05/05/2006	02/01/2027
61238Q-AA-6	BASELL FINANCE CO BV		F		2FE	6,720,504	134.0070	7,021,941	5,240,000	6,635,886	0	(80,588)	0	0	8.100	5.134	MS	124,974	424,440	12/18/2013	03/15/2027
636203-AA-9	NATIONAL GAS CO		F		2FE	2,934,410	107.7500	3,232,500	3,000,000	2,943,066	0	1,277	0	0	6.050	6.212	JJ	82,683	181,500	09/21/2006	01/15/2036
6434NA-C9-0	OSG INTERNATIONAL INC		F		4FE	1,259,094	97.5000	1,240,017	1,271,813	1,259,941	0	846	0	0	5.750	6.055	MON	6,297	22,157	08/14/2014	08/05/2019
65504L-AC-1	NOBLE HOLDING INTL LTD		F		2FE	1,023,450	93.7000	937,001	1,000,000	1,014,832	0	(2,288)	0	0	4.900	4.595	FA	20,417	49,000	12/14/2010	08/01/2020
656531-AJ-9	STATOIL ASA		F		1FE	8,500,859	138.1000	9,984,616	7,230,000	8,358,084	0	(46,952)	0	0	7.150	5.499	JJ	238,369	437,223	03/18/2014	01/15/2029
69367C-AB-1	PTT PUBLIC CO LTD		F		2FE	2,329,025	110.5510	2,763,785	2,500,000	2,352,375	0	3,362	0	0	5.875	6.393	FA	60,382	146,875	04/07/2006	08/03/2035
71654Q-BE-1	PETROLEOS MEXICANOS		F		2FE	2,047,000	102.0000	2,040,000	2,000,000	2,046,703	0	(297)	0	0	5.500	5.342	JD	1,222	110,000	05/19/2014	06/27/2044
75405T-AA-7	RASGAS II		F		1FE	619,400	107.2500	664,307	619,400	619,400	0	0	0	0	5.298	5.298	MS	8,295	32,816	08/04/2005	09/30/2020
75405U-AA-4	RAS LAFFAN LNG III		F		1FE	1,000,000	111.7000	1,117,000	1,000,000	1,000,000	0	0	0	0	5.838	5.838	MS	14,757	58,380	08/04/2005	09/30/2027
75625Q-AB-5	RECKITT BENCKISER TSY		F		1FE	3,949,800	104.8040	4,192,144	4,000,000	3,955,023	0	4,258	0	0	3.625	3.777	MS	40,278	144,194	09/16/2013	09/21/2023
780641-AH-9	KONINKLIJKE		F		2FE	15,126,946	140.5990	23,901,864	17,000,000	15,433,272	0	39,343	0	0	8.375	9.497	AO	355,938	1,423,750	10/30/2001	10/01/2030
80105N-AG-0	SANOFI-AVENTIS		F		1FE	987,420	108.6470	1,086,473	1,000,000	991,499	0	1,163	0	0	4.000	4.155	MS	10,222	40,000	03/24/2011	03/29/2021
80685P-AA-6	SCHLUMBERGER NOR		F	1	1FE	3,958,447	108.4980	4,212,981	3,883,000	3,933,091	0	(7,540)	0	0	4.200	3.949	JJ	75,201	163,086	06/14/2011	01/15/2021
822582-AD-4	SHELL INTERNATIONAL FIN		F		1FE	9,946,900	134.3820	13,438,200	10,000,000	9,950,972	0	841	0	0	6.375	6.415	JD	28,333	637,500	12/08/2008	12/15/2038
822582-AJ-1	SHELL INTERNATIONAL FIN		F		1FE	15,226,250	109.7460	16,461,885	15,000,000	15,118,336	0	(22,415)	0	0	4.300	4.113	MS	177,375	645,000	10/09/2009	09/22/2019
826200-AC-1	SIEMENS FINANCING		F		1FE	16,215,190	108.1180	17,298,912	16,000,000	16,047,122	0	(25,110)	0	0	5.750	5.570	AO	189,111	920,000	10/27/2006	10/17/2016
826200-AD-9	SIEMENS FINANCING		F		1FE	5,005,210	124.0710	6,203,570	5,000,000	5,003,410	0	(227)	0	0	6.125	6.116	FA	113,993	306,250	10/24/2006	08/17/2026
82929R-AC-0	SING TELECOMMUNICATIONS		F		1FE	26,349,950	146.7440	37,999,307	25,895,000	26,255,982	0	(10,773)	0	0	7.375	7.230	JD	159,146	1,909,756	02/15/2002	12/01/2031
82937T-AA-0	SINOPEC CAPITAL 2013		F		1FE	7,985,036	95.3400	7,770,169	8,150,000	8,007,986	0	14,417	0	0	3.125	3.365	AO	47,400	254,688	06/03/2013	04/24/2023
8433WA-C8-1	SYNCREON GROUP BV		F		4FE	452,513	97.5000	443,975	455,359	452,627	0	114	0	0	5.250	5.429	MON	2,059	6,683	09/17/2014	10/28/2020
853250-AA-6	STANDARD CHARTERED BANK		F		2FE	3,600,234	132.2840	4,801,916	3,630,000	3,605,725	0	681	0	0	8.000	8.073	MN	25,007	290,400	05/24/2001	05/30/2031
857004-AC-9	STATE GRID OVERSEAS INV		F		1FE	989,100	105.1640	1,051,643	1,000,000	989,632	0	532	0	0	4.125	4.260	MN	6,188	20,625	04/28/2014	05/07/2024
85771P-AG-7	STATOIL		F		1FE	3,994,880	95.3830	3,815,336	4,000,000	3,995,920	0	451	0	0	2.450	2.464	JJ	44,644	98,000	12/03/2012	01/17/2023
87927V-AF-5	TELECOM ITALIA CAPITAL		F		3FE	3,089,839	102.5000	3,075,000	3,000,000	3,073,803	0	(2,037)	0	0	6.375	6.152	MN	24,438	191,250	09/30/2004	11/15/2033
879385-AD-4	TELEFONICA EUROPE		F		2FE	8,262,740	139.0080	11,120,600	8,000,000	8,203,441	0	(6,687)	0	0	8.250	7.958	MS	194,333	660,000	12/07/2001	09/15/2030
87938W-AB-9	TELEFONICA EMISIONES		F		2FE	1,029,060	106.9990	1,069,989	1,000,000	1,005,533	0	(3,516)	0	0	6.421	6.020	JD	1,962	64,210	09/28/2006	06/20/2016
881575-AA-2	TESCO PLC		F		2FE	1,926,280	104.9510	2,099,014	2,000,000	1,972,627	0	8,439	0	0	5.500	6.023	MN	14,056	110,000	08/01/2008	11/15/2017
88165F-AF-9	TEVA PHARMACEUT FIN BV		F		1FE	996,350	102.4720	1,024,719	1,000,000	997,323	0	333	0	0	3.650	3.694	MN	5,171	36,500	11/07/2011	11/10/2021
89153V-AL-3	TOTAL CAPITAL INTL SA		F		1FE	5,240,095	103.6120	5,180,590	5,000,000	5,227,029	0	(13,066)	0	0	3.750	3.180	AO	42,188	0	05/02/2014	04/10/2024
91311Q-AD-7	UNITED UTILITIES PLC		F		2FE	16,412,415	105.2650	18,958,263	18,010,000	17,506,917	0	128,425	0	0	4.550	5.444	JD	27,315	819,455	02/04/2004	06/19/2018
91311Q-AE-5	UNITED UTILITIES PLC		F		2FE	5,970,370	108.7730	6,526,398	6,000,000	5,986,547	0	2,765	0	0	5.375	5.435	FA	134,375	322,500	05/16/2007	02/01/2019
9308UA-C4-4	TRAVELPORT FINANCE LUXEMBOURG		F		4FE	1,520,750	100.0000	1,540,000	1,540,000	1,521,427	0	677	0	0	6.000	6.300	MON	7,957	20,790	09/11/2014	09/02/2021
D6574*-AB-5	CLAAS KGAA MBH PP		F		2	2,000,000	99.5670	1,991,342	2,000,000	2,000,000	0	0	0	0	3.980	3.980	FA	30,071	79,600	08/02/2012	08/15/2022
G9338#-AB-9	VESUVIUS PLC PP		F		2FE	1,000,000	103.7610	1,037,607	1,000,000	1,000,000	0	0	0	0	4.610	4.610	JD	3,586	46,100	11/22/2013	12/03/2023
N7660#-AM-9	SHV NEDERLAND BV PP		F		2FE	2,000,000	105.2860	2,105,718	2,000,000	2,000,000	0	0	0	0	4.420	4.420	MS	22,837	88,400	03/23/2012	03/28/2022
W0805#-AM-0	ASSA ABLOY PP		F		1	2,000,000	100.6830	2,013,663	2,000,000	2,000,000	0	0	0	0	3.480	3.481	MN	8,700	69,600	07/31/2012	08/09/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,414,453,372	XXX	2,838,786,428	2,404,901,940	2,414,437,019	0	(1,299,506)	0	0	XXX	XXX	XXX	33,511,581	123,725,527	XXX	XXX
02148J-AD-9	CWALT 2006-39CB 1A4			2	1FM	1,879,220	93.1650	2,069,126	2,220,936	1,916,422	0	2,611	0	0	6.000	6.705	MON	11,105	133,256	12/14/2006	01/25/2037
02660T-ER-0	AHM 2005-2 5A1			2	1FM	1,223,827	98.7510	1,212,145	1,227,471	1,221,176	0	(2,845)	0	0	5.064	4.300	MON	5,180	60,952	09/06/2005	09/25/2035
05946X-E7-4	BAFC 2005-5 2A1			2	2FM	2,143,471	103.2400	2,220,213	2,150,527	2,149,467	0	3,612	0	0	5.500	5.571	MON	9,857	118,198	08/30/2005	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1			2	1FM	4,366,340	102.5200	4,513,587	4,402,627	4,377,604	0	(13,662)	0	0	5.750	5.880	MON	21,096	253,151	01/25/2006	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3			2	1FM	2,873,014	104.2520	3,058,986	2,934,220	2,899,352	0	(6,723)	0	0	5.750	6.051	MON	14,060	168,718	03/02/2006	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1			2	1FM	1,879,943	104.1030	2,056,699	1,975,638	1,925,551	0	8,142	0	0	5.500	6.315	MON	9,055	108,562	09/20/2007	08/25/2035
05948K-FY-0	BOAA 2003-9 1CB4			2	1FM	1,652,523	104.3370	1,804,696	1,729,684	1,683,982	0	2,441	0	0	5.500	6.216	MON	7,928	95,133	06/27/2007	11/25/2033
05948K-XT-1	BOAA 2005-2 1CB4			2	4FM	4,958,942	93.7500	5,037,358	5,373,193	5,074,298	0	99,972	0	0	5.500	5.308	MON	24,627	313,964	09/01/2014	03/25/2035

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05949C-NH-5	BOAMS 2005-11 1A5			2	3FM	9,238,402	97.6550	9,118,454	9,337,379	9,327,151	0	92,284	0	0	5.750	3.872	MON	44,742	536,899	12/12/2005	12/25/2035
059515-BF-2	BAFC 2007-3 XA2			2	1FM	2,485,011	100.4030	2,980,157	2,968,202	2,705,012	0	20,097	0	0	5.500	8.369	MON	13,604	163,173	07/03/2007	09/25/2034
1248MG-AX-2	CBASS 2007-CB1 AF1B			2	1FM	790,682	54.5560	737,350	1,351,557	553,220	0	(25,273)	0	0	4.214	12.276	MON	4,746	42,250	10/30/2009	01/25/2037
126673-W2-4	CWL 2005-6 M1			2	1FM	362,751	99.6940	367,031	368,158	367,814	0	1,403	0	0	0.659	0.970	MON	40	2,407	04/17/2012	12/25/2035
12667G-AH-6	CWALT 2005-13CB A8			2	1FM	1,552,472	99.8350	1,613,953	1,616,624	1,547,055	0	(5,645)	0	0	5.500	5.803	MON	7,410	88,914	10/13/2006	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3			2	1FM	1,867,502	92.0480	1,900,359	2,064,530	1,854,379	0	(1,386)	0	0	5.500	6.776	MON	9,462	113,491	04/12/2006	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4			2	2FM	9,360,802	92.0500	9,062,603	9,845,273	9,275,119	0	(15,164)	0	0	5.500	5.688	MON	45,124	541,213	06/16/2005	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			2	1FM	3,576,705	93.1580	3,555,170	3,816,284	3,537,325	0	(25,301)	0	0	5.750	6.331	MON	18,286	219,432	11/04/2005	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11			2	3FM	6,667,193	91.0600	6,663,499	7,317,701	6,662,186	0	32,426	0	0	5.500	5.640	MON	33,539	402,463	12/13/2006	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1N1			2	3FM	1,202,258	90.8120	1,165,820	1,283,776	1,206,997	0	5,083	0	0	5.500	5.768	MON	5,884	70,600	09/07/2005	10/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14			2	1FM	960,973	83.1320	983,717	1,183,323	957,617	0	(7,948)	5,217	0	6.000	6.066	MON	5,917	70,979	04/07/2006	05/25/2036
12668G-AD-4	CWL 2006-S9 A4			2	1FM	1,390,562	90.7050	1,735,540	1,913,395	1,421,164	0	18,114	0	0	5.794	11.503	MON	9,239	110,862	12/14/2006	11/25/2035
12668G-AF-9	CWL 2006-S9 A6			2	1FM	479,259	97.7870	596,533	610,033	504,195	0	(3,991)	0	0	5.588	17.145	MON	2,841	34,089	12/14/2006	08/25/2036
126694-JX-7	CWHL 2005-24 A7			2	1FM	1,238,825	95.0920	1,253,795	1,318,501	1,230,464	0	(8,286)	0	0	5.500	6.246	MON	6,043	72,481	10/28/2005	11/25/2035
17309A-AD-1	CMALT 2006-A1 1A4			2	1FM	8,285,325	92.2380	8,296,466	8,994,678	8,285,201	0	(50)	0	0	5.750	6.388	MON	43,100	517,129	12/08/2006	04/25/2036
17312H-AE-9	CRMSI 2007-2 A5			2	1FM	1,999,940	97.0680	1,941,354	2,000,000	1,926,962	0	587	0	0	5.662	6.153	MON	9,437	115,002	06/20/2007	06/25/2037
17322N-AA-2	CMLTI 2014-J1 A1			2	1FM	4,754,091	102.3420	4,812,806	4,702,655	4,754,091	0	0	0	0	3.500	3.500	MON	13,716	27,432	10/08/2014	06/25/2044
225458-PR-3	CSFB 2005-4 2A4			2	2FM	1,477,889	95.2870	1,498,991	1,573,139	1,469,626	0	(224)	0	0	5.500	5.686	MON	7,210	86,497	10/19/2006	06/25/2035
225470-VY-6	CSMC 2006-1 11P3			2	1FM	1,091,142	95.6220	1,084,013	1,133,650	1,095,072	0	3,967	0	0	5.500	5.337	MON	5,196	62,367	01/25/2006	01/25/2036
251510-ML-4	DBALT 2006-AB1 A3			2	2FM	3,667,156	103.9180	4,167,128	4,010,012	3,652,647	0	(8,205)	0	0	5.865	7.592	MON	19,599	232,985	10/04/2006	02/25/2036
32051G-RW-7	FHASI 2005 FA5 1A6			2	2FM	2,483,715	94.8560	2,475,510	2,609,767	2,482,331	0	(13,078)	99,103	0	5.500	5.165	MON	11,961	143,537	06/17/2005	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1			2	3FM	1,059,900	90.1150	1,005,694	1,116,007	1,045,935	0	(13,689)	0	0	5.500	4.650	MON	5,115	60,972	07/21/2005	08/25/2035
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5			2	1FM	4,505,759	102.4280	4,503,873	4,397,128	4,505,658	0	(101)	0	0	5.865	4.955	MON	21,491	0	11/18/2004	09/25/2034
3622MW-AH-6	GSR 2007-3F 2A7			2	1FM	981,942	99.6420	1,027,047	1,030,741	1,001,239	0	1,279	0	0	5.750	5.953	MON	4,939	59,267	07/06/2007	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13			2	3FM	1,604,478	98.8610	1,585,466	1,603,726	1,599,180	0	(3,922)	0	0	5.750	4.481	MON	7,685	92,207	12/04/2006	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6			2	1FM	1,569,112	102.2620	1,685,729	1,648,443	1,614,072	0	12,596	0	0	5.500	6.387	MON	7,555	90,664	09/20/2007	09/25/2035
45660L-2V-0	RAST 2005-A16 A3			2	3FM	3,220,059	82.4090	2,973,963	3,608,766	3,147,339	0	(20,454)	0	0	6.000	5.952	MON	18,044	216,490	12/23/2005	02/25/2036
46412R-AD-7	IRWHE 2007-1 2A3			2	3FM	4,969,888	98.7830	6,914,817	7,000,000	4,324,706	0	(103,821)	0	0	6.150	10.198	MON	35,875	430,500	05/11/2007	08/25/2037
466247-JU-8	JPMMT 2004-2 4A4			2	2FM	1,413,969	98.7630	1,391,255	1,408,686	1,408,823	0	(2,757)	0	0	5.500	5.423	MON	6,456	77,478	06/16/2005	11/25/2034
466247-ZQ-9	JPMMT 2005-S3 1A3			2	3FM	8,881,999	93.5240	9,032,785	9,658,305	8,762,622	0	(117,307)	0	0	5.750	6.434	MON	46,279	555,278	10/04/2006	01/25/2036
46628S-AH-6	JPMAC 2006-WF1 A5			2	1FM	2,445,459	60.1360	2,287,711	3,804,228	2,323,764	0	(120,057)	0	0	6.410	6.071	MON	20,321	167,005	08/11/2006	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			2	1FM	1,386,979	60.1570	1,261,277	2,096,653	1,317,741	0	(67,953)	0	0	6.000	5.572	MON	10,483	91,903	08/11/2006	07/25/2036
52521H-AJ-2	LMT 2006-9 1A9			2	3FM	1,455,202	79.8540	1,408,251	1,763,537	1,489,448	0	(3,084)	0	0	5.750	6.269	MON	8,450	101,301	01/11/2007	01/25/2037
52523K-AJ-3	LXS 2006-17 WF5			2	4FM	1,273,170	61.4800	996,234	1,620,427	1,326,879	0	55,173	0	0	5.950	5.880	MON	8,035	89,153	10/04/2006	11/25/2036
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A		G	2	1FM	1,590,419	65.3240	1,533,998	2,348,291	1,523,872	0	(65,450)	0	0	6.092	6.629	MON	11,921	89,337	09/22/2006	10/25/2036
61751D-AH-7	MSM 2006-17XS A5W			2	1FM	8,773,403	67.1860	9,277,317	13,808,326	8,245,724	0	(505,716)	0	0	5.941	6.398	MON	68,364	800,214	12/12/2006	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5			2	1FM	573,336	65.6840	515,314	784,541	549,292	0	(23,127)	0	0	6.207	5.781	MON	4,058	40,188	02/15/2007	01/25/2047
62942K-AA-4	NRPMT 2013-1 A1			2	1FM	4,544,479	100.0560	4,663,610	4,661,004	4,545,276	0	797	0	0	3.250	3.584	MON	12,624	37,871	09/17/2014	07/25/2043
65538P-AF-5	NAA 2007-1 1A5			2	1FM	4,431,330	101.4230	5,404,564	5,328,763	4,225,222	0	(22,055)	0	0	6.347	9.843	MON	28,185	290,083	05/08/2007	03/25/2047
74922E-AF-6	RALI 2006-QS6 1A6			2	4FM	219,345	83.5370	219,023	262,188	223,098	0	3,419	0	0	6.250	6.253	MON	1,366	16,369	06/01/2006	06/25/2036
75970J-AD-8	RAMC 2007-1 AF1			2	2FM	913,428	54.8060	820,332	1,496,803	859,857	0	(51,310)	0	0	5.742	4.614	MON	7,162	84,590	10/30/2009	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6			2	1FM	3,695,906	54.4990	3,352,704	6,151,853	3,467,058	0	(206,087)	0	0	5.710	4.841	MON	29,273	345,726	03/14/2007	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6			2	3FM	1,365,385	54.4990	1,167,015	2,141,347	1,283,288	0	(78,339)	0	0	5.710	3.868	MON	10,189	120,341	03/14/2007	04/25/2037
761118-MD-7	RALI 2005-QS16 A4			2	3FM	12,371,411	88.5470	12,100,972	13,666,141	12,393,717	0	127,766	0	0	5.750	5.809	MON	65,484	785,803	12/09/2005	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12			2	2FM	848,068	85.8470	883,489	1,029,146	865,024	0	11,148	0	0	6.000	7.002	MON	5,146	61,694	03/22/2006	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4			2	3FM	8,425,771	66.3250	8,048,785	12,135,371	8,304,995	0	(128,622)	0	0	6.000	6.645	MON	60,677	727,467	12/14/2006	09/25/2036
81745D-AE-1	SEMT 2013-9 A1			2	1FM	5,381,405	102.1310	5,593,110	5,476,386	5,382,116	0	(1,184)	0	0	3.500	3.686	MON	15,973	191,674	07/19/2013	07/25/2043
81745J-AA-6	SEMT 2013-11 A1			2	1FM	4,288,604	102.1310	4,503,868	4,409,876	4,295,066	0	5,448	0	0	3.500	3.988	MON	12,862	154,346	10/10/2013	09/25/2043
863579-AM-0	SARM SER 2004-12 CL 1A2			2	1FM	922,473	97.5950	1,019,462	1,044,586	943,366	0	(7,296)	0	0	2.529	4.570	MON	2,202	26,374	10/30/2009	09/25/2034
863579-CB-2	SARM SER 2004-14 CL 1A			2	1FM	1,270,331	99.2230	1,475,771	1,487,325	1,279,562	0	(43,547)	0	0	2.491	4.955	MON	3,088	37,016	10/30/2009	10/25/2034
86359A-Q5-5	SASC 2003-28XS A5			2	1FM	7,478,693	101.9550	7,627,255	7,481,031	7,462,381	0	21,491	0	0	6.033	6.111	MON	37,611	450,281	08/20/2003	09/25/2033
86359D-SR-9	SASC 2005-17 5A1			2	4FM	601,048	87.9640	567,344	644,971	592,732	0	(7,194)	0	0	5.500	5.530	MON	2,956	35,473	09/29/2005	10/25/2035
93934F-BL-5	WMALT 2005-7 2CB1			2	3FM	1,151,052	94.4890	1,135,017	1,201,216	1,153,377	0	2,412	0	0	5.500	5.519	MON	5,506	65,990	09/30/2005	08/25/2035
939355-AE-3	WMALT 2007-OA3 5A			2	1FM	1,378,997	76.1180	2,500,369	3,284,859	1,336,328	0	14,313	0	0	1.917	19.653	MON	5,248	64,961	10/30/2009	04/25/2047
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						190,902,735	XXX	196,466,480	221,633,604	188,862,237	0	(1,184,272)	104,320	0	XXX	XXX	XXX	1,010,627	11,364,152	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05525M-AA-4	BAMLL 2014-520M A			2	1FM	7,209,979	108.3190	7,582,351	7,000,000	7,205,407	0	(4,572)	0	0	4.325	4.060	MON	16,821	99,287	08/01/2014	08/15/2046
05947U-2R-8	BACM 2005-5 A4			2	1FM	9,782,182	101.6850	10,030,169	9,863,923	9,845,474	0	9,188	0	0	5.115	5.274	MON	42,045	507,137	01/12/2007	10/10/2045
07388Y-AD-4	BSCMS 2007-PW16 AAB			2	1FM	2,696,069	102.1720	2,594,885	2,539,717	2,571,403	0	(22,995)	0	0	5.707	4.237	MON	12,079	154,177	06/25/2010	06/11/2040
12513X-AD-4	CD 2006-CD2 AAB			2	1FM	688,934	100.0490	673,746	673,414	672,583	0	(3,049)	0	0	5.329	4.700	MON	2,991	36,413	12/10/2009	01/15/2046
12527E-AB-4	CFCRE 2011-C1 A2			2	1FM	1,901,196	102.4410	1,924,225	1,878,372	1,883,142	0	(6,740)	0	0	3.759	3.460	MON	5,884	76,808	04/19/2011	04/15/2044
12591V-AC-5	COMM 2014-CR16 ASB			2	1FM	11,587,741	105.0630	11,556,875	11,000,000	11,533,702	0	(54,039)	0	0	3.653	2.847	MON	33,486	0	03/28/2014	04/10/2047
12625K-AD-7	COMM 2013-CR8 A4			2	1FM	8,079,910	103.1810	8,254,512	8,000,000	8,067,990	0	(7,757)	0	0	3.334	3.227	MON	22,227	266,720	06/04/2013	06/10/2046
233050-AC-7	DBUBS 2011-LC1A			2	1FM	1,009,938	112.7640	1,127,643	1,000,000	1,006,298	0	(1,012)	0	0	5.002	4.911	MON	4,168	50,020	02/08/2011	01/01/2021
23305X-AA-9	DBUBS 2011-LC2A A1			2	1FM	3,376,091	104.2770	3,485,762	3,342,807	3,361,953	0	(3,504)	0	0	3.527	3.312	MON	9,825	119,318	06/17/2011	01/10/2021
36249K-AC-4	GSMS 2010-C1 A2			2	1FM	1,029,960	110.1940	1,101,942	1,000,000	1,018,162	0	(3,066)	0	0	4.592	4.234	MON	3,827	45,920	08/04/2010	08/10/2043
46634N-AG-1	JPMCC 2010-C1 A3			2	1FM	1,009,992	111.1570	1,111,571	1,000,000	1,005,003	0	(1,201)	0	0	5.058	4.951	MON	4,215	50,580	06/11/2010	06/15/2043
46636D-AC-0	JPMCC 2011-C4 A2			2	1FM	798,384	102.7520	819,118	797,179	796,781	0	(442)	0	0	3.341	3.296	MON	2,220	30,946	05/25/2011	07/15/2046
50185V-AA-1	LCCM 2014-909 A			2	1FM	8,239,608	102.9590	8,236,696	8,000,000	8,222,350	0	(17,258)	0	0	3.388	2.905	MON	22,587	135,520	06/02/2014	05/15/2031
59022H-MU-3	MLMT 2005-CKI1 A6			2	1FM	3,993,782	101.8970	4,046,470	3,971,134	3,969,087	0	(5,057)	0	0	5.462	5.227	MON	18,074	213,251	12/19/2006	11/12/2037
617451-CP-2	MSC 2006-T21 A3			2	1FM	1,564,453	99.8800	1,551,427	1,553,289	1,550,899	0	(7)	0	0	5.185	5.082	MON	6,712	96,233	01/16/2008	10/12/2052
617458-AG-9	MSC 2011-C1 A4			2	1FM	2,039,944	112.6880	2,253,750	2,000,000	2,024,621	0	(4,184)	0	0	5.033	4.798	MON	8,388	100,660	02/10/2011	09/15/2047
61745M-6G-3	MSC 2005-HQ6 A4A			2	1FM	918,970	100.2390	936,982	934,744	932,550	0	2,063	0	0	4.989	5.272	MON	3,886	46,785	12/19/2006	08/13/2042
90268T-AD-6	UBSC 2011-C1 AAB			2	1FM	3,044,865	103.5950	3,107,835	3,000,000	3,026,645	0	(6,422)	0	0	3.187	2.959	MON	7,968	95,610	12/09/2011	01/10/2045
91830C-AG-3	VNO MORTGAGE TRU20126AVE SER|CL			2	1FM	6,149,969	100.4680	6,028,068	6,000,000	6,120,678	0	(14,250)	0	0	3.298	3.011	MON	16,489	197,862	11/16/2012	11/15/2030
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						75,121,967	XXX	76,424,027	73,554,579	74,814,728	0	(144,304)	0	0	XXX	XXX	XXX	243,892	2,323,247	XXX	XXX
03027W-AJ-1	AMERICAN TOWER TRUST I			1	1FE	964,150	99.4130	994,130	1,000,000	968,791	0	3,226	0	0	3.070	3.534	MON	1,364	30,700	07/16/2013	03/15/2023
042809-AA-1	AWPT 2013-1A A1			2	1FE	10,872,637	98.7820	10,866,059	11,000,000	10,979,424	0	98,673	0	0	1.513	1.567	FMAN	17,105	15,347	04/08/2013	04/25/2024
22822R-AV-2	CROWN CASTLE				1FE	3,346,761	101.1970	3,339,504	3,300,000	3,345,348	0	(1,413)	0	0	3.214	1.000	MON	4,419	0	12/19/2014	08/15/2015
22822R-AZ-3	CROWN CASTLE				1FE	5,000,000	109.9230	5,496,130	5,000,000	5,000,000	0	0	0	0	4.883	4.883	MON	10,851	244,150	07/29/2010	08/15/2020
46617T-AA-2	HENDR 2014-1A A			2	1FE	2,949,860	105.9380	3,126,790	2,951,525	2,949,920	0	60	0	0	3.960	4.000	MON	5,195	97,076	02/10/2014	03/15/2063
60467M-AB-7	MIRANT CORP			2	4AM	4,547,094	107.5000	4,789,983	4,455,798	4,473,957	0	(7,329)	0	0	9.125	8.770	JD	1,129	406,592	08/22/2001	06/30/2017
60467M-AC-5	MIRANT CORP			2	4AM	22,538,849	107.8130	24,159,569	22,408,771	22,524,521	0	26,948	0	0	10.060	9.990	JD	6,262	2,254,322	08/22/2001	12/30/2028
64908P-AA-1	NEW VALLEY GENERATION 3			2	1FE	2,234,852	108.8660	2,433,002	2,234,852	2,234,852	0	0	0	0	5.131	5.130	JJ	52,876	114,670	12/16/2002	01/15/2021
75952A-AF-4	RELIANT ENERGY INC			2	5AM	2,322,202	106.0000	2,426,997	2,289,620	2,296,642	0	(1,965)	0	0	9.237	9.012	JJ	105,159	211,492	03/26/2001	07/02/2017
88576X-AA-4	HENDR 2010-1A A			2	1FE	3,127,504	113.9440	3,109,124	2,728,652	3,105,647	0	(21,857)	0	0	5.560	2.899	MON	6,743	126,428	02/13/2014	07/15/2059
96032T-AA-4	WESTR 2012-2A A			2	1FE	2,100,350	100.6700	2,114,422	2,100,350	2,100,350	0	0	0	0	3.000	2.913	MON	5,251	63,010	09/14/2012	01/20/2025
03764D-AA-9	APID 2013-12A A		F	2	1FE	9,799,059	98.0410	9,804,134	10,000,000	9,861,696	0	62,637	0	0	1.329	1.724	JAJO	28,797	0	03/15/2013	04/15/2025
03764D-AB-7	APID 2013-12A B1		F	2	1FE	9,656,480	95.6760	9,567,595	10,000,000	9,761,866	0	105,386	0	0	1.902	2.595	JAJO	41,206	0	03/15/2013	04/15/2025
04014J-AA-2	ARES 2013-26A A		F	2	1FE	29,393,670	98.0220	29,406,477	30,000,000	29,687,029	0	293,359	0	0	1.329	1.625	JAJO	73,101	0	03/01/2013	04/15/2025
114521-AB-3	BSMC 2013-1A A1		F	2	1FE	15,000,000	98.2030	14,730,393	15,000,000	15,000,000	0	0	0	0	1.381	1.382	JAJO	43,743	210,669	04/25/2013	04/17/2025
114521-AD-9	BSMC 2013-1A B1		F	2	1FE	15,000,000	95.6410	14,346,218	15,000,000	15,000,000	0	0	0	0	1.981	1.984	JAJO	62,743	301,919	04/25/2013	04/17/2025
12548W-AA-1	CIFC 2012-3A A1L		F	2	1FE	10,904,366	99.0660	10,897,206	11,000,000	10,937,469	0	33,103	0	0	1.613	1.779	JAJO	31,535	16,359	12/05/2012	01/29/2025
12549A-AA-8	CIFC 2013-1A A1		F	2	1FE	9,817,203	98.2150	9,821,496	10,000,000	9,907,961	0	90,758	0	0	1.381	1.637	JAJO	27,615	0	02/22/2013	04/16/2025
12549A-AC-4	CIFC 2013-1A A2		F	2	1FE	3,415,903	96.2810	3,369,822	3,500,000	3,459,995	0	44,092	0	0	2.131	2.458	JAJO	14,915	0	02/22/2013	04/16/2025
24823B-AA-8	DEN10 2013-1A A1L		F	2	1FE	29,444,283	98.1930	29,457,792	30,000,000	29,617,068	0	172,785	0	0	1.383	1.736	JAJO	74,918	0	03/08/2013	04/26/2025
34959W-AA-7	FCBSL 2013-1A A		F	2	1FE	18,702,732	98.4770	18,710,541	19,000,000	18,798,305	0	95,574	0	0	1.411	1.710	JAJO	64,061	0	02/27/2013	01/19/2025
823832-AS-9	SHSQR 2013-1A A2		F	2	1FE	11,793,515	98.3210	11,798,558	12,000,000	11,860,315	0	66,800	0	0	1.399	1.732	JAJO	36,377	0	02/14/2013	04/15/2025
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						222,931,470	XXX	224,765,942	224,969,568	223,871,156	0	1,060,837	0	0	XXX	XXX	XXX	715,365	4,092,734	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,903,409,544	XXX	3,336,442,877	2,925,059,691	2,901,985,140	0	(1,567,245)	104,320	0	XXX	XXX	XXX	35,481,465	141,505,660	XXX	XXX
020002-AU-5	ALLSTATE CORPORATION			1	2FE	2,978,280	110.0000	3,300,000	3,000,000	2,980,894	0	8	0	0	6.500	6.473	MN	24,917	162,500	10/22/2014	05/15/2057
060505-DR-2	BANK OF AMERICA CORP			1	3FE	20,000,000	107.3750	21,475,000	20,000,000	20,000,000	0	0	0	0	8.000	8.000	JJ	671,111	1,600,000	01/24/2008	01/01/9999
46625H-HA-1	JP MORGAN CHASE & CO SERIES 1			1	2FE	9,725,000	107.6300	10,763,000	10,000,000	9,725,000	0	0	0	0	7.900	8.123	AO	133,861	790,000	06/05/2008	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						32,703,280	XXX	35,538,000	33,000,000	32,705,894	0	8	0	0	XXX	XXX	XXX	829,889	2,552,500	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1	3AM	2,531,250	112.8740	2,821,838	2,500,000	2,528,726	0	(834)	0	0	6.613	6.465	JJ	76,233	165,325	10/20/2011	12/15/2055
902973-86-6	U S BANCORP PRFD				1AM	16,853,750	817.5000	17,985,000	22,000	16,853,750	0	0	0	0	3.500	0.619	JAJO	196,778	780,694	08/03/2010	01/01/9999
92978A-AA-0	WACHOVIA CAP TRUST III				1AM	4,037,500	96.5500	4,827,500	5,000,000	4,037,500	0	0	0	0	5.570	6.898	MJSD	13,151	281,610	01/17/2008	01/01/9999

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						23,422,500	XXX	25,634,338	7,522,000	23,419,976	0	(834)	0	0	XXX	XXX	XXX	286,162	1,227,629	XXX	XXX
4899999. Total - Hybrid Securities						56,125,780	XXX	61,172,338	40,522,000	56,125,870	0	(826)	0	0	XXX	XXX	XXX	1,116,051	3,780,129	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						2,557,282,291	XXX	2,991,630,474	2,539,083,789	2,556,069,070	62,557	(1,816,352)	0	0	XXX	XXX	XXX	35,390,804	130,399,500	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						469,704,955	XXX	486,549,352	495,022,725	465,589,935	0	(1,829,612)	104,320	0	XXX	XXX	XXX	1,962,466	22,204,324	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						102,500,809	XXX	105,793,009	101,121,068	102,157,263	0	(32,955)	0	0	XXX	XXX	XXX	344,391	3,692,723	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						306,606,710	XXX	317,233,056	292,917,658	307,556,114	0	1,073,400	0	0	XXX	XXX	XXX	1,410,119	7,276,200	XXX	XXX
8399999 - Total Bonds						3,436,094,765	XXX	3,901,205,891	3,428,145,240	3,431,372,382	62,557	(2,605,519)	104,320	0	XXX	XXX	XXX	39,107,780	163,572,747	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
054937-60-2	BB&T CORPORATION PFD			204,585.000	25.00		3,898,390	22.710	4,646,125	3,898,390	0	265,961	0	0	0	0	0	0	P2LFE	01/02/2014
064058-20-9	BANK OF NY MELLON CORP PFD			250,000.000	25.00		5,184,095	23.030	5,757,500	5,184,095	0	325,000	0	0	0	0	0	0	P2LFE	01/24/2014
124830-80-3	CBL & ASSOCIATES PROPERTIES PREFERRED			22,900.000	25.00		534,930	25.120	575,248	534,930	0	37,431	0	0	0	0	0	0	P3LFE	06/10/2014
23317H-60-7	DDR CORP PREFERRED			14,200.000	25.00		311,839	25.470	361,674	311,839	5,769	23,075	0	0	0	0	0	0	P3LFE	11/04/2013
253868-70-7	DIGITAL REALTY TRUST INC PREFERRED			16,900.000	25.00		394,735	25.500	430,950	394,735	0	29,575	0	0	0	0	0	0	P3LFE	11/06/2013
26870@-12-6	EMN8, INC. PREFERRED STOCK -			689,274.000	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	P6AZ	02/18/2009
44106M-60-7	HOSPITALITY PROP TRUST PREFERRED			3,600.000	25.00		89,249	26.130	94,068	89,249	1,603	6,413	0	0	0	0	0	0	P3LFE	11/19/2013
49427F-80-1	KILROY REALTY CORP PREFERRED			10,300.000	25.00		219,130	25.000	257,500	219,130	0	16,416	0	0	0	0	0	0	P3LFE	11/14/2013
517942-80-1	LASALLE HOTEL PROPERTIES PREFERRED			17,300.000	25.00	20.925	361,997	25.249	436,808	361,997	6,893	27,572	0	0	0	0	0	0	P4L	12/05/2013
637417-60-1	NATL RETAIL PROPERTIES PREFERRED			19,379.000	25.00		440,981	25.440	493,002	440,981	0	32,096	0	0	0	0	0	0	P2LFE	12/27/2013
637417-80-9	NATL RETAIL PROPERTIES PREFERRED			3,700.000	25.00		88,427	24.250	89,725	88,427	0	0	0	0	0	0	0	0	P2LFE	12/04/2014
693475-83-2	PNC FINANCIAL PFD			353,189.000	25.00		7,646,431	23.910	8,444,749	7,646,431	0	331,824	0	0	0	0	0	0	P2LFE	06/04/2014
69360J-66-9	PS BUSINESS PARKS INC PREFERRED			4,500.000	25.00		103,709	23.778	106,999	103,709	0	0	0	0	0	0	0	0	P2LFE	12/17/2014
69360J-71-9	PS BUSINESS PARKS INC PREFERRED			18,500.000	25.00		420,616	25.548	472,638	420,616	0	29,831	0	0	0	0	0	0	P2LFE	12/09/2013
70509V-20-9	PEBBLEBROOK HOTEL TRUST PREFERRED			5,300.000	25.00		133,887	26.130	138,489	133,887	2,609	9,056	0	0	0	0	0	0	P3L	01/13/2014
756109-80-7	REALTY INCOME CORP PRD			4,970.000	25.00		120,760	26.220	130,313	120,760	686	8,232	0	0	0	0	0	0	P2LFE	10/09/2013
804395-60-6	SAUL CENTERS INC PREFERRED			11,400.000	25.00	22.933	261,442	26.690	304,266	261,442	0	19,594	0	0	0	0	0	0	P4L	11/05/2013
857477-50-9	STATE STREET CORP PFD			54,247.000	25.00		1,116,084	22.930	1,243,884	1,116,084	0	71,194	0	0	0	0	0	0	P2LFE	01/24/2014
866082-40-7	SUMMIT HOTEL PROPERTIES PREFERRED			11,200.000	25.00		257,860	25.400	284,480	257,860	0	19,950	0	0	0	0	0	0	P3L	11/20/2013
876664-60-8	TAUBMAN CENTERS INC PREFERRED			14,800.000	25.00	22.787	337,246	25.447	376,619	337,246	0	24,050	0	0	0	0	0	0	P4L	11/01/2013
902973-79-1	U S BANCORP PFD			216,300.000	25.00		4,834,021	23.430	5,067,909	4,834,021	69,623	139,664	0	0	0	0	0	0	P2LFE	06/04/2014
917286-70-0	URSTADT BIDDLE PROPS INC PREFERRED			4,600.000	25.00		109,171	26.240	120,702	109,171	0	8,194	0	0	0	0	0	0	P3L	10/16/2013
917286-80-9	URSTADT BIDDLE PROPS INC PREFERRED			4,100.000	25.00		102,500	25.720	105,452	102,500	0	0	0	0	0	0	0	0	P3L	10/22/2014
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							26,967,500	XXX	29,939,100	26,967,500	87,183	1,425,128	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							26,967,500	XXX	29,939,100	26,967,500	87,183	1,425,128	0	0	0	0	0	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 Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
001084-10-2	AGCO CORP	LS		396,350.000	17,915,020	45.200	17,915,020	20,586,720	0	117,122	0	(2,671,700)	0	(2,671,700)	0	L	08/14/2014
001084-10-2	AGCO CORP			52,547.000	2,375,124	45.200	2,375,124	2,760,371	0	16,860	0	(385,247)	0	(385,247)	0	L	07/29/2014
00206R-10-2	AT&T INC			67,775.000	2,276,562	33.590	2,276,562	2,232,283	0	70,616	0	44,279	0	44,279	0	L	12/26/2014
002824-10-0	ABBOTT LABS			216,465.000	9,745,254	45.020	9,745,254	7,915,874	0	147,682	0	1,491,821	0	1,491,821	0	L	05/01/2014
00434L-10-9	ACCESS MIDSTREAM PARTNERS LP LIMITED PARTNERS			300,000.000	16,260,000	54.200	16,260,000	13,202,364	0	654,437	0	(714,660)	0	(714,660)	0	L	04/14/2014
008492-10-0	AGREE REALTY CORP REIT			35,100.000	1,091,259	31.090	1,091,259	1,052,482	15,795	54,928	0	68,866	0	68,866	0	L	12/16/2014
018522-30-0	ALLETE INC COMMON			4,800.000	264,672	55.140	264,672	218,237	0	2,352	0	46,435	0	46,435	0	L	10/03/2014
018804-10-4	ALLIANT TECHSYSTEMS INC			179,996.000	20,924,535	116.250	20,924,535	12,304,266	0	230,395	0	(977,378)	0	(977,378)	0	L	04/03/2012
023135-10-6	AMAZON.COM INC			24,612.000	7,638,334	310.350	7,638,334	7,394,490	0	0	0	243,845	0	243,845	0	L	12/16/2014
03673L-10-3	ANTERO MIDSTREAM PARTNERS LP LIMITED PARTNERS			10,100.000	277,750	27.500	277,750	252,500	0	0	0	25,250	0	25,250	0	L	11/05/2014
036752-10-3	ANTHEM ANTHEM			110,345.000	13,867,056	125.670	13,867,056	6,066,235	0	48,276	0	7,800,821	0	7,800,821	0	L	12/03/2014
037833-10-0	APPLE INC			190,547.000	21,032,578	110.380	21,032,578	15,017,464	0	351,695	0	5,761,052	0	5,761,052	0	L	06/09/2014
04930A-10-4	ATLAS ENERGY LP	LS		205,500.000	6,401,325	31.150	6,401,325	7,180,824	0	384,213	0	(3,119,452)	0	(3,119,452)	0	L	10/15/2014
04930A-10-4	ATLAS ENERGY LP			10,900.000	339,535	31.150	339,535	380,881	0	20,379	0	(165,460)	0	(165,460)	0	L	10/15/2014
049392-10-3	ATLAS PIPELINE PARTNERS LP	LS		389,600.000	10,620,496	27.260	10,620,496	9,994,353	0	608,257	0	(3,029,193)	0	(3,029,193)	0	L	12/17/2014
049392-10-3	ATLAS PIPELINE PARTNERS LP			189,400.000	5,163,044	27.260	5,163,044	3,248,730	0	437,983	0	(1,311,784)	0	(1,311,784)	0	L	12/17/2014
053807-10-3	AVNET INC			88,398.000	3,802,882	43.020	3,802,882	2,927,026	0	54,807	0	(96,354)	0	(96,354)	0	L	07/02/2013
05381L-10-1	AVIV REIT INC REIT			15,389.000	530,613	34.480	530,613	370,875	0	16,620	0	159,738	0	159,738	0	L	04/10/2014
060505-10-4	BANK OF AMERICA CORP			1,048,082.000	18,750,187	17.890	18,750,187	8,968,417	0	122,250	0	2,751,342	0	2,751,342	0	L	05/19/2014
064058-10-0	BANK OF NY MELLON CORP			824,833.000	33,463,475	40.570	33,463,475	21,431,502	0	503,249	0	5,531,595	0	5,531,595	0	L	02/07/2014
071813-10-9	BAXTER INTL INC			7,900.000	578,991	73.290	578,991	531,718	4,108	15,958	0	29,546	0	29,546	0	L	02/27/2013
09063H-10-7	BIOMED REALTY TRUST INC REIT			37,300.000	803,442	21.540	803,442	779,045	9,698	20,790	0	24,397	0	24,397	0	L	12/01/2014
09247X-10-1	BLACKROCK INC			18,424.000	6,587,685	357.560	6,587,685	3,129,424	0	142,233	0	757,042	0	757,042	0	L	11/09/2011
101121-10-1	BOSTON PROPERTIES INC REIT			900.000	115,821	128.690	115,821	118,785	4,635	0	0	(2,964)	0	(2,964)	0	L	12/09/2014
105368-20-3	BRANDYWINE REALTY TRUST REIT			22,000.000	351,560	15.980	351,560	313,546	0	435	0	38,015	0	38,015	0	L	10/20/2014
110122-10-8	BRISTOL-MYERS SQUIBB CO			70,000.000	4,132,100	59.030	4,132,100	3,309,208	25,900	50,400	0	822,892	0	822,892	0	L	06/04/2014
118230-10-1	BUCKEYE PARTNERS MLP			18,221.000	1,378,601	75.660	1,378,601	1,237,052	0	71,069	0	69,291	0	69,291	0	L	12/30/2014
124830-10-0	CBL & ASSOCIATES PROPERTIES REIT			35,200.000	683,584	19.420	683,584	656,055	9,328	7,987	0	27,529	0	27,529	0	L	11/18/2014
12572Q-10-5	CME GROUP INC			109,200.000	9,680,580	88.650	9,680,580	6,113,550	218,400	437,892	0	1,112,748	0	1,112,748	0	L	02/19/2013
126650-10-0	CVS CORP			88,547.000	8,527,962	96.310	8,527,962	7,608,942	0	7,590	0	639,343	0	639,343	0	L	12/12/2014
133131-10-2	CAMDEN PROPERTY TRUST REIT			26,428.000	1,951,444	73.840	1,951,444	1,540,093	17,442	52,327	0	448,219	0	448,219	0	L	12/21/2013
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT			44,100.000	499,212	11.320	499,212	512,527	0	9,888	0	(13,315)	0	(13,315)	0	L	12/04/2014
15189T-10-7	CENTERPOINT ENERGY			6,500.000	152,295	23.430	152,295	154,120	0	0	0	(1,825)	0	(1,825)	0	L	12/30/2014
156700-10-6	CENTURYLINK INC			4,000.000	158,320	39.580	158,320	134,832	0	5,400	0	22,431	0	22,431	0	L	12/10/2014
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS	LS		36,000.000	1,152,000	32.000	1,152,000	1,050,572	0	15,300	0	101,428	0	101,428	0	L	10/17/2014
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS			2,000.000	64,000	32.000	64,000	58,365	0	850	0	5,635	0	5,635	0	L	10/17/2014
16411R-20-8	CHENIERE ENERGY INC			267,300.000	18,817,920	70.400	18,817,920	7,312,825	0	0	0	6,334,815	0	6,334,815	0	L	12/04/2014
16411W-10-8	CHENIERE ENERGY PARTNERS LP COMMON			10,000.000	225,300	22.530	225,300	204,690	0	0	0	20,610	0	20,610	0	L	12/18/2014
166764-10-0	CHEVRON CORPORATION			146,865.000	16,475,316	112.180	16,475,316	16,476,127	0	618,302	0	(1,869,591)	0	(1,869,591)	0	L	11/01/2013
172062-10-1	CINCINNATI FINANCIAL			1,413,071.000	73,239,470	51.830	73,239,470	7,063,306	621,751	2,458,744	0	(763,058)	0	(763,058)	0	L	08/01/2001
17275R-10-2	CISCO SYSTEMS INC			761,205.000	21,176,723	27.820	21,176,723	17,505,594	0	289,258	0	3,671,129	0	3,671,129	0	L	04/28/2014
172908-10-5	CINTAS CORP			416,579.000	32,676,457	78.440	32,676,457	20,379,181	0	708,184	0	7,852,514	0	7,852,514	0	L	08/14/2013
19624R-10-6	COLONY FINANCIAL INC REIT			41,153.000	980,264	23.820	980,264	859,519	14,931	42,663	0	110,773	0	110,773	0	L	12/30/2014
198287-20-3	COLUMBIA PROPERTY TRUST INC REIT			19,400.000	491,790	25.350	491,790	482,689	0	12,030	0	9,101	0	9,101	0	L	12/30/2014
20030N-10-1	COMCAST CORP CL A			104,754.000	6,076,780	58.010	6,076,780	5,793,200	0	0	0	283,580	0	283,580	0	L	12/16/2014
224399-10-5	CRANE CO			480,000.000	28,176,000	58.700	28,176,000	17,539,189	0	604,800	0	(4,104,000)	0	(4,104,000)	0	L	08/28/2012
226344-10-9	CRESTWOOD EQUITY PARTNERS LP			119,000.000	963,900	8.100	963,900	1,392,932	0	44,000	0	(500,084)	0	(500,084)	0	L	11/06/2014
226378-10-7	CRESTWOOD MIDSTREAM PART	LS		244,300.000	3,708,474	15.180	3,708,474	5,716,236	0	384,687	0	(2,292,532)	0	(2,292,532)	0	L	06/17/2014
226378-10-7	CRESTWOOD MIDSTREAM PART			12,927.000	196,232	15.180	196,232	302,471	0	20,355	0	(121,308)	0	(121,308)	0	L	06/17/2014
22662X-10-0	CRIMSON WINE GROUP LTD-WI COMMON			78.000	741	9.500	741	0	0	0	0	51	0	51	0	U	03/01/2013
231021-10-6	CUMMINS ENGINE			31,200.000	4,498,104	144.170	4,498,104	4,442,337	0	48,672	0	55,767	0	55,767	0	L	07/30/2014
23311P-10-0	DCP MIDSTREAM PARTNERS LP	LS		86,000.000	3,906,980	45.430	3,906,980	2,253,176	0	244,505	0	(396,824)	0	(396,824)	0	L	03/27/2014
23311P-10-0	DCP MIDSTREAM PARTNERS LP			9,000.000	408,870	45.430	408,870	235,797	0	25,588	0	(41,528)	0	(41,528)	0	L	03/27/2014
244199-10-5	DEERE & COMPANY			80,447.000	7,117,146	88.470	7,117,146	7,048,281	48,268	84,173	0	68,865	0	68,865	0	L	07/21/2014

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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
244199-10-5	DEERE & COMPANY	LS		28,700.000	2,539,089	88.470	2,539,089	2,521,754	17,220	17,220	0	17,335	0	17,335	0	L	07/21/2014
247916-20-8	DENBURY RESOURCES INC	LS		615,410.000	5,003,283	8.130	5,003,283	9,909,072	0	153,853	0	(5,107,903)	0	(5,107,903)	0	L	12/18/2013
247916-20-8	DENBURY RESOURCES INC			32,390.000	263,331	8.130	263,331	521,530	0	8,098	0	(268,837)	0	(268,837)	0	L	12/18/2013
25179M-10-3	DEVON ENERGY CORPORATION			184,169.000	11,272,984	61.210	11,272,984	11,615,180	0	173,119	0	(121,552)	0	(121,552)	0	L	08/06/2013
253868-10-3	DIGITAL REALTY TRUST INC REIT	LS		95,000.000	6,298,500	66.300	6,298,500	4,596,571	78,850	302,148	0	1,594,754	0	1,594,754	0	L	10/07/2014
253868-10-3	DIGITAL REALTY TRUST INC REIT			7,600.000	503,880	66.300	503,880	364,497	6,308	24,852	0	130,568	0	130,568	0	L	11/05/2013
26441C-20-4	DUKE ENERGY			56,498.000	4,719,843	83.540	4,719,843	3,673,238	0	177,969	0	820,916	0	820,916	0	L	10/04/2013
26884U-10-9	EPR PROPERTIES REIT			35,100.000	2,022,813	57.630	2,022,813	1,783,991	10,004	107,124	0	262,497	0	262,497	0	L	11/24/2013
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS			78,600.000	6,916,800	88.000	6,916,800	4,090,724	0	150,032	0	2,123,722	0	2,123,722	0	L	04/15/2014
28140H-20-3	EDUCATION REALTY TRUST INC REIT			6,266.000	229,273	36.590	229,273	195,149	0	0	0	34,124	0	34,124	0	L	12/01/2014
292480-10-0	ENABLE MIDSTREAM PARTNERS LP LIMITED PARTNERS			9,789.000	189,809	19.390	189,809	195,780	0	5,373	0	(5,971)	0	(5,971)	0	L	04/10/2014
29273R-10-9	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS			8,900.000	578,500	65.000	578,500	550,700	0	4,095	0	27,800	0	27,800	0	L	12/29/2014
29273V-10-0	ENERGY TRANSFER EQUITY LP	LS		300.000	17,214	57.380	17,214	9,246	0	396	0	4,364	0	4,364	0	L	12/17/2014
29273V-10-0	ENERGY TRANSFER EQUITY LP			399,300.000	22,911,834	57.380	22,911,834	12,306,450	0	527,629	0	5,809,118	0	5,809,118	0	L	12/17/2014
29336T-10-0	ENLINK MIDSTREAM LLC			221,900.000	7,890,764	35.560	7,890,764	7,376,983	0	120,397	0	513,781	0	513,781	0	L	12/11/2014
29336U-10-7	ENLINK MISTREAM PARTNER LP	LS		8,800.000	255,288	29.010	255,288	267,734	0	5,438	0	(12,446)	0	(12,446)	0	L	11/14/2014
29336U-10-7	ENLINK MISTREAM PARTNER LP			131,200.000	3,806,112	29.010	3,806,112	3,991,664	0	81,082	0	(185,552)	0	(185,552)	0	L	11/14/2014
293792-10-7	ENTERPRISE PRODUCTS PARTNERS	LS		389,800.000	14,079,576	36.120	14,079,576	8,895,389	0	533,078	0	1,120,696	0	1,120,696	0	L	12/22/2014
293792-10-7	ENTERPRISE PRODUCTS PARTNERS			416,400.000	15,040,368	36.120	15,040,368	10,084,344	0	579,539	0	1,225,976	0	1,225,976	0	L	08/22/2014
30068C-10-9	EXCEL TRUST INC REIT			56,600.000	757,874	13.390	757,874	702,646	9,905	24,360	0	70,904	0	70,904	0	L	12/24/2014
30161N-10-1	EXELON CORP			99,150.000	3,676,482	37.080	3,676,482	3,036,310	0	122,946	0	960,764	0	960,764	0	L	08/22/2013
30231G-10-2	EXXON MOBIL CORP			144,926.000	13,398,409	92.450	13,398,409	12,236,139	0	391,300	0	(1,268,103)	0	(1,268,103)	0	L	02/16/2012
316773-10-0	FIFTH THIRD BANCORP			105,807.000	2,156,347	20.380	2,156,347	1,063,360	13,755	52,904	0	(68,775)	0	(68,775)	0	L	01/14/1982
363576-10-9	ARTHUR J GALLAGHER & CO			254,900.000	12,000,692	47.080	12,000,692	11,932,347	0	183,528	0	68,345	0	68,345	0	L	07/01/2014
369550-10-8	GENERAL DYNAMICS CORP			40,600.000	5,587,372	137.620	5,587,372	5,622,925	0	0	0	(35,553)	0	(35,553)	0	L	12/12/2014
369604-10-3	GENERAL ELECTRIC CO			1,128,034.000	28,505,419	25.270	28,505,419	23,072,380	259,448	713,028	0	(2,041,740)	0	(2,041,740)	0	L	08/14/2014
371927-10-4	GENESIS ENERGY L.P.	LS		133,800.000	5,675,796	42.420	5,675,796	3,859,731	0	277,768	0	(1,332,136)	0	(1,332,136)	0	L	11/26/2014
371927-10-4	GENESIS ENERGY L.P.			287,880.000	12,211,870	42.420	12,211,870	8,743,763	0	621,628	0	(2,959,037)	0	(2,959,037)	0	L	08/26/2014
38141G-10-4	GOLDMAN SACHS GROUP INC			166,007.000	32,177,137	193.830	32,177,137	23,236,900	0	376,422	0	3,031,641	0	3,031,641	0	L	02/07/2014
38259P-50-8	GOOGLE INC CLASS A			3,370.000	1,788,324	530.660	1,788,324	1,048,617	0	0	0	(101,904)	0	(101,904)	0	L	02/29/2012
38259P-70-6	GOOGLE INC CLASS C			4,370.000	2,300,368	526.400	2,300,368	1,558,989	0	0	0	741,379	0	741,379	0	L	10/17/2014
40414L-10-9	HCP INC REIT			9,800.000	431,494	44.030	431,494	379,240	0	17,440	0	60,617	0	60,617	0	L	12/29/2014
406216-10-1	HALLIBURTON COMPANY			143,577.000	5,646,883	39.330	5,646,883	4,617,433	0	85,787	0	(1,643,857)	0	(1,643,857)	0	L	10/16/2014
42217K-10-6	HEALTH CARE REIT REIT			10,600.000	802,102	75.670	802,102	684,179	0	16,934	0	147,389	0	147,389	0	L	11/20/2014
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT			38,950.000	1,049,313	26.940	1,049,313	868,843	11,296	0	0	180,470	0	180,470	0	L	12/18/2014
428236-10-3	HEWLETT PACKARD			200,000.000	8,026,000	40.130	8,026,000	2,950,000	32,000	122,370	0	2,430,000	0	2,430,000	0	L	09/12/2013
431284-10-8	HIGHWOODS PROPERTY			8,000.000	354,240	44.280	354,240	313,192	0	3,400	0	41,048	0	41,048	0	L	10/10/2014
437306-10-3	HOME PROPERTIES INC REIT			1,900.000	124,640	65.600	124,640	100,903	0	5,548	0	22,762	0	22,762	0	L	12/20/2013
44106M-10-2	HOSPITALITY PROP TRUST REIT			42,200.000	1,308,200	31.000	1,308,200	1,207,378	0	71,573	0	153,023	0	153,023	0	L	11/17/2014
458140-10-0	INTEL CORPORATION			1,165,327.000	42,289,717	36.290	42,289,717	39,162,402	0	193,600	0	1,454,098	0	1,454,098	0	L	12/30/2014
459200-10-1	IBM			52,145.000	8,366,144	160.440	8,366,144	10,117,028	0	221,616	0	(1,414,694)	0	(1,414,694)	0	L	06/24/2013
460335-20-1	INTL SPEEDWAY CORP-CL A			124,957.000	3,954,889	31.650	3,954,889	2,916,650	0	29,990	0	(474,837)	0	(474,837)	0	L	12/10/2010
478160-10-4	JOHNSON & JOHNSON			244.000	25,515	104.570	25,515	12,058	0	673	0	3,167	0	3,167	0	L	10/29/2003
478366-10-7	JOHNSON CONTROLS			69,200.000	3,345,128	48.340	3,345,128	3,508,772	17,992	45,672	0	(163,644)	0	(163,644)	0	L	01/02/2014
481165-10-8	JOY GLOBAL INC	LS		229,196.000	10,662,198	46.520	10,662,198	11,263,657	0	177,627	0	(2,743,476)	0	(2,743,476)	0	L	08/28/2013
481165-10-8	JOY GLOBAL INC			12,063.000	561,171	46.520	561,171	592,931	0	9,349	0	(144,394)	0	(144,394)	0	L	08/28/2013
487836-10-8	KELLOGG CO	LS		108,400.000	7,093,696	65.440	7,093,696	5,426,515	0	205,960	0	473,708	0	473,708	0	L	01/03/2012
487836-10-8	KELLOGG CO			5,793.000	379,094	65.440	379,094	289,998	0	11,007	0	25,315	0	25,315	0	L	01/03/2012
489170-10-0	KENNAMETAL INC			35,500.000	1,270,545	35.790	1,270,545	1,273,460	0	25,560	0	(577,940)	0	(577,940)	0	L	04/19/2013
494368-10-3	KIMBERLY CLARK			62,029.000	7,166,831	115.540	7,166,831	3,746,676	52,104	206,557	0	956,831	0	956,831	0	L	11/09/2011
49456B-10-1	KINDER MORGAN INC/DELAWA	LS		194,700.000	8,237,757	42.310	8,237,757	6,636,154	0	255,622	0	1,591,242	0	1,591,242	0	L	11/10/2014
49456B-10-1	KINDER MORGAN INC/DELAWA			38,577.000	1,632,193	42.310	1,632,193	1,291,285	0	54,377	0	338,507	0	338,507	0	L	06/19/2014
49803T-30-0	KITE REALTY GROUP TRUST REIT			22,100.000	635,154	28.740	635,154	554,640	0	4,966	0	80,514	0	80,514	0	L	10/31/2014
50076Q-10-6	KRAFT FOODS GROUP INC-W/I			40,000.000	2,506,400	62.660	2,506,400	2,181,004	22,000	22,000	0	325,396	0	325,396	0	L	08/05/2014

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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
502175-10-2	LTC PROPERTIES INC REIT			26,500.000	1,144,005	43.170	1,144,005	1,015,384	0	47,311	0	176,992	0	176,992	0	L	11/25/2014
517942-10-8	LASALLE HOTEL PROPERTIES REIT			14,300.000	578,721	40.470	578,721	466,601	5,363	10,500	0	112,120	0	112,120	0	L	11/05/2014
527288-10-4	LEUCADIA NATIONAL CORP			788.000	17,667	22.420	17,667	0	0	197	0	(4,665)	0	(4,665)	0	L	03/28/2012
539830-10-9	LOCKHEED MARTIN			24,064.000	4,634,004	192.570	4,634,004	3,889,638	0	100,106	0	744,367	0	744,367	0	L	04/23/2014
55261F-10-4	M & T BANK CORP	LS		14,047.000	1,764,584	125.620	1,764,584	1,145,742	0	39,332	0	129,232	0	129,232	0	L	05/17/2011
55261F-10-4	M & T BANK CORP			740.000	92,959	125.620	92,959	60,358	0	2,072	0	6,808	0	6,808	0	L	05/17/2011
55262C-10-0	MBIA INC			105,500.000	1,006,470	9.540	1,006,470	1,365,339	0	0	0	(358,869)	0	(358,869)	0	L	06/09/2014
55608B-10-5	MACQUARIE INFRASTRUCTURE CO COMMON			26,800.000	1,905,212	71.090	1,905,212	1,505,413	0	88,931	0	398,774	0	398,774	0	L	12/23/2014
559080-10-6	MAGELLAN MIDSTREAM PRTNS	LS		257,500.000	21,284,950	82.660	21,284,950	8,690,856	0	635,113	0	4,920,565	0	4,920,565	0	L	03/03/2014
559080-10-6	MAGELLAN MIDSTREAM PRTNS			15,604.000	1,289,827	82.660	1,289,827	528,152	0	38,483	0	298,149	0	298,149	0	L	03/03/2014
570759-10-0	MARKWEST ENERGY PARTNERS LP MASTER LIMITED PARTNER	LS		48,300.000	3,245,277	67.190	3,245,277	3,062,888	0	126,451	0	46,247	0	46,247	0	L	12/29/2014
570759-10-0	MARKWEST ENERGY PARTNERS LP MASTER LIMITED PARTNER			299,529.000	20,125,354	67.190	20,125,354	15,472,755	0	978,225	0	161,035	0	161,035	0	L	06/19/2014
573331-10-5	MARTIN MIDSTREAM PARTNERS LP LIMITED PARTNERS			95,000.000	2,553,600	26.880	2,553,600	4,035,176	0	270,463	0	(1,506,948)	0	(1,506,948)	0	L	04/17/2014
580135-10-1	McDONALDS			69,315.000	6,494,816	93.700	6,494,816	6,092,338	0	227,353	0	(230,819)	0	(230,819)	0	L	10/25/2012
58933Y-10-5	MERCK & CO INC			98,100.000	5,571,099	56.790	5,571,099	3,432,381	44,145	172,656	0	661,194	0	661,194	0	L	11/09/2011
594918-10-4	MICROSOFT CORP			90,085.000	4,184,448	46.450	4,184,448	2,278,366	0	103,598	0	814,368	0	814,368	0	L	02/06/2013
59522J-10-3	MID-AMERICA APARTMENT COMM REIT			11,400.000	851,352	74.680	851,352	736,241	0	21,900	0	121,921	0	121,921	0	L	12/10/2014
598251-10-6	MIDWEST BANC HOLDINGS INC	LS		900.000	45	0.050	45	9	0	0	0	0	0	0	0	L	01/26/2010
598251-10-6	MIDWEST BANC HOLDINGS INC			70,425.000	3,521	0.050	3,521	704	0	0	0	0	0	0	0	L	01/26/2010
609207-10-5	MONDELEZ INTERNATIONAL INC			892,113.000	32,410,465	36.330	32,410,465	24,454,334	133,817	508,504	0	918,876	0	918,876	0	L	02/14/2013
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS	LS		66,200.000	1,852,938	27.990	1,852,938	2,380,605	0	100,508	0	(583,737)	0	(583,737)	0	L	10/29/2014
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS			35,000.000	979,650	27.990	979,650	1,258,628	0	53,139	0	(308,622)	0	(308,622)	0	L	10/29/2014
63633D-10-4	NATL HEALTH INV REIT			3,300.000	230,868	69.960	230,868	214,425	2,541	0	0	16,443	0	16,443	0	L	12/18/2014
637071-10-1	NATIONAL OILWELL VARCO INC			161,395.000	10,576,214	65.530	10,576,214	10,409,909	0	259,643	0	(973,543)	0	(973,543)	0	L	04/29/2014
65473P-10-5	NISOURCE INC			7,537.000	319,720	42.420	319,720	126,903	0	7,688	0	71,903	0	71,903	0	L	11/29/2010
678049-10-7	OILTANKING PARTNERS LP			79,000.000	3,679,820	46.580	3,679,820	1,074,347	0	80,185	0	1,228,055	0	1,228,055	0	L	07/15/2014
681936-10-0	OMEGA HEALTHCARE REIT			30,400.000	1,187,728	39.070	1,187,728	921,295	0	58,782	0	271,009	0	271,009	0	L	12/01/2014
68389X-10-5	ORACLE CORPORATION			509,087.000	22,893,642	44.970	22,893,642	15,585,681	0	244,362	0	3,415,974	0	3,415,974	0	L	07/02/2013
690732-10-2	OWENS & MINOR INC	LS		1,000.000	35,110	35.110	35,110	30,547	0	910	0	(597)	0	(597)	0	L	03/24/2014
690732-10-2	OWENS & MINOR INC			93,400.000	3,279,274	35.110	3,279,274	2,859,774	0	84,715	0	(53,001)	0	(53,001)	0	L	03/24/2014
69351T-10-6	PPL CORPORATION			287,186.000	10,433,467	36.330	10,433,467	8,259,636	105,301	401,944	0	1,700,452	0	1,700,452	0	L	12/22/2014
69360J-10-7	PS BUSINESS PARKS INC REIT			1,412.000	112,310	79.540	112,310	113,969	0	4,589	0	(1,659)	0	(1,659)	0	L	11/24/2014
701094-10-4	PARKER HANNIFIN			65,848.000	8,491,100	128.950	8,491,100	7,434,802	0	126,341	0	1,056,298	0	1,056,298	0	L	02/10/2014
70159Q-10-4	PARKWAY PROPERTIES INC REIT			17,200.000	316,308	18.390	316,308	328,519	0	3,019	0	(12,211)	0	(12,211)	0	L	12/30/2014
70338P-10-0	PATTERN ENERGY GROUP INC COMMON			18,400.000	453,744	24.660	453,744	512,584	6,164	7,350	0	(58,840)	0	(58,840)	0	L	12/12/2014
717081-10-3	PFIZER INC			136,000.000	4,236,400	31.150	4,236,400	3,991,886	0	70,720	0	244,514	0	244,514	0	L	05/20/2014
71943U-10-4	PHYSICIANS REALTY TRUST REIT			71,573.000	1,188,112	16.600	1,188,112	988,725	0	20,800	0	199,387	0	199,387	0	L	10/10/2014
723484-10-1	PINNACLE WEST CAP CORP			9,200.000	628,452	68.310	628,452	483,974	0	19,151	0	144,478	0	144,478	0	L	08/13/2014
726503-10-5	PLAINS ALL AMER PIPELINE LP	LS		83,400.000	4,280,088	51.320	4,280,088	3,210,728	0	201,000	0	(52,896)	0	(52,896)	0	L	12/29/2014
726503-10-5	PLAINS ALL AMER PIPELINE LP			291,744.000	14,972,302	51.320	14,972,302	11,955,594	0	711,712	0	(224,104)	0	(224,104)	0	L	04/14/2014
72651A-10-8	PLAINS GP HOLDINGS LP-CL A LIMITED PARTNERS	LS		18,050.000	463,524	25.680	463,524	481,850	0	9,832	0	(18,326)	0	(18,326)	0	L	02/26/2014
72651A-10-8	PLAINS GP HOLDINGS LP-CL A LIMITED PARTNERS			950.000	24,396	25.680	24,396	25,361	0	517	0	(965)	0	(965)	0	L	02/26/2014
729251-10-8	PLUM CREEK TIMBER CO REIT			6,300.000	269,577	42.790	269,577	255,024	0	2,420	0	14,553	0	14,553	0	L	12/30/2014
742718-10-9	PROCTER & GAMBLE CO			702,085.000	63,952,923	91.090	63,952,923	58,348,390	0	574,179	0	1,578,913	0	1,578,913	0	L	12/30/2014
74965L-10-1	RLJ LODGING TRUST REIT			13,800.000	462,714	33.530	462,714	406,170	4,140	3,240	0	56,544	0	56,544	0	L	10/23/2014
751452-20-2	RAMCO-GERSHENSON PROPERTIES REIT			25,000.000	468,500	18.740	468,500	415,861	5,000	3,860	0	52,639	0	52,639	0	L	12/16/2014
759509-10-2	RELIANCE STEEL & ALUMINUM			103,615.000	6,348,491	61.270	6,348,491	7,075,632	0	72,531	0	(727,141)	0	(727,141)	0	L	08/04/2014
760841-20-5	RESCAP LIQUIDATING TRUST		G	53,552.000	840,766	15.700	840,766	360,678	0	141,913	0	480,088	0	480,088	0	U	03/27/2014
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT			6,000.000	100,740	16.790	100,740	89,104	0	960	0	11,636	0	11,636	0	L	10/07/2014
762819-10-0	RICE MIDSTREAM PARTNERS LP LIMITED PARTNERS			32,000.000	536,000	16.750	536,000	506,707	0	0	0	29,293	0	29,293	0	L	12/17/2014
777149-10-5	ROSE ROCK MIDSTREAM LP			179,260.000	8,147,367	45.450	8,147,367	5,467,062	0	364,558	0	1,213,466	0	1,213,466	0	L	03/05/2014
78377T-10-7	RYMAN HOSPITALITY PROPERTIES REIT			6,400.000	337,536	52.740	337,536	303,944	3,685	2,420	0	33,592	0	33,592	0	L	10/23/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
78573L-10-6	SABRA HEALTH CARE REIT INC REIT			41,700.000	1,266,429	30.370	1,266,429	1,142,010	0	52,329	0	124,419	0	124,419	0	L	10/22/2014
81618T-10-0	SELECT INCOME REIT REIT			51,700.000	1,261,997	24.410	1,261,997	1,356,629	0	77,406	0	(101,625)	0	(101,625)	0	L	12/29/2014
81663A-10-5	SEMGROUP CORP-CLASS A			190,500.000	13,028,295	68.390	13,028,295	11,071,441	0	176,895	0	542,547	0	542,547	0	L	10/17/2014
81721M-10-9	SENIOR HOUSING PROPS TR REIT			119,800.000	2,648,778	22.110	2,648,778	2,700,442	0	184,197	0	(10,873)	0	(10,873)	0	L	09/22/2014
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS			9,600.000	393,408	40.980	393,408	220,800	0	0	0	172,608	0	172,608	0	L	10/29/2014
832696-40-5	SMUCKER JM CO	LS		22,000.000	2,221,560	100.980	2,221,560	2,286,425	0	28,160	0	(64,865)	0	(64,865)	0	L	07/28/2014
832696-40-5	SMUCKER JM CO			66,130.000	6,677,807	100.980	6,677,807	6,812,593	0	81,185	0	(134,786)	0	(134,786)	0	L	10/16/2014
83416T-10-0	SOLARCITY CORP			4,740.000	253,495	53.480	253,495	350,807	0	0	0	(97,312)	0	(97,312)	0	L	09/12/2014
835495-10-2	SONOCO PRODUCTS			80,000.000	3,496,000	43.700	3,496,000	3,394,080	0	51,200	0	101,920	0	101,920	0	L	06/05/2014
842587-10-7	SOUTHERN CO			4,097.000	201,204	49.110	201,204	167,194	0	8,532	0	32,776	0	32,776	0	L	12/10/2013
845467-10-9	SOUTHWESTERN ENERGY	LS		110,000.000	3,001,900	27.290	3,001,900	4,471,703	0	0	0	(1,469,803)	0	(1,469,803)	0	L	08/20/2014
845467-10-9	SOUTHWESTERN ENERGY			39,700.000	1,083,413	27.290	1,083,413	1,613,878	0	0	0	(530,465)	0	(530,465)	0	L	08/20/2014
84860W-10-2	SPIRIT REALTY CAPITAL INC REIT			119,500.000	1,420,855	11.890	1,420,855	1,233,198	20,315	61,845	0	184,472	0	184,472	0	L	11/12/2014
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS			11,249.000	263,789	23.450	263,789	219,514	0	10,799	0	38,716	0	38,716	0	L	12/29/2014
85254J-10-2	STAG INDUSTRIAL INC REIT			83,800.000	2,053,100	24.500	2,053,100	1,789,262	9,218	94,740	0	284,434	0	284,434	0	L	11/21/2014
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT			53,700.000	1,247,988	23.240	1,247,988	1,188,040	25,440	65,066	0	13,632	0	13,632	0	L	12/30/2014
862121-10-0	STORE CAPITAL CORP REIT			45,500.000	983,255	21.610	983,255	841,750	5,182	0	0	141,505	0	141,505	0	L	11/18/2014
866142-10-2	SUMMIT MIDSTREAM PARTNERS LP LIMITED PARTNERS			68,706.000	2,610,828	38.000	2,610,828	3,287,321	0	62,860	0	(718,563)	0	(718,563)	0	L	09/04/2014
866674-10-4	SUN COMMUNITIES INC REIT			17,400.000	1,052,004	60.460	1,052,004	740,476	11,310	44,124	0	309,423	0	309,423	0	L	04/11/2014
871829-10-7	SYSCO CORP			518,220.000	20,568,152	39.690	20,568,152	15,694,154	155,466	601,135	0	1,860,410	0	1,860,410	0	L	10/17/2013
872375-10-0	TECO ENERGY INC			333,400.000	6,831,366	20.490	6,831,366	6,016,422	0	291,214	0	1,089,808	0	1,089,808	0	L	09/26/2014
87611X-10-5	TARGA RESOURCES PARTNERS LP MASTER LIMITED PARTNER	LS		190,000.000	9,097,200	47.880	9,097,200	4,508,652	0	586,625	0	(839,800)	0	(839,800)	0	L	02/12/2013
87611X-10-5	TARGA RESOURCES PARTNERS LP MASTER LIMITED PARTNER			10,000.000	478,800	47.880	478,800	237,297	0	30,875	0	(44,200)	0	(44,200)	0	L	02/12/2013
87612G-10-1	TARGA RESOURCES CORP			25,400.000	2,693,670	106.050	2,693,670	787,397	0	68,009	0	454,152	0	454,152	0	L	09/28/2011
88160T-10-7	TESORO LOGISTICS LP	LS		160,100.000	9,421,885	58.850	9,421,885	5,586,683	0	379,862	0	1,027,975	0	1,027,975	0	L	10/21/2014
88160T-10-7	TESORO LOGISTICS LP			62,000.000	3,648,700	58.850	3,648,700	2,163,487	0	147,104	0	398,092	0	398,092	0	L	10/21/2014
88732J-20-7	TIME WARNER CABLE INC			675.000	102,641	152.060	102,641	29,363	0	2,025	0	11,178	0	11,178	0	L	04/01/2009
902748-10-2	UIL Holding Corp			20,500.000	892,570	43.540	892,570	753,558	8,856	14,645	0	139,012	0	139,012	0	L	12/01/2014
902973-30-4	U S BANCORP			3,712,007.000	166,854,715	44.950	166,854,715	40,679,517	909,442	2,777,887	0	14,103,039	0	14,103,039	0	L	12/16/2014
90984P-30-3	UNITED COMMUNITY BANKS/GA			1,182,980.000	22,405,641	18.940	22,405,641	10,319,600	59,149	70,679	0	1,627,840	0	1,627,840	0	L	07/17/2014
92205F-10-6	VANGUARD NATURAL RESOURCES LIMITED PARTNERS			0.000	0		0	0	168	0	0	0	0	0	0	L	09/26/2014
92276F-10-0	VENTAS INC REIT			23,000.000	1,649,100	71.700	1,649,100	1,403,985	0	68,195	0	331,660	0	331,660	0	L	08/23/2013
92343V-10-4	VERIZON COMMUNICATIONS			18,300.000	856,074	46.780	856,074	859,822	0	29,671	0	(11,227)	0	(11,227)	0	L	12/17/2014
939647-10-3	WASHINGTON PRIME GROUP REIT			47,765.000	822,513	17.220	822,513	822,045	0	10,791	0	469	0	469	0	L	12/30/2014
939653-10-1	WASHINGTON REIT REIT			2,800.000	77,448	27.660	77,448	66,698	0	2,520	0	10,750	0	10,750	0	L	04/14/2014
958254-10-4	WESTERN GAS PARTNERS LP	LS		250,380.000	18,290,291	73.050	18,290,291	10,801,459	0	619,068	0	2,788,909	0	2,788,909	0	L	03/27/2014
958254-10-4	WESTERN GAS PARTNERS LP			20,620.000	1,506,259	73.050	1,506,259	889,532	0	50,982	0	229,675	0	229,675	0	L	03/27/2014
95825R-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS	LS		189,951.000	11,440,762	60.230	11,440,762	7,565,616	0	181,570	0	3,681,354	0	3,681,354	0	L	03/25/2014
95825R-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS			10,049.000	605,238	60.230	605,238	400,235	0	9,605	0	194,751	0	194,751	0	L	03/25/2014
969457-10-0	WILLIAMS COS INC			302,300.000	13,585,362	44.940	13,585,362	10,731,510	0	579,385	0	1,690,613	0	1,690,613	0	L	12/18/2014
988498-10-1	YUM! BRANDS INC			27,000.000	1,966,950	72.850	1,966,950	2,027,900	0	11,070	0	(60,950)	0	(60,950)	0	L	07/22/2014
G65431-10-1	NOBLE CORP PLC			202,400.000	3,353,768	16.570	3,353,768	6,557,016	0	303,600	0	(3,203,248)	0	(3,203,248)	0	L	01/02/2014
G6S01W-10-8	PARAGON OFFSHORE PLC			67,466.000	186,881	2.770	186,881	213,867	0	8,433	0	(26,986)	734,342	(761,328)	0	L	08/04/2014
008916-10-8	AGRIUM INC		A	235,300.000	22,287,616	94.720	22,287,616	19,865,683	183,534	707,543	0	762,372	0	762,372	0	L	10/09/2013
87971M-10-3	TELUS CORPORATION	LS	A	50,300.000	1,812,812	36.040	1,812,812	1,062,308	0	68,435	0	80,480	0	80,480	0	L	02/05/2013
87971M-10-3	TELUS CORPORATION		A	3,700.000	133,348	36.040	133,348	78,142	0	91,429	0	5,920	0	5,920	0	L	02/05/2013
055622-10-4	BP P.L.C.	LS	F	36,870.000	1,405,484	38.120	1,405,484	1,544,451	0	86,276	0	(386,766)	0	(386,766)	0	L	06/27/2013
055622-10-4	BP P.L.C.		F	271,730.000	10,358,348	38.120	10,358,348	11,356,214	0	635,848	0	(2,850,448)	0	(2,850,448)	0	L	06/28/2013
143658-30-0	CARNIVAL CRUISE UNIT		R	465,582.000	21,104,832	45.330	21,104,832	15,249,755	0	465,582	0	2,402,403	0	2,402,403	0	L	05/28/2013
37733W-10-5	GLAXOSMITHKLINE PLC-ADR		F	15,164.000	648,109	42.740	648,109	585,147	9,296	40,244	0	(161,497)	0	(161,497)	0	L	12/22/2010
48667L-10-6	KDDI CORP-UNSPONSORED ADR		F	119,000.000	1,880,200	15.800	1,880,200	1,021,103	0	40,370	0	42,840	0	42,840	0	U	05/10/2011
66987V-10-9	NOVARTIS AG-ADR		F	100,050.000	9,270,633	92.660	9,270,633	8,509,158	0	0	0	761,475	0	761,475	0	L	10/16/2014

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
684060-10-6	ORANGE SA-SPONS ADR		F	848,449.000	14,355,757	16.920	14,355,757	9,960,791	0	1,153,177	0	3,877,412	0	3,877,412	0	L	07/05/2013
780259-10-7	ROYAL DUTCH SHELL PLC-ADR	LS	F	113,700.000	7,908,972	69.560	7,908,972	7,317,580	0	422,964	0	(631,035)	0	(631,035)	0	L	02/27/2013
780259-10-7	ROYAL DUTCH SHELL PLC-ADR		F	6,081.000	422,994	69.560	422,994	391,365	0	22,621	0	(33,750)	0	(33,750)	0	L	02/27/2013
80105N-10-5	SANOFI-AVENTIS RECEIPTS		F	323,463.000	14,753,147	45.610	14,753,147	11,837,622	0	617,733	0	(2,594,173)	0	(2,594,173)	0	L	05/09/2012
881575-30-2	TESCO PLC RECEIPTS		F	712,586.000	6,199,498	8.700	6,199,498	11,578,436	0	477,844	0	(5,745,650)	0	(5,745,650)	0	U	02/04/2014
904784-70-9	UNILEVER N V -NY SHARES		F	114,850.000	4,483,744	39.040	4,483,744	4,289,849	0	33,424	0	193,895	0	193,895	0	L	11/07/2014
928856-40-0	VOLVO AB-SPONSORED ADR RECEIPTS		F	168,000.000	1,811,040	10.780	1,811,040	2,274,329	0	51,411	0	(450,414)	0	(450,414)	0	L	06/09/2014
G00349-10-3	ABENGOA YIELD PLC COMMON		F	17,200.000	449,134	26.112	449,134	497,204	0	5,095	0	(48,070)	0	(48,070)	0	L	11/14/2014
G16252-10-1	BROOKFIELD INFRASTRUCTURE PA LP		F	14,264.000	605,507	42.450	605,507	575,037	0	0	0	30,470	0	30,470	0	L	12/29/2014
G3157S-10-6	ENSCO INTL LTD		R	185,362.000	5,551,592	29.950	5,551,592	10,712,888	0	556,086	0	(4,846,574)	0	(4,846,574)	0	L	02/26/2014
G37585-10-9	GASLOG LTD		F	88,000.000	1,748,524	19.870	1,748,524	1,834,552	0	11,440	0	(86,028)	0	(86,028)	0	L	11/28/2014
G7S00T-10-4	PENTAIR PLC		F	28,500.000	1,892,970	66.420	1,892,970	1,989,220	0	8,550	0	(96,250)	0	(96,250)	0	L	08/19/2014
H8817H-10-0	TRANSOCEAN LTD	LS	R	181,300.000	3,323,229	18.330	3,323,229	3,031,336	0	509,453	0	988,618	6,625,235	(5,636,617)	0	L	08/01/2013
H8817H-10-0	TRANSOCEAN LTD		R	9,600.000	175,968	18.330	175,968	160,512	0	26,976	0	80,245	378,709	(298,464)	0	L	02/19/2013
Y2687W-10-8	GASLOG PARTNERS LP		F	76,500.000	1,896,727	24.794	1,896,727	2,206,815	0	25,688	0	(310,088)	0	(310,088)	0	L	11/21/2014
Y62132-10-8	NAVIGATOR HOLDINGS LTD		F	213,000.000	4,485,780	21.060	4,485,780	4,897,969	0	0	0	(412,189)	0	(412,189)	0	L	12/23/2014
Y9384M-10-1	VTTI ENERGY PARTNERS LP LIMITED PARTNERS		F	10,339.000	256,304	24.790	256,304	217,119	0	1,652	0	39,185	0	39,185	0	L	08/01/2014
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,552,320,937	XXX	1,552,320,937	1,096,078,731	3,228,670	38,697,467	0	61,119,689	7,738,286	53,381,403	0	XXX	XXX
19933*-10-2	COLUMBUS LIFE INS			10,000,000.000	222,630,368	22.263	222,630,368	202,606,985	0	0	0	(28,135,381)	0	(28,135,381)	0	K	03/28/1994
45824#-10-5	INTEGRITY LIFE INSURANCE COMPA			1,500,000.000	663,788,131	442.525	663,788,131	528,133,542	0	100,000,000	0	(4,234,255)	0	(4,234,255)	0	K	03/02/2000
95706*-10-7	WESTAD INC			500.000	177,137	354.274	177,137	177,130	0	0	0	(21)	0	(21)	0	K	05/14/1970
95953#-10-3	W-S AGENCY INC			1,000.000	10,143	10.143	10,143	11,000	0	0	0	0	0	0	0	K	01/20/2004
95956*-10-4	W-S LIFE ASSURANCE			2,500,000.000	1,051,343,926	421.839	1,051,343,926	793,808,064	0	250,000,000	0	(125,336,562)	0	(125,336,562)	0	K	09/13/1999
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					1,937,949,705	XXX	1,937,949,705	1,524,736,721	0	350,000,000	0	(157,706,219)	0	(157,706,219)	0	XXX	XXX
73935S-10-5	POWERSHARES DB COMMODITY IND CLOSED END FUND			6,600.000	121,770	18.450	121,770	165,456	0	0	0	(43,833)	0	(43,833)	0	L	10/17/2014
89154Q-53-9	TOUCHSTONE LARGE CAP FUND CLASS I			4,059,929.000	43,684,836	10.760	43,684,836	43,036,661	0	49,755	0	648,175	0	648,175	0	L	12/29/2014
89154W-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET			3,838,543.000	3,838,543	1.000	3,838,543	3,838,543	0	97	0	0	0	0	0	L	12/31/2014
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y			89,584.000	934,364	10.430	934,364	956,108	0	22,574	0	7,995	0	7,995	0	L	12/29/2014
89154W-81-7	TOUCHSTONE HIGH YIELD-Y			438,350.000	3,839,945	8.760	3,839,945	3,994,008	0	168,151	0	(182,755)	0	(182,755)	0	L	12/29/2014
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y			34,164.000	1,257,558	36.810	1,257,558	1,228,156	0	5,251	0	29,403	0	29,403	0	L	12/29/2014
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y			50,371.000	489,601	9.720	489,601	412,683	0	17,963	0	28,632	0	28,632	0	L	12/29/2014
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y			146,776.000	3,829,399	26.090	3,829,399	3,579,140	0	450,218	0	(28,640)	0	(28,640)	0	L	12/24/2014
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I			145,177.000	4,256,578	29.320	4,256,578	4,192,720	0	712,216	0	(305,899)	0	(305,899)	0	L	12/29/2014
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y			129,242.000	2,480,155	19.190	2,480,155	2,531,389	0	190,415	0	(224,702)	0	(224,702)	0	L	12/29/2014
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y			17,187.000	289,943	16.870	289,943	293,723	0	11,037	0	(3,780)	0	(3,780)	0	L	12/29/2014
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y			69,244.000	758,219	10.950	758,219	781,875	0	7,524	0	1,968	0	1,968	0	L	12/29/2014
9299999. Subtotal - Mutual Funds					65,780,911	XXX	65,780,911	65,010,462	0	1,635,201	0	(73,436)	0	(73,436)	0	XXX	XXX
9799999 - Total Common Stocks					3,556,051,553	XXX	3,556,051,553	2,685,825,914	3,228,670	390,332,668	0	(96,659,966)	7,738,286	(104,398,252)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					3,583,019,053	XXX	3,585,990,653	2,712,793,414	3,315,853	391,757,796	0	(96,659,966)	7,738,286	(104,398,252)	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 4 , the total $ value (included in Column 8) of all such issues $ 8,921,205

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
36176F-2C-1	G2 #765171 4.660% 12/27/61		12/01/2014	Interest Capitalization		391,856	391,856	0
36176F-Z9-2	G2 #765168 4.615% 11/22/61		11/01/2014	Interest Capitalization		159,344	159,344	0
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.589% 02/16/44		10/01/2014	Interest Capitalization		312,761	312,761	0
38375B-JW-3	GNR 2011-H02 BA 4.450% 02/20/61		08/01/2014	Interest Capitalization		245,033	245,033	0
690353-ZZ-3	OPIC 0.110% 09/15/20		07/08/2014	WELLS FARGO		8,300,000	8,300,000	0
912828-C2-4	U S TREASURY 1.500% 02/28/19		03/04/2014	MORGAN STANLEY FIXED INC		5,001,367	5,000,000	1,223
0599999. Subtotal - Bonds - U.S. Governments						14,410,361	14,408,994	1,223
63307E-AB-3	NATIONAL BANK OF CANADA 2.200% 10/19/16	A	12/29/2014	W-S LIFE ASSURANCE		6,162,000	6,000,000	26,033
748148-QR-7	PROV OF QUEBEC 7.500% 09/15/29	A	02/14/2014	FTN FINANCIAL SECURITIES		9,783,630	7,000,000	217,708
831594-AG-1	REPUBLIC OF SLOVENIA 5.250% 02/18/24	F	02/10/2014	GOLDMAN SACHS		1,964,940	2,000,000	0
857524-AC-6	REPUBLIC OF POLAND 4.000% 01/22/24	F	01/31/2014	BARCLAYS		1,965,000	2,000,000	2,889
1099999. Subtotal - Bonds - All Other Governments						19,875,570	17,000,000	246,630
666467-FG-5	NORTHLAKE IL VRDN 0.130% 12/01/34		03/10/2014	PNC CAPITAL MARKETS		6,955,000	6,955,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						6,955,000	6,955,000	0
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550% 11/15/38		11/14/2014	BARCLAYS		2,815,000	2,815,000	0
19625A-AG-7	COLONY TX LOCAL DEV CORP SALES 4.881% 10/01/47		03/27/2014	RAYMOND JAMES		980,460	1,000,000	0
270777-AC-9	EAST Baton Rouge VRDN 0.010% 08/01/35		11/05/2014	MERRILL LYNCH-NY--FX INC		1,600,000	1,600,000	2
3132G7-H3-2	FG U80250 3.500% 03/01/33		12/29/2014	W-S LIFE ASSURANCE		4,407,191	4,192,014	11,819
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2014	Interest Capitalization		150,773	150,773	0
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2014	Interest Capitalization		71,134	71,134	0
3137B3-KM-9	FHR 4223 CL 3.000% 07/15/43		12/29/2014	W-S LIFE ASSURANCE		3,964,500	4,000,000	9,667
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		06/24/2014	AMHERST SECURITIES GROUP		4,955,731	4,994,163	14,566
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		07/01/2014	Interest Capitalization		253,082	253,082	0
31397Q-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		08/21/2014	R W PRESSPRICH & CO INC		6,620,065	5,895,146	18,422
31397Q-3L-0	FNR 2010-149 ZC 4.500% 01/25/41		12/01/2014	Interest Capitalization		88,926	88,926	0
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.620% 05/01/34		11/26/2014	J P MORGAN SEC FIXED INC		3,000,000	3,000,000	0
592643-AA-8	MET WASHINGTON DC ARPTS 7.462% 10/01/46		07/31/2014	MERRILL LYNCH-NY--FX INC		4,053,970	3,000,000	74,205
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		10/01/2014	SUNTRUST		2,300,000	2,300,000	0
730146-AM-9	PMA LEVY & AID TRANS WI REV 1.000% 09/25/15		11/05/2014	PIPER JAFFRAY		2,410,440	2,400,000	867
3199999. Subtotal - Bonds - U.S. Special Revenues						37,671,272	35,760,238	129,548
00184A-AC-9	TIME WARNER INC 7.625% 04/15/31		07/14/2014	CREDIT SUISSE FIRST BOSTON		10,886,640	8,000,000	155,889
00430W-AF-6	ACCELLENT INC. 4.500% 03/12/21		07/03/2014	GOLDENTREE-BANK LOANS		251,227	252,251	0
00485G-AB-4	ACOSTA HOLDCO INC 5.000% 09/26/21		10/03/2014	GOLDENTREE-BANK LOANS		779,113	785,000	0
00769E-AS-9	ADVANTAGE SALES & MARKETING 4.250% 07/23/21		08/01/2014	GOLDENTREE-BANK LOANS		1,206,653	1,209,677	0
00769E-AT-7	ADVANTAGE SALES & MARKETING 4.250% 07/23/21		11/21/2014	GOLDENTREE-BANK LOANS		40,323	40,323	0
00769E-AV-2	ADVANTAGE SALES & MARKETING 7.500% 07/25/22		08/01/2014	GOLDENTREE-BANK LOANS		377,150	380,000	0
01310T-AH-2	ALBERTSON'S HOLDING LLC 4.500% 08/25/21		09/12/2014	GOLDENTREE-BANK LOANS		1,113,050	1,130,000	0
032177-AF-4	AMSTED INDUSTRIES 5.375% 09/15/24		09/04/2014	WELLS FARGO		4,000,000	4,000,000	0
03523T-AM-0	ANHEUSER-BUSCH 4.125% 01/15/15		07/24/2014	PIERPONT SECURITIES		4,576,950	4,500,000	7,219
037411-AW-5	APACHE CORP 5.100% 09/01/40		12/17/2014	Various		5,892,728	6,133,000	96,441
037411-BC-8	APACHE CORP 4.250% 01/15/44		12/17/2014	Various		7,913,065	9,350,000	171,759
03759D-AB-4	APEX TOOL GROUP 4.500% 01/31/20		06/13/2014	GOLDENTREE-BANK LOANS		460,203	468,100	0
042809-AA-1	AWPT 2013-1A A1 1.513% 04/25/24		12/29/2014	W-S LIFE ASSURANCE		9,874,847	10,000,000	14,710
05279#-AJ-8	AUTOLIV ASP, INC PP 4.440% 04/23/29		04/16/2014	PRIVATE PLACEMENT		4,000,000	4,000,000	0
05525M-AA-4	BAMLL 2014-520M A 4.325% 08/15/46		08/01/2014	BANK of AMERICA SEC		7,209,979	7,000,000	6,728
057224-AK-3	BAKER HUGHES INC 6.875% 01/15/29		02/18/2014	J P MORGAN SEC FIXED INC		1,310,100	1,000,000	6,875
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/01/2014	Interest Capitalization		240,083	240,083	0
06051G-FH-7	BANK OF AMERICA CORP 4.200% 08/26/24		08/21/2014	BANK of AMERICA SEC		4,996,350	5,000,000	0
06053F-AA-7	BANK OF AMERICA CORP 4.100% 07/24/23		01/30/2014	BANK of AMERICA SEC		3,022,950	3,000,000	3,417
06846N-AC-8	BILL BARRETT CORP 7.625% 10/01/19		04/08/2014	Various		2,638,145	2,430,000	41,566
06985P-AH-3	BASIC ENERGY SERVICES 7.750% 02/15/19		03/07/2014	BANK of AMERICA SEC		298,530	279,000	1,622
12189L-AS-0	BURLINGTON NORTH SANTA FE 4.900% 04/01/44		09/26/2014	BARCLAYS		1,054,730	1,000,000	0
12591V-AC-5	COMM 2014-CR16 ASB 3.653% 04/10/47		12/29/2014	INTEGRITY LIFE INSURANCE		11,587,741	11,000,000	32,370
12768G-AB-7	CAESARS ENTERTAINMENT RESORT 7.000% 10/11/20		08/19/2014	GOLDENTREE-BANK LOANS		1,240,996	1,242,121	0
12768Q-AB-5	CAESARS GROWTH PROPERTIES HOLD 6.250% 05/08/21		07/17/2014	GOLDENTREE-BANK LOANS		1,249,992	1,246,875	0
131347-BY-1	CALPINE CORP 7.875% 01/15/23		12/16/2014	GOLDENTREE-BANK LOANS		677,350	620,000	20,479
149123-CD-1	CATERPILLAR INC 4.300% 05/15/44		05/05/2014	BANK of AMERICA SEC		2,978,940	3,000,000	0
14916R-AD-6	CATHOLIC HEALTH INITIATIVES 4.350% 11/01/42		03/06/2014	J P MORGAN SEC FIXED INC		901,370	1,000,000	15,708
166764-AH-3	CHEVRON CORPORATION 3.191% 06/24/23		04/04/2014	JEFFERIES & CO		20,537,516	20,685,000	192,517
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		10/08/2014	BANK of AMERICA SEC		4,754,091	4,702,655	5,944
212015-AH-4	CONTINENTAL RESOURCES 5.000% 09/15/22		12/17/2014	BANK of AMERICA SEC		4,700,000	5,000,000	67,361
212015-AL-5	CONTINENTAL RESOURCES 4.500% 04/15/23		12/16/2014	Various		8,877,540	9,840,000	78,720
212015-AN-1	CONTINENTAL RESOURCES 3.800% 06/01/24		12/16/2014	Various		8,492,280	10,000,000	19,000
21684B-ZN-7	ROBOBANK NEDERLAND 0.264% 07/17/15		07/15/2014	GOLDMAN SACHS		3,100,000	3,100,000	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
22822R-AV-2	CROWN CASTLE 3.214% 08/15/15		12/19/2014	GUGGENHEIM CAPITAL MARKETS		3,346,761	3,300,000	2,652
24702N-AB-6	DELL INTERNATIONAL LLC 4.500% 04/29/20		12/30/2014	GOLDENTREE-BANK LOANS		661,250	663,325	0
26852B-AK-5	EIG INVESTORS CORP(ENDURANCE) 5.000% 11/09/19		10/16/2014	GOLDENTREE-BANK LOANS		1,016,159	1,017,431	0
29088U-AC-1	EMERALD EXPOSITIONS HOLDING 4.750% 06/17/20		08/05/2014	GOLDENTREE-BANK LOANS		758,004	758,004	0
29089C-AD-8	EMERALD PERFORMANCE MATERIALS 4.500% 07/30/21		08/21/2014	GOLDENTREE-BANK LOANS		1,243,750	1,250,000	0
292480-AE-0	ENABLE MIDSTREAM PARTNERS LP 5.000% 05/15/44		12/18/2014	Various		17,399,799	18,575,000	83,035
29266M-AF-6	IBERDROLA FINANCE 6.750% 07/15/36		09/11/2014	JEFFERIES & CO		6,108,500	5,000,000	57,188
29336U-AB-3	ENLINK MISTREAM PARTNER 4.400% 04/01/24		12/29/2014	W-S LIFE ASSURANCE		5,227,380	5,000,000	54,389
29336U-AC-1	ENLINK MISTREAM PARTNER 5.600% 04/01/44		12/17/2014	Various		15,934,391	15,391,000	193,927
29379V-BC-6	ENTERPRISE PRODUCTS 5.100% 02/15/45		02/05/2014	CITIGROUP GLOBAL MKTS		1,996,900	2,000,000	0
29410B-AB-4	ENVISION ACQUISITION CO LLC 5.750% 11/04/20		09/15/2014	GOLDENTREE-BANK LOANS		1,240,617	1,246,851	0
305915-AD-2	FALCONBRIDGE LTD 5.375% 06/01/15	G	07/01/2014	KGS-ALPHA CAPITAL MARKETS		936,072	900,000	4,838
313551-AV-5	FEDERAL-MOGUL HOLDINGS CORP 4.750% 04/15/21		10/28/2014	GOLDENTREE-BANK LOANS		677,319	682,438	0
31428X-AW-6	FEDEX CORP 5.100% 01/15/44		03/10/2014	Various		5,026,770	5,000,000	27,200
32007U-BL-2	FIRST DATA CORP 3.670% 09/24/18		10/08/2014	GOLDENTREE-BANK LOANS		686,000	700,000	0
33818X-AD-2	FITNESS INTERNATIONAL LLC 5.500% 07/01/20		07/09/2014	GOLDENTREE-BANK LOANS		906,617	915,775	0
340711-AR-1	FLORIDA GAS TRANSMISSION 4.000% 07/15/15		11/25/2014	CITIGROUP GLOBAL MKTS		3,671,172	3,600,000	54,400
361856-DX-2	GMAC MORTGAGE CORP LOAN TRUST 2004-HE5 A5 5.865% 09/25/34		12/29/2014	W-S LIFE ASSURANCE		4,505,759	4,397,128	20,775
364725-BB-6	GANNETT CO 4.875% 09/15/21		09/04/2014	RBC/DAIN		992,500	1,000,000	135
364725-BD-2	GANNETT CO GANNETT CO 5.125% 10/15/19		10/06/2014	Tax Free Exchange		878,816	854,000	122
36740U-AB-8	GATES GLOBAL LLC 4.250% 07/03/21		07/17/2014	GOLDENTREE-BANK LOANS		1,237,500	1,250,000	0
373298-BR-8	GEORGIA PACIFIC 7.750% 11/15/29		07/21/2014	FTN FINANCIAL SECURITIES		4,351,892	3,130,000	44,388
38141G-EA-8	GOLDMAN SACHS GROUP INC 5.125% 01/15/15		08/27/2014	Various		4,625,978	4,500,000	21,454
39152E-AB-9	GREAT WOLF RESORTS INC 5.750% 08/06/20		12/05/2014	GOLDENTREE-BANK LOANS		455,400	460,000	0
39322G-AB-9	GREEN PLAINS PROCESSING LLC 6.500% 06/30/20		07/02/2014	GOLDENTREE-BANK LOANS		451,846	456,410	0
401378-AB-0	GUARDIAN LIFE INSURANCE 4.875% 06/19/64		06/16/2014	MORGAN STANLEY FIXED INC		4,983,250	5,000,000	0
402524-AA-0	GULF SOUTH PIPELINE 5.050% 02/01/15		01/06/2014	MIZUHO SECURITIES USA INC		1,357,356	1,300,000	28,813
40415R-AQ-8	HD SUPPLY INC 5.250% 12/15/21		12/04/2014	GOLDENTREE-BANK LOANS		310,000	310,000	0
40429C-CS-9	HSBC FINANCE CORP 5.000% 06/30/15		06/26/2014	HONG KONG SHANGHAI BK		5,530,720	5,298,000	0
42809H-AC-1	HESS CORP 6.000% 01/15/40		12/17/2014	MORGAN STANLEY FIXED INC		6,301,436	5,845,000	152,944
44986V-AE-7	INC RESEARCH LLC 4.750% 11/13/21		12/11/2014	GOLDENTREE-BANK LOANS		336,600	340,000	0
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		02/10/2014	BARCLAYS		2,949,860	2,951,525	0
46625H-HP-8	JP MORGAN CHASE & CO 3.700% 01/20/15		10/07/2014	Various		13,080,336	12,900,000	85,501
47579S-AP-5	JELD-WEN ESCROW CORP 5.250% 10/15/21		11/10/2014	GOLDENTREE-BANK LOANS		1,346,400	1,360,000	0
49306B-NR-0	KEY BANK NA 5.091% 03/26/15		10/28/2014	MIZUHO SECURITIES USA INC		3,259,488	3,200,000	15,839
49446R-AK-5	KIMCO REALTY CORP 3.125% 06/01/23		12/29/2014	W-S LIFE ASSURANCE		9,782,090	10,000,000	25,174
494550-BU-9	KINDER MORGAN PARTNERS 5.500% 03/01/44		12/17/2014	UBS WARBURG		2,904,090	3,000,000	50,875
49456B-AH-4	KINDER MORGAN INC/DELAWA 5.550% 06/01/45		11/24/2014	BARCLAYS		4,983,150	5,000,000	0
50185V-AA-1	LCCM 2014-909 A 3.388% 05/15/31		06/02/2014	WELLS FARGO		8,239,608	8,000,000	16,564
50209R-AC-8	LM US MEMBER LLC (LANDMARK) 4.750% 10/25/19		08/25/2014	GOLDENTREE-BANK LOANS		874,846	877,039	0
50209R-AF-1	LM US MEMBER LLC (LANDMARK) 4.750% 10/25/19		08/25/2014	GOLDENTREE-BANK LOANS		34,723	34,810	0
52729K-AL-0	LEVEL 3 FINANCING INC 4.500% 01/31/22		11/05/2014	GOLDENTREE-BANK LOANS		679,863	685,000	0
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 0.320% 01/01/33		12/10/2014	ZIEGLER SECURITIES		400,000	400,000	24
55280F-AC-5	MA FINANCE CO LLC(MICRO FOCUS) 5.250% 11/19/21		12/19/2014	GOLDENTREE-BANK LOANS		692,375	725,000	0
55328H-AB-7	MULTIPLAN TL B 1L 3.750% 03/31/21		12/03/2014	GOLDENTREE-BANK LOANS		92,788	96,154	0
56585A-AH-5	MARATHON PETROLEUM CORP 4.750% 09/15/44		12/17/2014	Various		16,905,950	18,000,000	212,299
585055-BC-9	MEDTRONIC INC 3.625% 03/15/24		04/24/2014	CREDIT SUISSE FIRST BOSTON		10,183,200	10,000,000	62,431
585055-BP-0	MEDTRONIC INC 4.625% 03/15/45		12/01/2014	BANK of AMERICA SEC		1,994,640	2,000,000	0
59157B-AH-5	METLIFE INSTITUTIONAL FD 0.300% 04/02/15		09/04/2014	GUGGENHEIM CAPITAL MARKETS		1,465,825	1,455,000	10,311
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/17/2014	NOMURA SECURITIES INTERNATIONA		4,544,479	4,661,004	8,836
65557Q-AB-8	NORD ANGLIA EDUCATION FINANCE 4.500% 03/31/21		07/30/2014	GOLDENTREE-BANK LOANS		1,208,925	1,208,925	0
681936-BB-5	OMEGA HEALTHCARE 4.950% 04/01/24		10/16/2014	Tax Free Exchange		1,972,941	2,000,000	4,400
68268N-AJ-2	ONEOK PARTNERS LP 3.375% 10/01/22		12/16/2014	JEFFERIES & CO		9,173,600	10,000,000	73,125
6901LA-B3-6	BURGER KING 4.500% 10/27/21		11/14/2014	GOLDENTREE-BANK LOANS		697,950	705,000	0
693476-AT-0	PNC FUNDING CORP 5.250% 11/15/15		12/01/2014	Various		4,372,278	4,200,000	11,638
70109H-AN-5	PARKER-HANNIFIN CORP 4.450% 11/21/44		11/18/2014	MORGAN STANLEY FIXED INC		998,680	1,000,000	0
70966V-AB-2	PENTON BUSINESS MEDIA INC/KS 5.500% 10/03/19		12/10/2014	GOLDENTREE-BANK LOANS		425,363	427,500	0
713448-CM-8	PEPSICO INC 3.600% 03/01/24		12/29/2014	W-S LIFE ASSURANCE		10,459,570	10,000,000	119,000
717081-DM-2	PFIZER INC 3.400% 05/15/24		12/29/2014	W-S LIFE ASSURANCE		5,162,500	5,000,000	21,250
77118E-AK-2	ROCK OHIO CAESARS LLC 5.000% 06/20/19		06/03/2014	GOLDENTREE-BANK LOANS		1,087,292	1,103,850	0
78412F-AP-9	SESI LLC 7.125% 12/15/21		12/17/2014	HONG KONG SHANGHAI BK		15,130,000	17,000,000	16,427
78420E-AB-3	SGMS ESCROW CORP(SCIENTIFIC GA 6.000% 10/01/21		12/23/2014	GOLDENTREE-BANK LOANS		1,011,975	1,030,000	0
85769E-AG-6	STATION CASINOS LLC 4.250% 03/02/20		10/23/2014	GOLDENTREE-BANK LOANS		225,600	235,000	0
871829-AW-7	SYSCO CORP 4.500% 10/02/44		09/23/2014	GOLDMAN SACHS		4,949,600	5,000,000	0
87242H-AB-3	TGI FRIDAY'S INC 5.250% 07/15/20		07/29/2014	GOLDENTREE-BANK LOANS		1,212,374	1,218,466	0

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88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		02/13/2014	BARCLAYS		3,127,504	2,728,652	1,686
88723A-AB-4	TIME INC 4.250% 04/24/21		12/10/2014	GOLDENTREE-BANK LOANS		435,544	435,000	0
887315-BN-8	TIME WARNER 6.625% 05/15/29		03/20/2014	WELLS FARGO		2,415,980	2,000,000	47,847
89566E-AF-5	TRISTATE GEN/TRANS ASSN 4.700% 11/01/44		12/03/2014	Various		10,630,225	10,500,000	12,860
902917-AH-6	WASTE MANAGEMENT INC 7.000% 07/15/28		03/25/2014	Various		8,322,766	6,526,000	77,898
92343V-CQ-5	VERIZON COMMUNICATIONS 4.400% 11/01/34		10/22/2014	MORGAN STANLEY FIXED INC		3,971,040	4,000,000	0
925524-AH-3	VIACOM 7.875% 07/30/30		05/16/2014	Various		6,669,840	5,000,000	90,344
92553P-AW-2	VIACOM INC-CLASS B 5.250% 04/01/44		03/04/2014	MORGAN STANLEY FIXED INC		998,310	1,000,000	0
92911V-AC-0	VOUVRAY US FINANCE LLC 5.000% 06/27/21		07/11/2014	GOLDENTREE-BANK LOANS		620,320	623,438	0
92911V-AE-6	VOUVRAY US FINANCE LLC 8.500% 12/27/21		07/11/2014	GOLDENTREE-BANK LOANS		633,600	640,000	0
969457-BV-1	WILLIAMS COS INC 5.750% 06/24/44		06/19/2014	BARCLAYS		997,730	1,000,000	0
96950F-AP-9	WILLIAMS PARTNERS 4.900% 01/15/45		12/16/2014	JEFFERIES & CO		4,169,565	4,500,000	105,350
976656-BP-2	WISC ELEC POWER 6.500% 06/01/28		02/25/2014	SUSQUEHANNA		1,291,415	1,028,000	16,148
98920U-AF-1	Zebra Technologies Corp 4.750% 10/27/21		11/07/2014	GOLDENTREE-BANK LOANS		332,488	335,000	0
BL1326-77-8	TEAMVIEWER US LLC 6.000% 01/08/21		08/07/2014	GOLDENTREE-BANK LOANS		1,551,312	1,615,950	0
BL1326-82-8	TEAMVIEWER US LLC 9.500% 07/08/21		08/07/2014	GOLDENTREE-BANK LOANS		329,800	340,000	0
BL1368-28-3	PREFERRED PROPPANTS 6.750% 07/27/20		09/23/2014	GOLDENTREE-BANK LOANS		1,266,088	1,275,000	0
BL1410-84-6	METALDYNE TL B 1L 4.250% 10/20/21		12/03/2014	GOLDENTREE-BANK LOANS		681,464	684,889	0
BL1434-65-5	NORWEGIAN CRUISE TL B 1L 4.000% 11/19/21		12/02/2014	GOLDENTREE-BANK LOANS		522,375	525,000	0
G2412K-AB-2	COOPER GAY CGSC 5.000% 04/16/20		06/03/2014	GOLDENTREE-BANK LOANS		991,569	1,022,236	0
12201P-AN-6	BURLINGTON RESOURCES FINANCE 7.400% 12/01/31	A	02/26/2014	SUSQUEHANNA		11,189,726	8,160,000	154,315
12591D-AC-5	CNOOC FIN 2014 ULC 4.250% 04/30/24	A	05/22/2014	BARCLAYS LONDON		1,018,890	1,000,000	3,306
15135U-AH-2	CENOVUS ENERGY INC 4.450% 09/15/42	A	12/17/2014	Various		13,790,360	16,000,000	191,844
3328TA-D4-6	ESSAR STEEL ALGOMA INC 7.500% 08/16/19	A	11/26/2014	GOLDENTREE-BANK LOANS		671,300	685,000	0
65334H-AD-4	NEXEN INC 5.200% 03/10/15	A	06/23/2014	KGS-ALPHA CAPITAL MARKETS		930,033	900,000	13,780
89114Q-AV-0	TORONTO DOMINION BANK 2.250% 11/05/19	A	10/30/2014	GOLDMAN SACHS		24,955,250	25,000,000	0
03764D-AA-9	APID 2013-12A A 1.329% 04/15/25	F	12/29/2014	W-S LIFE ASSURANCE		9,799,059	10,000,000	28,059
03764D-AB-7	APID 2013-12A B1 1.902% 04/15/25	F	12/29/2014	W-S LIFE ASSURANCE		9,656,480	10,000,000	40,149
04014J-AA-2	ARES 2013-26A A 1.329% 04/15/25	F	12/29/2014	W-S LIFE ASSURANCE		29,393,670	30,000,000	70,885
04044P-AB-0	ARISTOCRAT INTERNATIONAL PTY 4.750% 10/20/21	F	12/01/2014	GOLDENTREE-BANK LOANS		1,202,850	1,215,000	0
12548W-AA-1	CIFC 2012-3A A1L 1.613% 01/29/25	F	12/29/2014	INTEGRITY LIFE INSURANCE		9,904,366	10,000,000	27,773
12549A-AA-8	CIFC 2013-1A A1 1.381% 04/16/25	F	12/29/2014	W-S LIFE ASSURANCE		9,817,203	10,000,000	26,848
12549A-AC-4	CIFC 2013-1A A2 2.131% 04/16/25	F	12/29/2014	INTEGRITY LIFE INSURANCE		3,415,903	3,500,000	14,501
21987B-AQ-1	CODELCO INC 3.000% 07/17/22	F	10/06/2014	J P MORGAN SEC FIXED INC		962,700	1,000,000	6,833
22546Q-AE-7	CREDIT SUISS NEW YORK 3.500% 03/23/15	F	10/08/2014	GUGGENHEIM CAPITAL MARKETS		6,488,256	6,400,000	13,067
22546Q-AP-2	CREDIT SUISS NEW YORK 3.625% 09/09/24	F	09/04/2014	CREDIT SUISSE FIRST BOSTON		2,983,080	3,000,000	0
22546Q-AQ-0	CREDIT SUISS NEW YORK 0.541% 03/11/16	F	09/11/2014	ZIEGLER SECURITIES		1,300,589	1,300,000	19
22546Q-AR-8	CREDIT SUISS NEW YORK 3.000% 10/29/21	F	10/24/2014	CREDIT SUISSE FIRST BOSTON		9,940,000	10,000,000	0
24823B-AA-8	DEN10 2013-1A A1L 1.383% 04/26/25	F	12/29/2014	W-S LIFE ASSURANCE		29,444,283	30,000,000	72,613
3434LA-C4-5	EVERGREEN SKILLS(SKILLSOFT) 5.750% 04/28/21	F	10/07/2014	GOLDENTREE-BANK LOANS		444,785	453,863	0
3462MA-B9-9	EXPRO FINSERVICES SARL 5.750% 09/02/21	F	09/22/2014	GOLDENTREE-BANK LOANS		1,250,950	1,270,000	0
34959W-AA-7	FCBSL 2013-1A A 1.411% 01/19/25	F	12/29/2014	W-S LIFE ASSURANCE		18,702,732	19,000,000	62,571
6434NA-C9-0	OSG INTERNATIONAL INC 5.750% 08/05/19	F	08/14/2014	GOLDENTREE-BANK LOANS		1,259,094	1,271,813	0
656531-AJ-9	STATOIL ASA 7.150% 01/15/29	F	03/18/2014	SUSQUEHANNA		2,986,639	2,230,000	29,232
71654Q-BE-1	PETROLEOS MEXICANOS 5.500% 06/27/44	F	05/19/2014	HONG KONG SHANGHAI BK		2,047,000	2,000,000	44,306
823832-AS-9	SHSQR 2013-1A A2 1.399% 04/15/25	F	12/29/2014	W-S LIFE ASSURANCE		11,793,515	12,000,000	35,444
8433WA-C8-1	SYNCREON GROUP BV 5.250% 10/28/20	F	09/17/2014	GOLDENTREE-BANK LOANS		452,513	455,359	0
857004-AC-9	STATE GRID OVERSEAS INV 4.125% 05/07/24	F	04/28/2014	MORGAN STANLEY FIXED INC		989,100	1,000,000	0
89153V-AL-3	TOTAL CAPITAL INTL SA 3.750% 04/10/24	F	12/29/2014	W-S LIFE ASSURANCE		5,240,095	5,000,000	41,667
9308UA-C4-4	TRAVELPORT FINANCE LUXEMBOURG 6.000% 09/02/21	F	09/11/2014	GOLDENTREE-BANK LOANS		1,520,750	1,540,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						660,409,611	657,408,920	3,647,624
020002-AU-5	ALLSTATE CORPORATION 6.500% 05/15/57		10/22/2014	WELLS FARGO		1,112,500	1,000,000	29,250
4899999. Subtotal - Bonds - Hybrid Securities						1,112,500	1,000,000	29,250
8399997. Total - Bonds - Part 3						740,434,314	732,533,152	4,054,275
8399998. Total - Bonds - Part 5						191,015,180	189,413,638	1,561,878
8399999. Total - Bonds						931,449,494	921,946,790	5,616,153
054937-60-2	BB&T CORPORATION PFD		01/02/2014	JEFFERIES & CO	104,585.000	1,993,390	0.00	0
064058-20-9	BANK OF NY MELLON CORP PFD		01/24/2014	JEFFERIES & CO	75,000.000	1,616,250	0.00	0
124830-80-3	CBL & ASSOCIATES PROPERTIES PREFERRED		06/10/2014	ADVANTUS CAPITAL MANAGEMENT	1,200.000	29,520	0.00	0
517942-80-1	LASALLE HOTEL PROPERTIES PREFERRED		01/01/2014	ADVANTUS CAPITAL MANAGEMENT	2,998.000	62,083	0.00	0
637417-80-9	NATL RETAIL PROPERTIES PREFERRED		12/04/2014	ADVANTUS CAPITAL MANAGEMENT	3,700.000	88,427	0.00	0
693475-83-2	PNC FINANCIAL PFD		06/04/2014	Various	329,981.000	7,183,086	0.00	0
69360J-66-9	PS BUSINESS PARKS INC PREFERRED		12/17/2014	ADVANTUS CAPITAL MANAGEMENT	4,500.000	103,709	0.00	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
70509V-20-9	PEBBLEBROOK HOTEL TRUST PREFERRED		01/13/2014	ADVANTUS CAPITAL MANAGEMENT	2,800.000	70,140	0.00	0
857477-50-9	STATE STREET CORP PFD		01/24/2014	BLOOMBERG TRADEBOOK	4,247.000	91,771	0.00	0
902973-79-1	U S BANCORP PFD		06/04/2014	Various	216,300.000	4,834,021	0.00	0
917286-80-9	URSTADT BIDDLE PROPS INC PREFERRED		10/22/2014	ADVANTUS CAPITAL MANAGEMENT	4,100.000	102,500	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						16,174,897	XXX	0
8999997. Total - Preferred Stocks - Part 3						16,174,897	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						16,174,897	XXX	0
001084-10-2	AGCO CORP		08/14/2014	Various	390,597.000	20,212,299		0
001084-10-2	AGCO CORP		02/21/2014	BARCLAYS	58,300.000	3,134,792		0
00206R-10-2	AT&T INC		12/26/2014	Various	67,775.000	2,232,283		0
002824-10-0	ABBOTT LABS		05/01/2014	Various	114,040.000	4,327,483		0
00434L-10-9	ACCESS MIDSTREAM PARTNERS LP LIMITED PARTNERS		04/14/2014	Various	87,700.000	4,962,726		0
008492-10-0	AGREE REALTY CORP REIT		12/16/2014	ADVANTUS CAPITAL MANAGEMENT	3,700.000	111,165		0
018522-30-0	ALLETE INC COMMON		10/03/2014	ADVANTUS CAPITAL MANAGEMENT	4,800.000	218,237		0
023135-10-6	AMAZON.COM INC		12/16/2014	Various	24,612.000	7,394,490		0
03673L-10-3	ANTERO MIDSTREAM PARTNERS LP LIMITED PARTNERS		11/05/2014	ADVANTUS CAPITAL MANAGEMENT	10,100.000	252,500		0
036752-10-3	ANTHEM ANTHEM		12/03/2014	Tax Free Exchange	110,345.000	6,066,235		0
037833-10-0	APPLE INC		06/09/2014	Stock Split	163,326.000	0		0
04930A-10-4	ATLAS ENERGY LP		10/15/2014	Various	24,000.000	1,011,832		0
049392-10-3	ATLAS PIPELINE PARTNERS LP		12/17/2014	Various	256,000.000	8,803,368		0
05381L-10-1	AVIV REIT INC REIT		04/10/2014	ADVANTUS CAPITAL MANAGEMENT	15,389.000	370,875		0
060505-10-4	BANK OF AMERICA CORP		05/19/2014	CSFB-CSA-EQUITY	352,000.000	5,160,848		0
064058-10-0	BANK OF NY MELLON CORP		02/07/2014	Various	274,274.000	8,695,348		0
09063H-10-7	BIOMED REALTY TRUST INC REIT		12/01/2014	ADVANTUS CAPITAL MANAGEMENT	37,300.000	779,045		0
101121-10-1	BOSTON PROPERTIES INC REIT		12/09/2014	ADVANTUS CAPITAL MANAGEMENT	900.000	118,785		0
105368-20-3	BRANDYWINE REALTY TRUST REIT		10/20/2014	ADVANTUS CAPITAL MANAGEMENT	22,000.000	313,546		0
110122-10-8	BRISTOL-MYERS SQUIBB CO		06/04/2014	INSTINET	70,000.000	3,309,208		0
118230-10-1	BUCKEYE PARTNERS MLP		12/30/2014	ADVANTUS CAPITAL MANAGEMENT	4,700.000	349,183		0
124830-10-0	CBL & ASSOCIATES PROPERTIES REIT		11/18/2014	ADVANTUS CAPITAL MANAGEMENT	35,200.000	656,055		0
126650-10-0	CVS CORP		12/12/2014	BNY CONVERG-SOFT	81,647.000	7,394,785		0
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		12/04/2014	ADVANTUS CAPITAL MANAGEMENT	44,100.000	512,527		0
15189T-10-7	CENTERPOINT ENERGY		12/30/2014	ADVANTUS CAPITAL MANAGEMENT	6,500.000	154,120		0
156700-10-6	CENTURYLINK INC		12/10/2014	ADVANTUS CAPITAL MANAGEMENT	2,300.000	81,744		0
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		10/17/2014	Various	38,000.000	1,108,937		0
16411R-20-8	CHENIERE ENERGY INC		12/04/2014	Various	58,000.000	3,458,089		0
16411W-10-8	CHENIERE ENERGY PARTNERS LP COMMON		12/18/2014	CITIGROUP GLOBAL-EQ	10,000.000	204,690		0
17275R-10-2	CISCO SYSTEMS INC		04/28/2014	Various	761,205.000	17,505,594		0
19624R-10-6	COLONY FINANCIAL INC REIT		12/30/2014	ADVANTUS CAPITAL MANAGEMENT	14,553.000	329,778		0
198287-20-3	COLUMBIA PROPERTY TRUST INC REIT		12/30/2014	ADVANTUS CAPITAL MANAGEMENT	19,400.000	482,689		0
20030N-10-1	COMCAST CORP CL A		12/16/2014	BNY CONVERG-SOFT	104,754.000	5,793,200		0
226344-10-9	CRESTWOOD EQUITY PARTNERS LP		11/06/2014	Various	62,000.000	675,674		0
226378-10-7	CRESTWOOD MIDSTREAM PART		06/17/2014	Various	38,000.000	861,986		0
231021-10-6	CUMMINS ENGINE		07/30/2014	BNY CONVERG-SOFT	31,200.000	4,442,337		0
23311P-10-0	DCP MIDSTREAM PARTNERS LP		03/27/2014	Various	21,000.000	1,028,302		0
244199-10-5	DEERE & COMPANY		07/21/2014	Various	109,147.000	9,570,035		0
253868-10-3	DIGITAL REALTY TRUST INC REIT		10/07/2014	ADVANTUS CAPITAL MANAGEMENT	2,600.000	165,058		0
26884U-10-9	EPR PROPERTIES REIT		11/24/2014	ADVANTUS CAPITAL MANAGEMENT	9,800.000	516,568		0
26885B-10-0	EQT MIDSTREAM PARTNERS LP LIMITED PARTNERS		04/15/2014	Various	19,000.000	1,289,194		0
28140H-20-3	EDUCATION REALTY TRUST INC REIT		12/01/2014	Tax Free Exchange	6,266.000	195,149		0
292480-10-0	ENABLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		04/10/2014	ADVANTUS CAPITAL MANAGEMENT	9,789.000	195,780		0
29273R-10-9	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		12/29/2014	ADVANTUS CAPITAL MANAGEMENT	8,900.000	550,700		0
29273V-10-0	ENERGY TRANSFER EQUITY LP		12/17/2014	Various	98,000.000	4,952,653		0
29273V-10-0	ENERGY TRANSFER EQUITY LP		01/27/2014	Stock Split	152,800.000	0		0
29336T-10-0	ENLINK MIDSTREAM LLC		12/11/2014	Various	167,500.000	6,037,304		0
29336T-10-0	ENLINK MIDSTREAM LLC		03/10/2014	Tax Free Exchange	54,400.000	1,339,680		0
29336U-10-7	ENLINK MISTREAM PARTNER LP		11/14/2014	Various	126,000.000	3,823,075		0
29336U-10-7	ENLINK MISTREAM PARTNER LP		03/10/2014	Tax Free Exchange	14,000.000	436,323		0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		12/22/2014	Various	49,800.000	3,041,187		0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		08/22/2014	Stock Split	398,450.000	0		0
30068C-10-9	EXCEL TRUST INC REIT		12/24/2014	ADVANTUS CAPITAL MANAGEMENT	26,100.000	339,576		0
363576-10-9	ARTHUR J GALLAGHER & CO		07/01/2014	Various	254,900.000	11,932,347		0
369550-10-8	GENERAL DYNAMICS CORP		12/12/2014	CSFB-CSA-EQUITY	40,600.000	5,622,925		0
369604-10-3	GENERAL ELECTRIC CO		08/14/2014	Various	423,700.000	10,804,678		0

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371927-10-4	GENESIS ENERGY L.P.		11/26/2014	Various	41,800.000	2,208,546		0
38141G-10-4	GOLDMAN SACHS GROUP INC		02/07/2014	Various	18,174.000	2,940,619		0
38259P-70-6	GOOGLE INC CLASS C		10/17/2014	BLOOMBERG TRADEBOOK	1,000.000	512,404		0
38259P-70-6	GOOGLE INC CLASS C		04/03/2014	Spin Off	3,370.000	1,046,585		0
40414L-10-9	HCP INC REIT		12/29/2014	ADVANTUS CAPITAL MANAGEMENT	6,300.000	243,757		0
406216-10-1	HALLIBURTON COMPANY		10/16/2014	BNY CONVERG-SOFT	10,369.000	530,435		0
42217K-10-6	HEALTH CARE REIT REIT		11/20/2014	ADVANTUS CAPITAL MANAGEMENT	7,000.000	461,861		0
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT		12/18/2014	ADVANTUS CAPITAL MANAGEMENT	600.000	15,575		0
42225P-50-1	HEALTHCARE TRUST OF AME-CL A REIT		12/16/2014	Tax Free Exchange	38,350.000	853,269		0
431284-10-8	HIGHWOODS PROPERTY		10/10/2014	ADVANTUS CAPITAL MANAGEMENT	8,000.000	313,192		0
44106M-10-2	HOSPITALITY PROP TRUST REIT		11/17/2014	ADVANTUS CAPITAL MANAGEMENT	11,200.000	317,247		0
458140-10-0	INTEL CORPORATION		12/30/2014	BNY CONVERG-SOFT	950,216.000	35,253,489		0
478366-10-7	JOHNSON CONTROLS		01/02/2014	DEUTSCHE BANK -EQ	69,200.000	3,508,772		0
49456B-10-1	KINDER MORGAN INC/DELAWA		06/19/2014	Various	152,700.000	4,925,654		0
49456B-10-1	KINDER MORGAN INC/DELAWA		11/10/2014	Taxable Exchange	11,577.000	530,547		0
49803T-30-0	KITE REALTY GROUP TRUST REIT		10/31/2014	ADVANTUS CAPITAL MANAGEMENT	8,800.000	225,531		0
49803T-30-0	KITE REALTY GROUP TRUST REIT		08/12/2014	Tax Free Exchange	13,300.000	329,109		0
50076Q-10-6	KRAFT FOODS GROUP INC-W/I		08/05/2014	BNY CONVERG-SOFT	40,000.000	2,181,004		0
502175-10-2	LTC PROPERTIES INC REIT		11/25/2014	ADVANTUS CAPITAL MANAGEMENT	10,500.000	400,773		0
517942-10-8	LASALLE HOTEL PROPERTIES REIT		11/05/2014	ADVANTUS CAPITAL MANAGEMENT	14,300.000	466,601		0
539830-10-9	LOCKHEED MARTIN		04/23/2014	JP MORGAN - EQ	24,064.000	3,889,638		0
55262C-10-0	MBIA INC		06/09/2014	S. C. BERNSTEIN	105,500.000	1,365,339		0
55608B-10-5	MACQUARIE INFRASTRUCTURE CO COMMON		12/23/2014	ADVANTUS CAPITAL MANAGEMENT	5,900.000	368,851		0
559080-10-6	MAGELLAN MIDSTREAM PRTNS		03/03/2014	Various	18,000.000	1,215,633		0
570759-10-0	MARKWEST ENERGY PARTNERS LP MASTER LIMITED PARTNER		12/29/2014	Various	120,729.000	8,145,226		0
573331-10-5	MARTIN MIDSTREAM PARTNERS LP LIMITED PARTNERS		04/17/2014	Various	65,000.000	2,776,548		0
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		12/10/2014	ADVANTUS CAPITAL MANAGEMENT	5,500.000	371,065		0
62913M-10-7	NGL ENERGY PARTNERS LP LIMITED PARTNERS		10/29/2014	Various	75,000.000	2,821,047		0
63633D-10-4	NATL HEALTH INV REIT		12/18/2014	ADVANTUS CAPITAL MANAGEMENT	3,300.000	214,425		0
637071-10-1	NATIONAL OILWELL VARCO INC		04/29/2014	CSFB-CSA-EQUITY	19,402.000	1,372,604		0
678049-10-7	OILTANKING PARTNERS LP		07/15/2014	Stock Split	39,500.000	0		0
681936-10-0	OMEGA HEALTHCARE REIT		12/01/2014	ADVANTUS CAPITAL MANAGEMENT	2,900.000	97,219		0
690732-10-2	OWENS & MINOR INC		03/24/2014	RUSSELL INVESTMENTS -SOFT	35,100.000	1,199,974		0
69351T-10-6	PPL CORPORATION		12/22/2014	ADVANTUS CAPITAL MANAGEMENT	22,800.000	777,641		0
69360J-10-7	PS BUSINESS PARKS INC REIT		11/24/2014	ADVANTUS CAPITAL MANAGEMENT	1,412.000	113,969		0
701094-10-4	PARKER HANNIFIN		02/10/2014	Various	65,848.000	7,434,802		0
70159Q-10-4	PARKWAY PROPERTIES INC REIT		12/30/2014	ADVANTUS CAPITAL MANAGEMENT	17,200.000	328,519		0
70338P-10-0	PATTERN ENERGY GROUP INC COMMON		12/12/2014	ADVANTUS CAPITAL MANAGEMENT	18,400.000	512,584		0
717081-10-3	PFIZER INC		05/20/2014	CSFB-ALGO-CSA EQUITY	136,000.000	3,991,886		0
71943U-10-4	PHYSICIANS REALTY TRUST REIT		10/10/2014	ADVANTUS CAPITAL MANAGEMENT	71,573.000	988,725		0
723484-10-1	PINNACLE WEST CAP CORP		08/13/2014	ADVANTUS CAPITAL MANAGEMENT	9,200.000	483,974		0
726503-10-5	PLAINS ALL AMER PIPELINE LP		12/29/2014	Various	62,300.000	3,333,456		0
72651A-10-8	PLAINS GP HOLDINGS LP-CL A LIMITED PARTNERS		02/26/2014	Various	19,000.000	507,211		0
729251-10-8	PLUM CREEK TIMBER CO REIT		12/30/2014	ADVANTUS CAPITAL MANAGEMENT	6,300.000	255,024		0
742718-10-9	PROCTER & GAMBLE CO		12/30/2014	CSFB-CSA-EQUITY	475,343.000	43,914,943		0
74965L-10-1	RLJ LODGING TRUST REIT		10/23/2014	ADVANTUS CAPITAL MANAGEMENT	13,800.000	406,170		0
751452-20-2	RAMCO-GERSHENSON PROPERTIES REIT		12/16/2014	ADVANTUS CAPITAL MANAGEMENT	25,000.000	415,861		0
759509-10-2	RELIANCE STEEL & ALUMINUM		08/04/2014	Various	103,615.000	7,075,632		0
760841-20-5	RESCAP LIQUIDATING TRUST	G	03/27/2014	Various	53,552.000	360,678		0
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		10/07/2014	ADVANTUS CAPITAL MANAGEMENT	6,000.000	89,104		0
762819-10-0	RICE MIDSTREAM PARTNERS LP LIMITED PARTNERS		12/17/2014	HOWARD WEIL	32,000.000	506,707		0
777149-10-5	ROSE ROCK MIDSTREAM LP		03/05/2014	Various	14,000.000	538,339		0
78377T-10-7	RYMAN HOSPITALITY PROPERTIES REIT		10/23/2014	ADVANTUS CAPITAL MANAGEMENT	6,400.000	303,944		0
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		10/22/2014	ADVANTUS CAPITAL MANAGEMENT	41,700.000	1,142,010		0
81618T-10-0	SELECT INCOME REIT REIT		12/29/2014	ADVANTUS CAPITAL MANAGEMENT	12,400.000	312,740		0
81663A-10-5	SEMGROUP CORP-CLASS A		10/17/2014	Various	100,000.000	6,582,433		0
81721M-10-9	SENIOR HOUSING PROPS TR REIT		09/22/2014	ADVANTUS CAPITAL MANAGEMENT	5,100.000	109,870		0
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		10/29/2014	ADVANTUS CAPITAL MANAGEMENT	9,600.000	220,800		0
832696-40-5	SMUCKER JM CO		10/16/2014	Various	88,130.000	9,099,018		0
83416T-10-0	SOLARCITY CORP		09/12/2014	PRIVATE EQUITY DIST	4,740.000	350,807		0
835495-10-2	SONOCO PRODUCTS		06/05/2014	Various	80,000.000	3,394,080		0
845467-10-9	SOUTHWESTERN ENERGY		08/20/2014	BNY CONVERG-SOFT	149,700.000	6,085,581		0
84860W-10-2	SPIRIT REALTY CAPITAL INC REIT		11/12/2014	ADVANTUS CAPITAL MANAGEMENT	46,200.000	515,844		0
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		12/29/2014	ADVANTUS CAPITAL MANAGEMENT	4,349.000	99,217		0
85254J-10-2	STAG INDUSTRIAL INC REIT		11/21/2014	ADVANTUS CAPITAL MANAGEMENT	22,300.000	514,681		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		12/30/2014	ADVANTUS CAPITAL MANAGEMENT	38,200.000	888,175		0
862121-10-0	STORE CAPITAL CORP REIT		11/18/2014	ADVANTUS CAPITAL MANAGEMENT	45,500.000	841,750		0
866142-10-2	SUMMIT MIDSTREAM PARTNERS LP LIMITED PARTNERS		09/04/2014	Various	55,000.000	2,827,066		0
866674-10-4	SUN COMMUNITIES INC REIT		04/11/2014	ADVANTUS CAPITAL MANAGEMENT	600.000	26,229		0
872375-10-0	TECO ENERGY INC		09/26/2014	ADVANTUS CAPITAL MANAGEMENT	11,100.000	185,106		0
88160T-10-7	TESORO LOGISTICS LP		10/21/2014	HOWARD WEIL	5,000.000	281,505		0
902748-10-2	UIL Holding Corp		12/01/2014	ADVANTUS CAPITAL MANAGEMENT	20,500.000	753,558		0
902973-30-4	U S BANCORP		12/16/2014	CSFB-CSA-EQUITY	787,915.000	34,618,359		0
90984P-30-3	UNITED COMMUNITY BANKS/GA		07/17/2014	Various	108,826.000	1,711,568		0
92343V-10-4	VERIZON COMMUNICATIONS		12/17/2014	ADVANTUS CAPITAL MANAGEMENT	15,200.000	714,967		0
939647-10-3	WASHINGTON PRIME GROUP REIT		12/30/2014	ADVANTUS CAPITAL MANAGEMENT	47,765.000	822,045		0
939653-10-1	WASHINGTON REIT REIT		04/14/2014	ADVANTUS CAPITAL MANAGEMENT	2,800.000	66,698		0
958254-10-4	WESTERN GAS PARTNERS LP		03/27/2014	Various	37,000.000	2,342,506		0
95825R-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		03/25/2014	Various	99,000.000	4,179,385		0
969457-10-0	WILLIAMS COS INC		12/18/2014	Various	75,000.000	3,127,788		0
988498-10-1	YUM! BRANDS INC		07/22/2014	CSFB-CSA-EQUITY	27,000.000	2,027,900		0
G65431-10-1	NOBLE CORP PLC		01/02/2014	CREDIT SUISSE FIRST BOSTON	202,400.000	6,557,016		0
G6S01W-10-8	PARAGON OFFSHORE PLC		08/04/2014	Spin Off	67,466.000	948,209		0
66987V-10-9	NOVARTIS AG-ADR	F	10/16/2014	Various	100,050.000	8,509,158		0
881575-30-2	TESCO PLC RECEIPTS	F	02/04/2014	S. C. BERNSTEIN	40,000.000	618,800		0
904784-70-9	UNILEVER N V -NY SHARES	F	11/07/2014	Various	114,850.000	4,289,849		0
928856-40-0	VOLVO AB-SPONSORED ADR RECEIPTS	F	06/09/2014	BNY CONVERG-SOFT	56,000.000	789,774		0
G00349-10-3	ABENGOA YIELD PLC COMMON	F	11/14/2014	ADVANTUS CAPITAL MANAGEMENT	17,200.000	497,204		0
G16252-10-1	BROOKFIELD INFRASTRUCTURE PA LP	F	12/29/2014	ADVANTUS CAPITAL MANAGEMENT	14,264.000	575,037		0
G3157S-10-6	ENSCO INTL LTD	R	02/26/2014	CSFB-CSA-EQUITY	45,462.000	2,398,684		0
G37585-10-9	GASLOG LTD	F	11/28/2014	Various	88,000.000	1,834,552		0
G7S00T-10-4	PENTAIR PLC	F	08/19/2014	BNY CONVERG-SOFT	28,500.000	1,989,220		0
Y2687W-10-8	GASLOG PARTNERS LP	F	11/21/2014	Various	76,500.000	2,206,815		0
Y62132-10-8	NAVIGATOR HOLDINGS LTD	F	12/23/2014	Various	213,000.000	4,897,969		0
Y9384M-10-1	VTTI ENERGY PARTNERS LP LIMITED PARTNERS	F	08/01/2014	ADVANTUS CAPITAL MANAGEMENT	10,339.000	217,119		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						456,939,787	XXX	0
73935S-10-5	POWERSHARES DB COMMODITY IND CLOSED END FUND		10/17/2014	ADVANTUS CAPITAL MANAGEMENT	1,100.000	24,473		0
89154Q-53-9	TOUCHSTONE LARGE CAP FUND CLASS I		12/29/2014	Various	4,059,929.000	43,036,661		0
89154W-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET		12/31/2014	Various	3,283,162.000	3,283,162		0
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		12/29/2014	Various	14,291.000	150,091		0
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		12/29/2014	Various	220,249.000	2,018,351		0
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		12/29/2014	TOUCHSTONE SECURITIES	34,164.000	1,228,156		0
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		12/29/2014	TOUCHSTONE SECURITIES	13,132.000	123,213		0
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		12/24/2014	TOUCHSTONE SECURITIES	35,234.000	936,729		0
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		12/29/2014	TOUCHSTONE SECURITIES	34,799.000	1,054,669		0
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		12/29/2014	TOUCHSTONE SECURITIES	21,451.000	427,229		0
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		12/29/2014	TOUCHSTONE SECURITIES	17,187.000	293,723		0
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		12/29/2014	TOUCHSTONE SECURITIES	45,860.000	495,989		0
9299999. Subtotal - Common Stocks - Mutual Funds						53,072,446	XXX	0
9799997. Total - Common Stocks - Part 3						510,012,233	XXX	0
9799998. Total - Common Stocks - Part 5						496,759,933	XXX	0
9799999. Total - Common Stocks						1,006,772,166	XXX	0
9899999. Total - Preferred and Common Stocks						1,022,947,063	XXX	0
9999999 - Totals						1,954,396,557	XXX	5,616,153

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36176F-2C-1	G2 #765171 4.660% 12/27/61		10/01/2014	Paydown		439,045	439,045	477,041	463,804	0	(24,759)	0	(24,759)	0	439,045	0	0	0	6,700	12/27/2061
36176F-Z9-2	G2 #765168 4.615% 11/22/61		12/01/2014	Paydown		191,507	191,507	205,610	200,203	0	(8,696)	0	(8,696)	0	191,507	0	0	0	7,280	11/22/2061
36179D-B6-6	GN # AC3661 2.640% 01/15/33		12/01/2014	Paydown		76,327	76,327	76,422	76,414	0	(87)	0	(87)	0	76,327	0	0	0	1,096	01/15/2033
36202K-N5-0	G2 # 8512 3.500% 06/20/19		12/01/2014	Paydown		1,561	1,561	1,614	1,460	0	101	0	101	0	1,561	0	0	0	21	06/20/2019
36202K-UV-5	G2 # 8696 1.625% 09/20/25		12/01/2014	Paydown		3,441	3,441	3,540	3,214	0	227	0	227	0	3,441	0	0	0	33	09/20/2025
36203C-ME-9	GNMA # 345157 6.500% 01/15/24		12/01/2014	Paydown		1,382	1,382	1,238	1,269	0	113	0	113	0	1,382	0	0	0	49	01/15/2024
36203C-ZE-5	GNMA # 345541 6.500% 02/15/24		12/01/2014	Paydown		2,266	2,266	2,031	2,080	0	186	0	186	0	2,266	0	0	0	81	02/15/2024
36203D-J4-3	GNMA # 345983 6.500% 12/15/23		12/01/2014	Paydown		1,413	1,413	1,266	1,297	0	115	0	115	0	1,413	0	0	0	49	12/15/2023
36203D-JE-1	GNMA # 345961 6.500% 11/15/23		12/01/2014	Paydown		1,577	1,577	1,413	1,449	0	128	0	128	0	1,577	0	0	0	57	11/15/2023
36203D-JL-5	GNMA # 345967 6.500% 11/15/23		12/01/2014	Paydown		2,325	2,325	1,986	2,057	0	268	0	268	0	2,325	0	0	0	83	11/15/2023
36203D-M2-3	GNMA # 346077 6.500% 02/15/24		12/01/2014	Paydown		1,596	1,596	1,430	1,465	0	131	0	131	0	1,596	0	0	0	58	02/15/2024
36203D-MZ-0	GNMA # 346076 6.500% 01/15/24		12/01/2014	Paydown		2,006	2,006	1,713	1,773	0	233	0	233	0	2,006	0	0	0	66	01/15/2024
36203K-7M-0	GNMA # 352000 6.500% 12/15/23		12/01/2014	Paydown		5,655	5,655	5,069	5,194	0	461	0	461	0	5,655	0	0	0	229	12/15/2023
36203K-KX-1	GNMA # 351410 6.500% 01/15/24		12/01/2014	Paydown		2,850	2,850	2,465	2,544	0	307	0	307	0	2,850	0	0	0	101	01/15/2024
36203L-4H-2	GNMA # 352824 6.500% 04/15/24		12/01/2014	Paydown		40,802	40,802	35,141	36,264	0	4,539	0	4,539	0	40,802	0	0	0	1,662	04/15/2024
36203L-S5-2	GNMA # 352540 6.500% 01/15/24		12/01/2014	Paydown		20,876	20,876	18,090	18,664	0	2,212	0	2,212	0	20,876	0	0	0	741	01/15/2024
36203M-B5-8	GNMA # 352960 6.500% 05/15/24		12/01/2014	Paydown		1,374	1,374	1,232	1,261	0	114	0	114	0	1,374	0	0	0	49	05/15/2024
36203M-JM-3	GNMA # 353168 6.500% 12/15/23		12/01/2014	Paydown		9,714	9,714	8,707	8,922	0	792	0	792	0	9,714	0	0	0	442	12/15/2023
36203N-6L-7	GNMA # 354675 6.500% 10/15/23		12/01/2014	Paydown		1,776	1,776	1,592	1,632	0	144	0	144	0	1,776	0	0	0	59	10/15/2023
36203P-AP-8	GNMA 30 YR # 354714 6.500% 12/15/23		12/01/2014	Paydown		2,339	2,339	2,096	2,148	0	191	0	191	0	2,339	0	0	0	73	12/15/2023
36203R-5K-1	GNMA 30 YR # 357350 6.500% 11/15/23		12/01/2014	Paydown		814	814	729	747	0	66	0	66	0	814	0	0	0	28	11/15/2023
36203U-Z7-0	GNMA 30 YR # 359966 6.500% 12/15/23		12/01/2014	Paydown		14,890	14,890	12,875	13,293	0	1,597	0	1,597	0	14,890	0	0	0	836	12/15/2023
36203W-NW-4	GNMA 30 YR # 361405 6.500% 02/15/24		12/01/2014	Paydown		3,634	3,634	3,257	3,336	0	298	0	298	0	3,634	0	0	0	175	02/15/2024
36203Y-2F-0	GNMA 30 YR # 363574 6.500% 12/15/23		12/01/2014	Paydown		2,008	2,008	1,800	1,845	0	164	0	164	0	2,008	0	0	0	37	12/15/2023
36204A-VJ-1	GNMA 30 YR # 364317 6.500% 08/15/23		09/01/2014	Paydown		42,541	42,541	36,639	37,911	0	4,630	0	4,630	0	42,541	0	0	0	1,812	08/15/2023
36204C-6Z-9	GNMA 30 YR # 366388 6.500% 12/15/23		12/01/2014	Paydown		2,314	2,314	2,076	2,127	0	187	0	187	0	2,314	0	0	0	82	12/15/2023
36204C-7L-9	GNMA 30 YR # 366399 6.500% 01/15/24		12/01/2014	Paydown		1,544	1,544	1,384	1,418	0	126	0	126	0	1,544	0	0	0	55	01/15/2024
36204D-MT-3	GNMA 30 YR # 366770 6.500% 05/15/24		12/01/2014	Paydown		5,048	5,048	4,365	4,500	0	549	0	549	0	5,048	0	0	0	180	05/15/2024
36204G-Y3-0	GNMA 30 YR # 369830 6.500% 12/15/23		12/01/2014	Paydown		3,035	3,035	2,593	2,684	0	351	0	351	0	3,035	0	0	0	104	12/15/2023
36204H-QF-0	GNMA # 370454 6.500% 12/15/23		12/01/2014	Paydown		557	557	500	512	0	45	0	45	0	557	0	0	0	20	12/15/2023
36204J-B2-1	GNMA # 370957 6.500% 12/15/23		12/01/2014	Paydown		5,641	5,641	5,057	5,182	0	460	0	460	0	5,641	0	0	0	224	12/15/2023
36204J-KH-8	GNMA # 371196 6.500% 12/15/23		12/01/2014	Paydown		2,324	2,324	2,083	2,134	0	190	0	190	0	2,324	0	0	0	83	12/15/2023
36204J-KN-5	GNMA # 371201 6.500% 12/15/23		12/01/2014	Paydown		3,255	3,255	2,917	2,989	0	265	0	265	0	3,255	0	0	0	115	12/15/2023
36204J-L2-0	GNMA # 371245 6.500% 01/15/24		12/01/2014	Paydown		2,634	2,634	2,282	2,355	0	279	0	279	0	2,634	0	0	0	94	01/15/2024
36204J-L7-9	GNMA # 371250 6.500% 01/15/24		12/01/2014	Paydown		5,967	5,967	5,160	5,325	0	642	0	642	0	5,967	0	0	0	208	01/15/2024
36204K-5W-9	GNMA # 372661 6.500% 01/15/24		12/01/2014	Paydown		2,230	2,230	1,932	1,993	0	236	0	236	0	2,230	0	0	0	79	01/15/2024
36204K-DN-0	GNMA # 371909 6.500% 02/15/24		12/01/2014	Paydown		9,376	9,376	8,107	8,365	0	1,011	0	1,011	0	9,376	0	0	0	327	02/15/2024
36204K-EA-7	GNMA # 371929 6.500% 03/15/24		12/01/2014	Paydown		1,618	1,618	1,450	1,485	0	133	0	133	0	1,618	0	0	0	58	03/15/2024
36204N-FK-8	GNMA 30 YR # 374670 6.500% 02/15/24		12/01/2014	Paydown		96,546	96,546	83,663	86,290	0	10,256	0	10,256	0	96,546	0	0	0	2,949	02/15/2024
36204N-ND-5	GNMA 30 YR # 374888 6.500% 01/15/24		12/01/2014	Paydown		4,227	4,227	3,655	3,772	0	455	0	455	0	4,227	0	0	0	151	01/15/2024
36204N-R9-0	GNMA 30 YR # 375012 6.500% 01/15/24		12/01/2014	Paydown		31,678	31,678	27,451	28,322	0	3,356	0	3,356	0	31,678	0	0	0	1,473	01/15/2024
36204P-QA-3	GNMA 30 YR # 375849 6.500% 01/15/24		12/01/2014	Paydown		1,478	1,478	1,326	1,358	0	120	0	120	0	1,478	0	0	0	52	01/15/2024
36204Q-CC-2	GNMA 30 YR # 376367 6.500% 01/15/24		12/01/2014	Paydown		2,523	2,523	2,262	2,317	0	206	0	206	0	2,523	0	0	0	88	01/15/2024
36204Q-EA-4	GNMA 30 YR # 376429 6.500% 03/15/24		12/01/2014	Paydown		28,158	28,158	24,058	24,873	0	3,285	0	3,285	0	28,158	0	0	0	597	03/15/2024
36204R-YP-7	GNMA 30 YR # 377918 6.500% 01/15/24		12/01/2014	Paydown		8,830	8,830	7,635	7,881	0	950	0	950	0	8,830	0	0	0	199	01/15/2024
36204R-YQ-5	GNMA 30 YR # 377919 6.500% 01/15/24		12/01/2014	Paydown		6,826	6,826	5,879	6,073	0	753	0	753	0	6,826	0	0	0	244	01/15/2024
36204U-JU-6	GNMA 30 YR # 380175 6.500% 12/15/23		12/01/2014	Paydown		399	399	345	356	0	43	0	43	0	399	0	0	0	14	12/15/2023
36204Y-C3-5	GNMA 30 YR # 383590 6.500% 04/15/24		12/01/2014	Paydown		25,687	25,687	22,123	22,830	0	2,857	0	2,857	0	25,687	0	0	0	939	04/15/2024
36205B-E5-7	GNMA 30 YR # 385456 6.500% 03/15/24		12/01/2014	Paydown		14,338	14,338	12,425	12,811	0	1,527	0	1,527	0	14,338	0	0	0	507	03/15/2024
36205B-EE-8	GNMA 30 YR # 385433 6.500% 02/15/24		12/01/2014	Paydown		13,384	13,384	11,573	11,941	0	1,443	0	1,443	0	13,384	0	0	0	453	02/15/2024
36205B-EF-5	GNMA 30 YR # 385434 6.500% 02/15/24		12/01/2014	Paydown		5,179	5,179	4,478	4,621	0	558	0	558	0	5,179	0	0	0	187	02/15/2024
36205B-KL-5	GNMA 30 YR # 385599 6.500% 03/15/24		12/01/2014	Paydown		3,423	3,423	2,925	3,024	0	399	0	399	0	3,423	0	0	0	123	03/15/2024
36205B-LD-2	GNMA 30 YR # 385624 7.500% 05/15/24		12/01/2014	Paydown		4,686	4,686	4,504	4,542	0	143	0	143	0	4,686	0	0	0	225	05/15/2024
36205D-C7-1	GNMA 30 YR # 387194 6.500% 02/15/24		12/01/2014	Paydown		5,017	5,017	4,338	4,476	0	541	0	541	0	5,017	0	0	0	178	02/15/2024
36205J-Q2-4	GNMA 30 YR # 392073 6.500% 04/15/24		12/01/2014	Paydown		11,018	11,018	9,413	9,729	0	1,289	0	1,289	0	11,018	0	0	0	361	04/15/2024
36205J-QF-5	GNMA 30 YR # 392054 6.500% 04/15/24		12/01/2014	Paydown		1,041	1,041	890	920	0	122	0	122	0	1,041	0	0	0	37	04/15/2024
36205L-5Z-9	GNMA 30 YR # 394264 6.500% 03/15/24		08/01/2014	Paydown		9,549	9,549	8,159	8,435	0	1,114	0	1,114	0	9,549	0	0	0	278	03/15/2024
36207N-D4-3	GNMA # 436723 7.500% 11/15/26		12/01/2014	Paydown		45,198	45,198	46,898	46,616	0	(1,419)	0	(1,419)	0	45,198	0	0	0	1,874	11/15/2026

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36210E-7C-7	GNMA 30 YR # 490591 7.000% 09/15/28		12/01/2014	Paydown		11,488	11,488	11,758	11,724	0	(236)	0	(236)	0	11,488	0	0	0	439	09/15/2028
36215J-JR-5	GNMA 30 YR # 136272 10.000% 10/15/15		06/01/2014	Paydown		2,610	2,610	2,553	2,591	0	19	0	19	0	2,610	0	0	0	112	10/15/2015
362165-AQ-5	GNMA 30 YR # 183715 9.000% 11/15/16		12/01/2014	Paydown		1,401	1,401	1,360	1,385	0	16	0	16	0	1,401	0	0	0	69	11/15/2016
362166-RY-8	GNMA 30 YR # 185103 10.000% 09/15/18		12/01/2014	Paydown		258	258	258	258	0	1	0	1	0	258	0	0	0	14	09/15/2018
36216W-HB-2	GNMA 30 YR # 176726 10.000% 11/15/18		12/01/2014	Paydown		13,948	13,948	14,096	13,947	0	1	0	1	0	13,948	0	0	0	1,061	11/15/2018
36217M-J5-4	GNMA 30 YR # 197484 6.500% 12/15/23		12/01/2014	Paydown		23,402	23,402	19,994	20,693	0	2,709	0	2,709	0	23,402	0	0	0	908	12/15/2023
36218D-EN-7	GNMA 30 YR # 236941 9.500% 05/15/18		12/01/2014	Paydown		5,023	5,023	4,884	4,955	0	67	0	67	0	5,023	0	0	0	175	05/15/2018
36218C-EL-5	GNMA 30 YR # 218039 9.500% 08/15/17		12/01/2014	Paydown		2,414	2,414	2,351	2,394	0	20	0	20	0	2,414	0	0	0	128	08/15/2017
36218E-A9-2	GNMA 30 YR # 219732 10.000% 09/15/17		12/01/2014	Paydown		2,785	2,785	2,700	2,758	0	27	0	27	0	2,785	0	0	0	153	09/15/2017
36218P-VW-3	GNMA 30 YR # 228429 10.500% 06/15/19		06/01/2014	Paydown		2,828	2,828	2,769	2,802	0	26	0	26	0	2,828	0	0	0	127	06/15/2019
36219G-EB-7	GNMA 30 YR # 248630 10.000% 10/15/18		12/01/2014	Paydown		1,045	1,045	1,069	1,048	0	(3)	0	(3)	0	1,045	0	0	0	58	10/15/2018
36219L-RP-1	GNMA 30 YR # 252594 9.500% 05/15/18		12/01/2014	Paydown		2,733	2,733	2,617	2,689	0	43	0	43	0	2,733	0	0	0	143	05/15/2018
36219P-MW-2	GNMA 30 YR # 255173 10.500% 06/15/19		12/01/2014	Paydown		1,987	1,987	1,951	1,970	0	17	0	17	0	1,987	0	0	0	115	06/15/2019
36219S-CA-5	GNMA 30 YR # 257565 10.500% 03/15/19		12/01/2014	Paydown		898	898	882	889	0	9	0	9	0	898	0	0	0	52	03/15/2019
36219S-Z7-7	GNMA 30 YR # 258266 10.000% 11/15/18		12/01/2014	Paydown		321	321	325	321	0	0	0	0	0	321	0	0	0	18	11/15/2018
36219X-GU-6	GNMA 30 YR # 262211 10.000% 09/15/18		12/01/2014	Paydown		806	806	801	802	0	4	0	4	0	806	0	0	0	44	09/15/2018
36219Y-Q7-4	GNMA 30 YR # 263378 10.000% 10/15/18		12/01/2014	Paydown		401	401	400	400	0	2	0	2	0	401	0	0	0	18	10/15/2018
36220G-4F-6	GNMA 30 YR # 278122 10.000% 06/15/19		12/01/2014	Paydown		1,904	1,904	1,760	1,854	0	50	0	50	0	1,904	0	0	0	105	06/15/2019
36220T-D4-3	GNMA 30 YR # 287323 9.000% 02/15/20		12/01/2014	Paydown		830	830	807	816	0	14	0	14	0	830	0	0	0	41	02/15/2020
36223H-HR-1	GNMA 30 YR # 308140 7.500% 01/15/22		12/01/2014	Paydown		1,357	1,357	1,305	1,320	0	37	0	37	0	1,357	0	0	0	56	01/15/2022
36224F-J2-7	GNMA 30 YR # 327081 7.500% 05/15/22		12/01/2014	Paydown		4,261	4,261	4,100	4,143	0	118	0	118	0	4,261	0	0	0	176	05/15/2022
36224J-5W-8	GNMA 30 YR # 330361 7.500% 01/15/23		10/01/2014	Paydown		4,680	4,680	4,503	4,547	0	133	0	133	0	4,680	0	0	0	284	01/15/2023
36224R-KG-8	GNMA 30 YR # 336095 6.500% 11/15/23		12/01/2014	Paydown		4,411	4,411	3,954	4,053	0	359	0	359	0	4,411	0	0	0	134	11/15/2023
36225C-EV-4	GNMA ARM # 80147 2.000% 12/20/27		12/01/2014	Paydown		1,065	1,065	1,096	1,001	0	64	0	64	0	1,065	0	0	0	12	12/20/2027
36225C-FM-3	GNMA ARM # 80171 1.625% 02/20/28		12/01/2014	Paydown		868	868	884	799	0	69	0	69	0	868	0	0	0	8	02/20/2028
38373R-6H-7	GNMA - CMO 2001-60 ZL 6.500% 12/20/31		12/01/2014	Paydown		161,121	161,121	159,028	159,792	0	1,328	0	1,328	0	161,121	0	0	0	5,419	12/20/2031
38373S-RX-7	GNMA - CMO 2003-21 PG 5.500% 03/20/33		12/01/2014	Paydown		566,746	566,746	566,746	566,746	0	0	0	0	0	566,746	0	0	0	23,006	03/20/2033
38373V-N8-9	GNMA - CMO 2002-81 Z 6.112% 09/16/42		12/01/2014	Paydown		1,980,814	1,980,814	1,960,083	1,950,693	0	30,121	0	30,121	0	1,980,814	0	0	0	101,340	09/16/2042
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.589% 02/16/44		12/01/2014	Paydown		2,679,377	2,679,377	2,581,194	2,542,109	0	137,268	0	137,268	0	2,679,377	0	0	0	139,187	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.933% 11/16/42		12/01/2014	Paydown		2,635,366	2,635,366	2,530,743	2,583,349	0	52,016	0	52,016	0	2,635,366	0	0	0	66,653	11/16/2042
38375B-JW-3	GNR 2011-H02 BA 4.450% 02/20/61		12/01/2014	Paydown		912,185	912,185	942,158	930,115	0	(17,930)	0	(17,930)	0	912,185	0	0	0	31,357	02/20/2061
690353-XP-7	OPIC AGENCY 0.110% 06/15/34		03/14/2014	MERRILL LYNCH-NY--FX INC		11,500,000	11,500,000	11,500,000	11,500,000	0	0	0	0	0	11,500,000	0	0	0	3,160	06/15/2034
690353-XQ-5	OPIC VRDN 0.110% 07/15/25		03/10/2014	WELLS FARGO		15,500,000	15,500,000	15,500,000	15,500,000	0	0	0	0	0	15,500,000	0	0	0	8,039	07/15/2025
690353-UX-3	OPIC AGENCY		02/01/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(33)	01/15/2021
912828-A7-5	U S TREASURY 1.500% 12/31/18		01/08/2014	SOCIETE GENERALE		6,925,078	7,000,000	6,926,719	6,926,782	0	507	0	507	0	6,927,289	0	(2,211)	(2,211)	2,610	12/31/2018
912828-RH-5	U S TREASURY 1.375% 09/30/18		03/13/2014	NOMURA SECURITIES INTERNATIONA		6,997,516	7,000,000	6,980,313	6,981,247	0	788	0	788	0	6,982,036	0	15,480	15,480	43,630	09/30/2018
912828-TW-0	U S TREASURY 0.750% 10/31/17		04/22/2014	GOLDMAN SACHS		5,906,719	6,000,000	6,001,406	6,006,165	0	1,238	0	1,238	0	6,007,403	0	(100,684)	(100,684)	21,630	10/31/2017
912828-US-7	U S TREASURY 0.375% 03/15/16		06/19/2014	DEUTSCHE BANK		5,000,391	5,000,000	5,006,445	5,004,822	0	(1,017)	0	(1,017)	0	5,003,806	0	(3,415)	(3,415)	14,317	03/15/2016
0599999. Subtotal - Bonds - U.S. Governments						62,097,484	62,267,780	61,972,914	61,964,481	0	223,832	0	223,832	0	62,188,314	0	(90,830)	(90,830)	499,140	XXX
063679-BV-5	BANK OF MONTREAL 2.850% 06/09/15	A	06/13/2014	NATIONAL BANK OF CANADA		6,148,140	6,000,000	6,038,751	6,011,548	0	(3,572)	0	(3,572)	0	6,007,976	0	140,164	140,164	87,400	06/09/2015
13606Y-CW-4	CIBC FRN CD 0.970% 02/03/14	A	02/03/2014	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	3,720	02/03/2014
13606Y-XB-7	CIBC FRN CD 0.280% 03/21/14	A	03/21/2014	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	655	03/21/2014
669827-FX-0	NOVA SCOTIA 2.375% 07/21/15	A	08/08/2014	TD SECURITIES		1,019,420	1,000,000	1,033,371	1,010,677	0	(4,106)	0	(4,106)	0	1,006,571	0	12,849	12,849	24,872	07/21/2015
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	F	12/03/2014	HONG KONG SHANGHAI BK		3,215,460	3,000,000	3,236,040	3,207,885	0	(20,169)	0	(20,169)	0	3,187,717	0	27,743	27,743	128,698	06/15/2022
1099999. Subtotal - Bonds - All Other Governments						12,883,020	12,500,000	12,808,162	12,730,110	0	(27,847)	0	(27,847)	0	12,702,264	0	180,756	180,756	245,345	XXX
60416Q-FT-6	MN HSG FIN AGY 2.600% 09/01/42		12/01/2014	Paydown		439,194	439,194	439,194	439,194	0	0	0	0	0	439,194	0	0	0	6,463	09/01/2042
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						439,194	439,194	439,194	439,194	0	0	0	0	0	439,194	0	0	0	6,463	XXX
130536-KL-8	CA PCR WST MGMT 2.625% 12/01/27		06/02/2014	Redemption 100.0000		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	98,438	12/01/2027
270777-AC-9	EAST Baton Rouge VRDN 0.010% 08/01/35		02/06/2014	MERRILL LYNCH-NY--FX INC		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	236	08/01/2035
270777-AD-7	EAST Baton Rouge VRDN 0.010% 12/01/40		11/13/2014	MERRILL LYNCH-NY--FX INC		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	2,024	12/01/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
311450-EV-8	FARMINGTON NM PCR-SO CAL ED 2.875% 04/01/15		08/27/2014	CITIGROUP GLOBAL MKTS		5,074,600	5,000,000	5,105,900	5,035,115	0	(18,689)	0	(18,689)	0	5,016,426	0	58,174	58,174	132,170	04/01/2015
3128MB-XF-9	FGLMC # G13178 5.000% 06/01/23		12/01/2014	Paydown		852,754	852,754	877,937	873,740	0	(20,986)	0	(20,986)	0	852,754	0	0	0	21,443	06/01/2023
3128MB-YE-1	FGLMC # G13209 5.000% 07/01/23		12/01/2014	Paydown		519,901	519,901	540,575	537,166	0	(17,266)	0	(17,266)	0	519,901	0	0	0	12,686	07/01/2023
3128MT-PK-8	FGCI # H01326 5.500% 08/01/35		12/01/2014	Paydown		211,562	211,562	210,487	210,517	0	1,045	0	1,045	0	211,562	0	0	0	6,081	08/01/2035
3128PP-M3-4	FGLMC # J10378 4.500% 07/01/24		12/01/2014	Paydown		896,532	896,532	914,743	911,798	0	(15,266)	0	(15,266)	0	896,532	0	0	0	28,627	07/01/2024
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		12/01/2014	Paydown		2,119,930	2,119,930	2,169,616	2,161,642	0	(41,712)	0	(41,712)	0	2,119,930	0	0	0	49,199	07/01/2024
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		12/01/2014	Paydown		861,121	861,121	879,925	876,896	0	(15,774)	0	(15,774)	0	861,121	0	0	0	21,226	07/01/2024
3128PQ-QX-2	FGLMC # J11370 4.000% 12/01/24		12/01/2014	Paydown		837,356	837,356	856,262	853,381	0	(16,024)	0	(16,024)	0	837,356	0	0	0	16,987	12/01/2024
3128PR-LS-6	FGLMC J12137 4.500% 05/01/25		12/01/2014	Paydown		592,426	592,426	615,012	612,163	0	(19,737)	0	(19,737)	0	592,426	0	0	0	12,890	05/01/2025
3128PR-P8-6	FGLMC POOL # J12247 4.500% 05/01/25		12/01/2014	Paydown		436,904	436,904	463,118	460,829	0	(23,926)	0	(23,926)	0	436,904	0	0	0	10,090	05/01/2025
3128PR-RN-1	FGLMC POOL # J12293 4.500% 05/01/25		12/01/2014	Paydown		524,108	524,108	555,718	552,958	0	(28,850)	0	(28,850)	0	524,108	0	0	0	13,699	05/01/2025
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		12/01/2014	Paydown		976,716	976,716	948,941	951,757	0	24,959	0	24,959	0	976,716	0	0	0	15,524	01/01/2026
31290K-CU-1	FHLMC # 554583 9.500% 02/01/21		12/01/2014	Paydown		8,660	8,660	8,541	8,547	0	113	0	113	0	8,660	0	0	0	446	02/01/2021
31292G-C4-6	FHLMC # C00091 9.000% 12/01/21		12/01/2014	Paydown		912	912	889	896	0	16	0	16	0	912	0	0	0	45	12/01/2021
31292S-AF-7	FG C09006 3.000% 07/01/42		09/09/2014	Various		8,281,120	8,395,439	8,691,903	8,684,234	0	(869)	0	(869)	0	8,683,366	0	(402,246)	(402,246)	173,070	07/01/2042
31292S-AF-7	FG C09006 3.000% 07/01/42		09/01/2014	Paydown		318,055	318,055	329,287	328,996	0	(10,941)	0	(10,941)	0	318,055	0	0	0	3,982	07/01/2042
31295V-EC-0	FHLMC # A00131 9.500% 11/01/20		12/01/2014	Paydown		672	672	672	671	0	1	0	1	0	672	0	0	0	35	11/01/2020
31295V-EF-3	FHLMC # A00134 9.500% 12/01/20		12/01/2014	Paydown		72	72	72	72	0	0	0	0	0	72	0	0	0	4	12/01/2020
31295V-EH-9	FHLMC # A00136 9.500% 12/01/20		12/01/2014	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	1	12/01/2020
31295V-EJ-5	FHLMC # A00137 9.500% 12/01/20		12/01/2014	Paydown		271	271	271	271	0	0	0	0	0	271	0	0	0	14	12/01/2020
31295V-UV-0	FHLMC # A00596 9.000% 05/01/21		12/01/2014	Paydown		1,166	1,166	1,137	1,146	0	20	0	20	0	1,166	0	0	0	53	05/01/2021
31315L-RG-5	FRMDN AGENCY 0.010% 01/02/14		01/02/2014	Maturity		24,999,986	25,000,000	24,999,986	24,999,986	0	0	0	0	0	24,999,986	0	0	0	14	01/02/2014
3132GV-KV-3	FG Q09908 3.000% 08/01/42		08/12/2014	Various		23,972,336	24,387,815	25,163,271	25,143,291	0	(1,346)	0	(1,346)	0	25,141,945	0	(1,169,609)	(1,169,609)	388,019	08/01/2042
3132GV-KV-3	FG Q09908 3.000% 08/01/42		08/01/2014	Paydown		1,008,933	1,008,933	1,041,014	1,040,187	0	(31,254)	0	(31,254)	0	1,008,933	0	0	0	10,198	08/01/2042
313401-H4-6	FHLMC # 360043 10.000% 12/01/18		12/01/2014	Paydown		2,742	2,742	2,782	2,746	0	(4)	0	(4)	0	2,742	0	0	0	112	12/01/2018
313401-P8-8	FHLMC # 360064 10.000% 07/01/19		12/01/2014	Paydown		433	433	440	434	0	(1)	0	(1)	0	433	0	0	0	23	07/01/2019
313401-Q6-1	FHLMC # 360070 9.500% 07/01/19		12/01/2014	Paydown		771	771	761	761	0	10	0	10	0	771	0	0	0	38	07/01/2019
313401-V8-1	FHLMC # 360103 9.500% 05/01/20		12/01/2014	Paydown		985	985	971	972	0	13	0	13	0	985	0	0	0	47	05/01/2020
313602-PQ-1	FNMA - CMO 1989-17-E 10.400% 04/25/19		01/01/2014	Paydown		239	239	244	237	0	2	0	2	0	239	0	0	0	2	04/25/2019
313602-YQ-1	FNMA - CMO 1989-44 44-H 9.000% 07/25/19		12/01/2014	Paydown		8,290	8,290	7,974	8,184	0	106	0	106	0	8,290	0	0	0	391	07/25/2019
313614-4B-2	FNMA # 050318 10.000% 07/01/20		12/01/2014	Paydown		1,809	1,809	1,808	1,804	0	6	0	6	0	1,809	0	0	0	139	07/01/2020
313615-A3-0	FNMA # 050426 9.500% 04/01/21		12/01/2014	Paydown		1,651	1,651	1,643	1,642	0	9	0	9	0	1,651	0	0	0	86	04/01/2021
313615-HN-9	FNMA # 050637 8.000% 12/01/22		12/01/2014	Paydown		3,526	3,526	3,514	3,512	0	14	0	14	0	3,526	0	0	0	146	12/01/2022
3136A2-W5-8	FNA 2011-M9 AB 2.773% 01/25/21		12/01/2014	Paydown		3,766,245	3,766,245	3,756,679	3,757,031	0	9,213	0	9,213	0	3,766,245	0	0	0	39,731	01/25/2021
31374S-Y4-7	FNMA # 323031 6.000% 04/01/28		12/01/2014	Paydown		303,308	303,308	306,536	306,010	0	(2,702)	0	(2,702)	0	303,308	0	0	0	9,948	04/01/2028
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		07/03/2014	FTN FINANCIAL SECURITIES		3,461,443	3,233,577	3,427,591	3,520,538	0	(2,939)	0	(2,939)	0	3,517,599	0	(56,157)	(56,157)	88,115	12/15/2040
3137AD-U9-6	FHR 3891 DK 4.500% 12/15/40		07/01/2014	Paydown		698,783	698,783	740,710	760,796	0	(62,013)	0	(62,013)	0	698,783	0	0	0	9,982	12/15/2040
3137AH-6Q-6	FHMS K704 A2 2.412% 08/25/18		05/16/2014	WELLS FARGO		6,908,852	6,700,000	6,766,632	6,743,302	0	(4,460)	0	(4,460)	0	6,738,842	0	170,009	170,009	76,313	08/25/2018
3137AJ-JZ-8	FHR 3962 KD 3.000% 10/15/26		07/14/2014	KGS-ALPHA CAPITAL MARKETS		3,911,503	3,907,840	4,049,499	4,094,745	0	(11,835)	0	(11,835)	0	4,082,910	0	(171,407)	(171,407)	73,598	10/15/2026
3137AJ-JZ-8	FHR 3962 KD 3.000% 10/15/26		07/01/2014	Paydown		65	65	68	68	0	(3)	0	(3)	0	65	0	0	0	1	10/15/2026
3137AR-H5-8	FHR 4057 CD 2.000% 04/15/39		12/01/2014	Paydown		115,370	115,370	110,323	110,440	0	4,930	0	4,930	0	115,370	0	0	0	1,215	04/15/2039
3137AW-TR-6	FHR 4144 P 2.500% 12/15/42		07/14/2014	FTN FINANCIAL SECURITIES		4,432,032	4,563,225	4,665,184	4,651,847	0	(8,762)	0	(8,762)	0	4,643,084	0	(211,052)	(211,052)	71,617	12/15/2042
3137AW-TR-6	FHR 4144 P 2.500% 12/15/42		07/01/2014	Paydown		201,241	201,241	205,738	205,150	0	(3,908)	0	(3,908)	0	201,241	0	0	0	1,943	12/15/2042
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		12/01/2014	Paydown		657,141	657,141	612,117	613,371	0	43,770	0	43,770	0	657,141	0	0	0	6,094	07/15/2042
3137EA-CR-8	FHLMC 1.375% 02/25/14		02/25/2014	Maturity		5,000,000	5,000,000	4,990,145	4,999,456	0	544	0	544	0	5,000,000	0	0	0	34,375	02/25/2014
31381P-UL-0	FNMA # 466887 3.060% 12/01/17		12/01/2014	Paydown		181,094	181,094	181,292	181,078	0	15	0	15	0	181,094	0	0	0	3,053	12/01/2017
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		12/01/2014	Paydown		1,365,868	1,365,868	1,326,805	1,329,752	0	36,115	0	36,115	0	1,365,868	0	0	0	23,247	01/01/2027
3138EK-RW-7	FN AL3200 3.500% 02/01/33		09/09/2014	MIZUHO SECURITIES USA INC		11,933,885	11,471,443	12,276,236	12,258,256	0	(12,738)	0	(12,738)	0	12,245,518	0	(311,632)	(311,632)	312,278	02/01/2033
3138EK-RW-7	FN AL3200 3.500% 02/01/33		09/01/2014	Paydown		525,239	525,239	562,088	561,265	0	(36,026)	0	(36,026)	0	525,239	0	0	0	7,889	02/01/2033
3138W9-JV-3	FN AS0275 3.000% 08/01/33		12/01/2014	Paydown		551,107	551,107	550,504	550,496	0	611	0	611	0	551,107	0	0	0	9,868	08/01/2033
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2014	Paydown		2,166,464	2,166,464	2,077,739	2,125,182	0	41,282	0	41,282	0	2,166,464	0	0	0	70,201	03/25/2033
31392X-ZY-7	FHR 2528 HN 5.000% 11/15/17		12/01/2014	Paydown		65,124	65,124	69,286	67,580	0	(2,456)	0	(2,456)	0	65,124	0	0	0	1,689	11/15/2017
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		12/01/2014	Paydown		485,959	485,959	522,748	507,513	0	(21,554)	0	(21,554)	0	485,959	0	0	0	19,053	11/25/2033

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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		12/01/2014	Paydown		635,165	635,165	615,926	625,466	0	9,698	0	9,698	0	635,165	0	0	0	29,160	04/15/2033
31396G-JN-2	FHR 3104 BY 5.500% 01/15/26		07/03/2014	FTN FINANCIAL SECURITIES		5,207,732	4,674,542	5,331,899	5,080,376	0	(4,135)	0	(4,135)	0	5,076,241	0	131,490	131,490	155,688	01/15/2026
31396G-JN-2	FHR 3104 BY 5.500% 01/15/26		07/01/2014	Paydown		716,020	716,020	816,711	778,184	0	(62,163)	0	(62,163)	0	716,020	0	0	0	11,902	01/15/2026
31396Q-AB-5	FNR 2009-37 KA 4.000% 03/25/24		07/03/2014	FTN FINANCIAL SECURITIES		1,953,182	1,868,235	1,950,554	1,918,097	0	(4,598)	0	(4,598)	0	1,913,499	0	39,683	39,683	45,253	03/25/2024
31396Q-AB-5	FNR 2009-37 KA 4.000% 03/25/24		07/01/2014	Paydown		500,969	500,969	523,043	514,339	0	(13,370)	0	(13,370)	0	500,969	0	0	0	6,530	03/25/2024
31397F-L9-1	FHR 3284 CA 5.000% 10/15/21		12/01/2014	Paydown		61,369	61,369	65,464	62,072	0	(703)	0	(703)	0	61,369	0	0	0	1,604	10/15/2021
31397M-N3-7	FNR 2008-95 AD 4.500% 12/25/23		07/03/2014	FTN FINANCIAL SECURITIES		1,578,825	1,508,807	1,593,913	1,554,238	0	(3,433)	0	(3,433)	0	1,550,805	0	28,020	28,020	41,115	12/25/2023
31397M-N3-7	FNR 2008-95 AD 4.500% 12/25/23		07/01/2014	Paydown		462,676	462,676	488,773	476,607	0	(13,932)	0	(13,932)	0	462,676	0	0	0	6,837	12/25/2023
31397Q-T2-4	FNR 2010-157 NA 3.500% 03/25/37		12/01/2014	Paydown		654,799	654,799	664,417	660,400	0	(5,601)	0	(5,601)	0	654,799	0	0	0	12,589	03/25/2037
31398C-XT-0	FHR 3530 A 4.000% 05/15/24		07/03/2014	FTN FINANCIAL SECURITIES		1,263,720	1,198,904	1,248,359	1,232,926	0	(1,419)	0	(1,419)	0	1,231,507	0	32,214	32,214	29,040	05/15/2024
31398C-XT-0	FHR 3530 A 4.000% 05/15/24		07/01/2014	Paydown		272,405	272,405	283,641	280,135	0	(7,730)	0	(7,730)	0	272,405	0	0	0	3,542	05/15/2024
31398F-JR-3	FNR 2009-80 EJ 4.500% 03/25/27		12/01/2014	Paydown		380,788	380,788	392,806	387,743	0	(6,955)	0	(6,955)	0	380,788	0	0	0	9,197	03/25/2027
31398K-VT-4	FHR 3599 A 4.000% 02/15/23		12/01/2014	Paydown		605,476	605,476	628,559	611,563	0	(6,088)	0	(6,088)	0	605,476	0	0	0	13,919	02/15/2023
31398L-NM-6	FHR 3609 LE 3.000% 12/15/24		12/01/2014	Paydown		576,423	576,423	586,060	583,278	0	(6,854)	0	(6,854)	0	576,423	0	0	0	9,099	12/15/2024
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2014	Paydown		27,619	27,619	26,428	26,934	0	686	0	686	0	27,619	0	0	0	1,105	02/25/2025
31410K-AB-0	FNMA # 889302 5.000% 04/01/23		12/01/2014	Paydown		503,955	503,955	494,221	495,482	0	8,473	0	8,473	0	503,955	0	0	0	11,771	04/01/2023
31412M-XM-5	FNMA # 929584 5.000% 06/01/23		12/01/2014	Paydown		331,867	331,867	325,457	326,267	0	5,600	0	5,600	0	331,867	0	0	0	8,805	06/01/2023
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		12/01/2014	Paydown		45,964	45,964	46,565	46,536	0	(572)	0	(572)	0	45,964	0	0	0	1,094	01/01/2038
31414D-UF-1	FNMA # 963282 5.000% 05/01/23		12/01/2014	Paydown		365,596	365,596	378,791	376,585	0	(10,989)	0	(10,989)	0	365,596	0	0	0	6,933	05/01/2023
31414E-CQ-5	FNMA # 963679 5.000% 06/01/23		12/01/2014	Paydown		452,825	452,825	444,078	445,184	0	7,640	0	7,640	0	452,825	0	0	0	9,972	06/01/2023
31414E-JC-9	FNMA # 963859 5.000% 06/01/23		12/01/2014	Paydown		651,952	651,952	639,359	640,952	0	11,000	0	11,000	0	651,952	0	0	0	12,795	06/01/2023
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		12/01/2014	Paydown		374,307	374,307	390,683	388,166	0	(13,860)	0	(13,860)	0	374,307	0	0	0	8,000	11/01/2023
31414N-B4-5	FNMA #970859 5.000% 12/01/23		12/01/2014	Paydown		597,403	597,403	621,672	617,951	0	(20,549)	0	(20,549)	0	597,403	0	0	0	13,336	12/01/2023
31414T-JS-1	FNMA # 975573 5.000% 06/01/23		12/01/2014	Paydown		209,530	209,530	218,042	216,644	0	(7,114)	0	(7,114)	0	209,530	0	0	0	4,967	06/01/2023
31415Q-AP-1	FNMA # 985714 5.000% 06/01/23		12/01/2014	Paydown		130,245	130,245	135,617	134,735	0	(4,491)	0	(4,491)	0	130,245	0	0	0	3,444	06/01/2023
31415S-VB-5	FNMA # 988110 5.000% 08/01/23		12/01/2014	Paydown		164,407	164,407	171,086	170,016	0	(5,608)	0	(5,608)	0	164,407	0	0	0	5,280	08/01/2023
31415T-SN-1	FNMA # 988925 5.000% 08/01/23		12/01/2014	Paydown		268,139	268,139	262,960	263,600	0	4,540	0	4,540	0	268,139	0	0	0	5,892	08/01/2023
31415V-6J-9	FNMA # 991073 5.000% 12/01/23		12/01/2014	Paydown		69,952	69,952	72,794	72,358	0	(2,406)	0	(2,406)	0	69,952	0	0	0	1,972	12/01/2023
31416M-W4-2	FNMA # AA4266 4.500% 05/01/24		12/01/2014	Paydown		436,502	436,502	447,210	445,261	0	(8,759)	0	(8,759)	0	436,502	0	0	0	11,244	05/01/2024
31416N-7H-9	FNMA # AA5395 4.500% 06/01/24		12/01/2014	Paydown		584,004	584,004	591,304	589,865	0	(5,860)	0	(5,860)	0	584,004	0	0	0	11,195	06/01/2024
31416R-VA-8	FNMA # AA7808 4.000% 08/01/24		12/01/2014	Paydown		1,325,495	1,325,495	1,321,508	1,321,575	0	3,920	0	3,920	0	1,325,495	0	0	0	23,269	08/01/2024
31417C-QF-5	FN AB5853 3.000% 08/01/32		12/01/2014	Paydown		619,908	619,908	615,840	615,887	0	4,022	0	4,022	0	619,908	0	0	0	11,516	08/01/2032
31417K-ZN-0	FNMA # AC1648 4.000% 09/01/24		12/01/2014	Paydown		1,317,349	1,317,349	1,316,113	1,315,762	0	1,586	0	1,586	0	1,317,349	0	0	0	24,765	09/01/2024
31417T-R2-6	FNMA # AC6804 4.000% 01/01/25		12/01/2014	Paydown		1,557,468	1,557,468	1,591,051	1,585,655	0	(28,187)	0	(28,187)	0	1,557,468	0	0	0	31,459	01/01/2025
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		12/01/2014	Paydown		1,880,160	1,880,160	1,900,513	1,896,976	0	(16,816)	0	(16,816)	0	1,880,160	0	0	0	39,442	01/01/2025
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		12/01/2014	Paydown		300,166	300,166	308,796	307,350	0	(7,184)	0	(7,184)	0	300,166	0	0	0	7,333	08/01/2024
31418A-HJ-0	FN POOL # MA1132 3.000% 07/01/42		12/01/2014	Paydown		599,665	599,665	616,039	615,578	0	(15,913)	0	(15,913)	0	599,665	0	0	0	10,255	07/01/2042
454622-QJ-3	IN BD BK 5.510% 07/15/18		01/15/2014	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	55,100	07/15/2018
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.400% 12/01/37		03/03/2014	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	6,183	12/01/2037
584633-BS-9	MED UNIV SC 5.010% 08/15/15		08/15/2014	Redemption 100.0000		5,575,000	5,575,000	5,575,000	5,575,000	0	0	0	0	0	5,575,000	0	0	0	279,308	08/15/2015
59333G-AG-3	MIAMI DADE CNTY FLA INDL WMX 4.000% 04/01/15		08/27/2014	CITIGROUP GLOBAL MKTS		7,424,501	7,275,000	7,594,373	7,381,251	0	(56,462)	0	(56,462)	0	7,324,789	0	99,713	99,713	267,558	04/01/2015
605155-AF-7	MISSION TX SOLID WASTE 2.500% 08/01/20		08/01/2014	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	15,000	08/01/2020
60528A-CA-0	MSBUSFIN VRDN 0.040% 11/01/35		08/05/2014	MERRILL LYNCH-NY--FX INC		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	3,534	11/01/2035
60535Q-LY-4	MISSISSIPPI ST HOME CORP SF MT 2.750% 12/01/32		12/01/2014	Redemption 100.0000		686,530	686,530	686,530	686,530	0	0	0	0	0	686,530	0	0	0	9,936	12/01/2032
64989K-FA-9	NEW YORK ST POWER AUTH 5.230% 11/15/18		11/15/2014	Redemption 100.0000		590,000	590,000	590,000	590,000	0	0	0	0	0	590,000	0	0	0	30,857	11/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
677660-TZ-5	OH ST WTR DEV AUTH VRDN 0.060% 06/01/33		01/08/2014	MERRILL LYNCH-NY--FX INC		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	49	06/01/2033
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A 5.870% 12/01/39		12/01/2014	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	5,870	12/01/2039
92812U-M2-1	VHDA 2014-A CMB 2013-C A 4.250% 10/25/43		12/25/2014	Redemption 100.0000		174,923	174,923	174,923	174,923	0	0	0	0	0	174,923	0	0	0	4,248	10/25/2043
3199999. Subtotal - Bonds - U.S. Special Revenues						203,782,257	202,563,367	206,740,426	206,098,888	0	(553,833)	0	(553,833)	0	205,545,057	0	(1,762,800)	(1,762,800)	3,197,357	XXX
002824-AW-0	ABBOTT LABORATORIES 4.125% 05/27/20		04/24/2014	MIZUHO SECURITIES USA INC		3,276,600	3,000,000	3,403,470	3,365,909	0	(17,565)	0	(17,565)	0	3,348,345	0	(71,745)	(71,745)	52,250	05/27/2020
00763W-AK-2	ADVANSTAR COMMUNICATIONS INC		12/18/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,303	04/29/2019
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		12/01/2014	Paydown		250,034	321,584	272,104	277,113	0	(27,078)	0	(27,078)	0	250,034	0	0	0	10,798	01/25/2037
0258M0-CZ-0	AMERICAN EXPRESS 5.125% 08/25/14		08/25/2014	Maturity		2,000,000	2,000,000	2,071,400	2,061,214	0	(61,214)	0	(61,214)	0	2,000,000	0	0	0	102,500	08/25/2014
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		12/01/2014	Paydown		521,672	521,672	520,123	520,206	0	1,466	0	1,466	0	521,672	0	0	0	14,188	09/25/2035
02666Q-K7-7	AMERICAN HONDA FINANCE 2.125% 02/28/17		04/14/2014	Various		15,394,200	15,000,000	14,999,250	14,999,335	0	63	0	63	0	14,999,398	0	394,802	394,802	200,694	02/28/2017
03232N-AG-8	AMSURG CORP		08/21/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,503	07/16/2021
05524Q-AG-3	BAMLL 2012-CLRN B 1.761% 08/15/17		07/03/2014	BANK of AMERICA SEC		5,698,114	5,691,000	5,691,000	5,691,000	0	0	0	0	0	5,691,000	0	7,114	7,114	57,186	08/15/2017
05946X-E7-4	BAFC 2005-5 2A1 5.500% 09/25/35		12/01/2014	Paydown		704,348	704,348	702,037	702,818	0	1,530	0	1,530	0	704,348	0	0	0	18,791	09/25/2035
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2014	Paydown		966,590	966,590	958,623	964,096	0	2,494	0	2,494	0	966,590	0	0	0	37,918	11/25/2035
05946X-U9-2	BAFC 2005-7 4A3 5.750% 11/25/35		12/01/2014	Paydown		391,452	391,452	383,286	387,697	0	3,755	0	3,755	0	391,452	0	0	0	13,864	11/25/2035
05946X-ZZ-9	BAFC 2005-4 2A1 5.500% 08/25/35		12/01/2014	Paydown		499,818	499,818	475,608	485,087	0	14,732	0	14,732	0	499,818	0	0	0	17,536	08/25/2035
05947U-2R-8	BACM 2005-5 A4 5.115% 10/10/45		12/01/2014	Paydown		1,486,077	1,486,077	1,473,762	1,481,913	0	4,164	0	4,164	0	1,486,077	0	0	0	61,807	10/10/2045
05947U-X2-9	BACM 2005-4 ASB 4.867% 07/10/45		12/01/2014	Paydown		2,131,837	2,131,837	2,164,814	2,134,542	0	(2,705)	0	(2,705)	0	2,131,837	0	0	0	56,963	07/10/2045
05948K-FY-0	BOAA 2003-9 1CB4 5.500% 11/25/33		12/01/2014	Paydown		315,010	315,010	300,957	306,242	0	8,768	0	8,768	0	315,010	0	0	0	9,148	11/25/2033
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		01/01/2014	No Broker		27,891	27,891	27,891	25,724	0	2,167	0	2,167	0	27,891	0	0	0	(27,891)	03/25/2035
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		12/01/2014	Paydown		194,487	297,712	273,686	274,578	0	(84,920)	0	(84,920)	0	189,659	0	4,828	4,828	15,876	03/25/2035
059497-AV-9	BACM 2007-1 A3 5.449% 01/15/49		09/01/2014	Paydown		1,203,451	1,203,451	1,271,240	1,203,852	0	(400)	0	(400)	0	1,203,451	0	0	0	34,222	01/15/2049
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		12/01/2014	Paydown		2,641,905	3,036,930	3,004,739	3,003,589	0	(361,684)	0	(361,684)	0	2,641,905	0	0	0	102,005	12/25/2035
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		12/01/2014	Paydown		447,703	447,703	374,822	404,974	0	42,729	0	42,729	0	447,703	0	0	0	13,325	09/25/2034
05952A-AC-8	BACM 2008-1 A3 6.393% 02/10/51		12/01/2014	Paydown		5,000,000	5,000,000	5,342,383	5,078,060	0	(78,060)	0	(78,060)	0	5,000,000	0	0	0	180,135	02/10/2051
06366X-TU-6	BMO CD FLOAT 0.413% 07/24/14		07/24/2014	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	6,289	07/24/2014
06538E-MJ-3	BANK OF TOKYO CD FLOAT 0.836% 03/07/14		03/07/2014	Maturity		1,100,000	1,100,000	1,104,796	1,100,791	0	(791)	0	(791)	0	1,100,000	0	0	0	2,263	03/07/2014
07288V-AC-3	BAYONNE ENERGY CENTER LLC		12/01/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	31	08/19/2021
07388Y-AD-4	BSCMS 2007-PW16 AAB 5.707% 06/11/40		12/01/2014	Paydown		1,007,452	1,007,452	1,069,473	1,029,142	0	(21,690)	0	(21,690)	0	1,007,452	0	0	0	32,439	06/11/2040
081437-AG-0	BEMIS COMPANY INC 5.650% 08/01/14		08/01/2014	Maturity		1,500,000	1,500,000	1,565,865	1,542,607	0	(42,607)	0	(42,607)	0	1,500,000	0	0	0	84,750	08/01/2014
1248MG-AX-2	CBASS 2007-CB1 AF1B 4.214% 01/25/37		12/01/2014	Paydown		50,484	50,484	29,534	21,608	0	28,876	0	28,876	0	50,484	0	0	0	900	01/25/2037
12513X-AD-4	CD 2006-CD2 AAB 5.329% 01/15/46		12/01/2014	Paydown		3,747,837	3,747,837	3,834,212	3,760,180	0	(12,343)	0	(12,343)	0	3,747,837	0	0	0	120,360	01/15/2046
12527E-AB-4	CFCRE 2011-C1 A2 3.759% 04/15/44		12/01/2014	Paydown		121,628	121,628	123,106	122,373	0	(745)	0	(745)	0	121,628	0	0	0	4,329	04/15/2044
126191-AA-3	COMM 2012-9W57 A 2.365% 02/10/29		06/18/2014	WELLS FARGO		8,211,563	8,000,000	8,079,966	8,051,194	0	(7,964)	0	(7,964)	0	8,043,230	0	168,332	168,332	103,517	02/10/2029
126192-AB-9	COMM 2012-LC4 A2 2.256% 12/10/44		04/10/2014	DEUTSCHE BANK		8,190,625	8,000,000	8,079,822	8,048,663	0	(5,192)	0	(5,192)	0	8,043,470	0	147,155	147,155	66,677	12/10/2044
126673-W2-4	CWL 2005-6 M1 0.659% 12/25/35		12/25/2014	Paydown		604,228	604,228	595,353	601,361	0	2,867	0	2,867	0	604,228	0	0	0	2,143	12/25/2035
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2014	Paydown		282,466	282,466	271,257	271,297	0	11,169	0	11,169	0	282,466	0	0	0	8,848	05/25/2035
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		12/01/2014	Paydown		289,925	320,591	289,995	288,173	0	1,753	0	1,753	0	289,925	0	0	0	9,535	07/25/2035
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		12/01/2014	Paydown		1,382,601	1,528,824	1,453,593	1,442,643	0	(60,041)	0	(60,041)	0	1,382,601	0	0	0	45,471	07/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2014	Paydown		352,394	352,394	330,271	328,971	0	23,423	0	23,423	0	352,394	0	0	0	13,931	08/25/2035
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		12/01/2014	Paydown		869,787	1,059,357	965,185	959,766	0	(89,979)	0	(89,979)	0	869,787	0	0	0	34,049	10/25/2035
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		12/01/2014	Paydown		166,201	202,484	189,627	189,572	0	(23,371)	0	(23,371)	0	166,201	0	0	0	6,441	10/25/2035
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		12/01/2014	Paydown		80,941	126,838	101,878	104,056	0	(22,920)	195	(23,115)	0	80,941	0	0	0	3,885	05/25/2036
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		12/01/2014	Paydown		113,424	113,424	82,431	83,172	0	30,253	0	30,253	0	113,424	0	0	0	3,653	11/25/2035
12668G-AF-9	CWL 2006-S9 A6 5.588% 08/25/36		12/01/2014	Paydown		388,487	388,487	305,206	323,628	0	64,859	0	64,859	0	388,487	0	0	0	11,239	08/25/2036
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/01/2014	Paydown		282,715	294,601	276,798	276,781	0	5,934	0	5,934	0	282,715	0	0	0	8,811	11/25/2035
17309A-AD-1	CMALT 2006-A1 1A4 5.750% 04/25/36		12/01/2014	Paydown		1,535,231	1,692,696	1,559,204	1,559,190	0	(23,959)	0	(23,959)	0	1,535,231	0	0	0	56,254	04/25/2036
191216-BE-9	COCA-COLA CO 3.200% 11/01/23		12/16/2014	WELLS FARGO		1,031,590	1,000,000	991,050	991,138	0	751	0	751	0	991,889	0	39,701	39,701	36,267	11/01/2023
20451U-AF-2	COMPASS DIVERSIFIED HOLDINGS		10/14/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	7	06/06/2021
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		04/23/2014	Cantor Fitzgerald Fixed		2,322,732	3,672,303	2,512,957	2,258,466	73,145	(98,911)	0	(25,766)	0	2,232,700	0	90,031	90,031	202,079	07/15/2026
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		01/15/2014	Redemption 100.0000		190,126	190,126	130,103	116,928	3,787	69,412	0	73,199	0	190,126	0	0	0	6,654	07/15/2026

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		12/01/2014	Paydown		241,346	253,881	238,509	237,211	0	4,134	0	4,134	0	241,346	0	0	0	7,502	06/25/2035
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		01/01/2014	Paydown		202,047	202,047	205,202	201,704	0	343	0	343	0	202,047	0	0	0	941	09/15/2040
225470-VY-6	CSMC 2006-1 11P3 5.500% 01/25/36		12/01/2014	Paydown		251,860	259,806	250,064	250,056	0	1,805	0	1,805	0	251,860	0	0	0	7,382	01/25/2036
22822R-AV-2	CROWN CASTLE 3.214% 08/15/15		07/11/2014	PIERPONT SECURITIES		1,021,150	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	21,150	21,150	18,391	08/15/2015
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		12/01/2014	Paydown		552,280	552,280	557,779	556,022	0	(3,742)	0	(3,742)	0	552,280	0	0	0	10,838	01/10/2021
23918Y-AC-2	DAVITA HEALTHCARE PARTNERS INC		10/10/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,132	06/24/2021
247109-BH-3	DELMARVA PR & LT 5.000% 11/15/14		11/15/2014	Maturity		5,000,000	5,000,000	4,975,550	4,997,046	0	2,954	0	2,954	0	5,000,000	0	0	0	250,000	11/15/2014
250847-DX-5	DETROIT EDISON 4.800% 02/15/15		07/23/2014	Call 100.0000		7,000,000	7,000,000	6,630,100	6,938,110	0	30,431	0	30,431	0	6,968,541	0	31,459	31,459	495,314	02/15/2015
251510-ML-4	DBALT 2006-AB1 A3 5.865% 02/25/36		12/01/2014	Paydown		632,551	632,551	578,468	577,474	0	55,077	0	55,077	0	632,551	0	0	0	19,199	02/25/2036
25456G-AA-8	DRCT 2013-2 A1 0.700% 09/20/14		07/20/2014	Paydown		2,284,898	2,284,898	2,284,898	2,284,898	0	0	0	0	0	2,284,898	0	0	0	4,965	09/20/2014
29978J-AB-1	EVEREST HOLDINGS LLC		11/17/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	7	07/01/2020
32051G-RW-7	FHASI 2005 FA5 1A6 5.500% 08/25/35		12/01/2014	Paydown		365,329	365,329	361,652	363,194	0	3,574	1,439	2,135	0	365,329	0	0	0	12,723	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		11/01/2014	Paydown		122,751	122,751	116,580	116,549	0	6,202	0	6,202	0	122,751	0	0	0	3,093	08/25/2035
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2014	Paydown		216,467	216,467	206,219	210,003	0	6,464	0	6,464	0	216,467	0	0	0	7,460	05/25/2037
362334-CZ-5	GSR 2006-2F 2A13 5.750% 02/25/36		12/01/2014	Paydown		375,951	375,951	376,127	375,805	0	146	0	146	0	375,951	0	0	0	13,478	02/25/2036
362341-MR-7	GSAMP 2005-7F 2A6 5.500% 09/25/35		12/01/2014	Paydown		476,363	476,363	453,438	462,790	0	13,573	0	13,573	0	476,363	0	0	0	13,699	09/25/2035
38141E-A3-3	GOLDMAN SACHS GROUP 6.000% 05/01/14		05/01/2014	Maturity		500,000	500,000	512,640	509,137	0	(9,137)	0	(9,137)	0	500,000	0	0	0	15,000	05/01/2014
38143U-AB-7	GOLDMAN SACHS GROUP INC 5.150% 01/15/14		01/15/2014	Maturity		800,000	800,000	807,288	801,479	0	(1,479)	0	(1,479)	0	800,000	0	0	0	20,600	01/15/2014
396789-JS-9	GCCFC 2005-GG3 A3 4.569% 08/10/42		07/01/2014	Paydown		2,020,396	2,020,396	2,031,840	2,018,771	0	1,626	0	1,626	0	2,020,396	0	0	0	44,519	08/10/2042
41608P-AC-8	HART FAMILY HLDGS VRDN 0.130% 12/01/32		06/13/2014	STERN		4,600,000	4,600,000	4,600,000	4,600,000	0	0	0	0	0	4,600,000	0	0	0	3,433	12/01/2032
41608P-AC-8	HART FAMILY HLDGS VRDN 0.130% 12/01/32		01/02/2014	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	38	12/01/2032
43162T-AG-5	HILLMAN GROUP INC/THE		11/06/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	12	06/30/2021
44266R-AC-1	HOWARD HUGHES MEDICAL IN 3.500% 09/01/23		12/17/2014	KEY BANC-MCDONALD		5,231,250	5,000,000	4,999,750	4,999,730	0	98	0	98	0	4,999,828	0	231,422	231,422	247,917	09/01/2023
44986V-AC-1	INC RESEARCH LLC		10/23/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	2,812	07/12/2018
452308-AH-2	ILLINOIS TOOL WORKS 5.150% 04/01/14		04/01/2014	Maturity		7,000,000	7,000,000	6,994,813	6,998,538	0	1,462	0	1,462	0	7,000,000	0	0	0	180,250	04/01/2014
45660L-2V-0	RAST 2005-A16 A3 6.000% 02/25/36		12/01/2014	Paydown		595,768	790,458	705,316	693,868	0	(98,100)	0	(98,100)	0	595,768	0	0	0	30,253	02/25/2036
45672R-AC-6	US LLC 2 -IPREO		10/01/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	363	08/06/2021
466247-JU-8	JPMMT 2004-2 4A4 5.500% 11/25/34		12/01/2014	Paydown		490,969	490,969	492,810	491,977	0	(1,009)	0	(1,009)	0	490,969	0	0	0	15,476	11/25/2034
466247-ZQ-9	JPMMT 2005-S3 1A3 5.750% 01/25/36		12/01/2014	Paydown		1,586,617	1,654,222	1,521,260	1,520,906	0	65,711	0	65,711	0	1,586,617	0	0	0	36,655	01/25/2036
46625Y-XQ-1	JPMCC 2005-LDP5 ASB 5.226% 12/15/44		12/01/2014	Paydown		476,210	476,210	491,687	478,870	0	(2,660)	0	(2,660)	0	476,210	0	0	0	14,010	12/15/2044
46628S-AH-6	JPMAC 2006-WF1 A5 6.410% 07/25/36		12/01/2014	Paydown		252,896	252,896	162,568	162,459	0	90,436	0	90,436	0	252,896	0	0	0	6,432	07/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		12/01/2014	Paydown		139,380	139,380	92,203	92,117	0	47,263	0	47,263	0	139,380	0	0	0	3,541	07/25/2036
46636D-AC-0	JPMCC 2011-C4 A2 3.341% 07/15/46		12/01/2014	Paydown		202,821	202,821	203,128	202,833	0	(11)	0	(11)	0	202,821	0	0	0	7,669	07/15/2046
46638B-AA-6	JPTEP 2012-4 A 3.500% 07/27/38		05/08/2014	JP MORGAN SEC FIXED INC		11,511,807	11,217,352	11,876,371	11,989,662	0	7,364	0	7,364	0	11,997,026	0	(485,219)	(485,219)	176,673	07/27/2038
46638B-AA-6	JPTEP 2012-4 A 3.500% 07/27/38		05/01/2014	Paydown		1,522,547	1,522,547	1,611,997	1,627,374	0	(104,827)	0	(104,827)	0	1,522,547	0	0	0	13,453	07/27/2038
47214D-AC-8	WENCOR GROUP - JAZZ ACQUISITIO		12/01/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	635	06/19/2021
52521H-AJ-2	LMT 2006-9 1A9 5.750% 01/25/37		12/01/2014	Paydown		153,455	203,315	167,768	172,071	0	(18,616)	0	(18,616)	0	153,455	0	0	0	6,660	01/25/2037
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		12/01/2014	Paydown		11	65,362	51,355	51,296	0	(51,285)	0	(51,285)	0	11	0	0	0	1,640	11/25/2036
559080-AA-4	MAGELLAN MIDSTREAM PRTNS 6.450% 06/01/14		06/01/2014	Maturity		4,500,000	4,500,000	4,769,235	4,515,874	0	(15,874)	0	(15,874)	0	4,500,000	0	0	0	145,125	06/01/2014
564759-PS-1	M&T BANK 5.585% 12/28/20		01/17/2014	FTN FINANCIAL SECURITIES		2,617,680	2,517,000	2,498,399	2,505,938	0	(22)	0	(22)	0	2,505,916	0	111,764	111,764	9,762	12/28/2020
585055-AR-7	MEDTRONIC INC 3.000% 03/15/15		06/13/2014	WELLS FARGO		10,203,600	10,000,000	9,999,100	9,999,498	0	77	0	77	0	9,999,575	0	204,025	204,025	223,333	03/15/2015
59022H-MU-3	MLMT 2005-CKI1 A6 5.462% 11/12/37		12/01/2014	Paydown		568,520	568,520	571,763	568,951	0	(431)	0	(431)	0	568,520	0	0	0	20,241	11/12/2037
60467M-AB-7	MIRANT CORP 9.125% 06/30/17		12/30/2014	Redemption 100.0000		1,491,095	1,491,095	1,521,646	1,499,624	0	(8,529)	0	(8,529)	0	1,491,095	0	0	0	68,074	06/30/2017
617451-CP-2	MSC 2006-T21 A3 5.185% 10/12/52		12/01/2014	Paydown		1,950,035	1,950,035	1,964,051	1,947,043	0	2,992	0	2,992	0	1,950,035	0	0	0	84,814	10/12/2052
61745M-6G-3	MSC 2005-HQ6 A4A 4.989% 08/13/42		12/01/2014	Paydown		65,256	65,256	64,155	64,959	0	297	0	297	0	65,256	0	0	0	3,003	08/13/2042
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	12/01/2014	Paydown		190,227	190,227	128,835	128,746	0	61,482	0	61,482	0	190,227	0	0	0	3,832	10/25/2036
61751D-AH-7	MSM 2006-17XS A5W 5.941% 10/25/46		11/01/2014	Paydown		612,170	612,170	388,954	387,981	0	224,189	0	224,189	0	612,170	0	0	0	20,497	10/25/2046
61752R-AL-6	MSM 2007-3XS 2A5 6.207% 01/25/47		12/01/2014	Paydown		50,849	50,849	37,160	37,100	0	13,748	0	13,748	0	50,849	0	0	0	1,419	01/25/2047
64908P-AA-1	NEW VALLEY GENERATION 3 5.131% 01/15/21		01/15/2014	Redemption 100.0000		260,034	260,034	260,034	260,034	0	0	0	0	0	260,034	0	0	0	6,671	01/15/2021
65538P-AF-5	NAA 2007-1 1A5 6.347% 03/25/47		12/01/2014	Paydown		631,768	631,768	525,370	503,549	0	128,219	0	128,219	0	631,768	0	0	0	17,973	03/25/2047
678858-BE-0	OKLAHOMA GAS & ELECTRIC 6.500% 08/01/34		08/01/2014	Call 103.2500		1,032,500	1,000,000	837,550	849,716	0	1,836	0	1,836	0	851,551	0	180,949	180,949	65,000	08/01/2034

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 Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2014	Redemption 100.0000		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	20,700	12/01/2028
69331C-AE-8	PACIFIC GAS & ELECTRIC 5.750% 04/01/14		04/01/2014	Maturity		2,536,000	2,536,000	2,610,785	2,567,671	0	(31,671)	0	(31,671)	0	2,536,000	0	0	0	72,910	04/01/2014
718172-AT-6	PHILIP MORRIS INTERNAT-W/I 2.500% 08/22/22		12/18/2014	CITIGROUP GLOBAL MKTS		969,720	1,000,000	988,720	990,071	0	1,011	0	1,011	0	991,082	0	(21,362)	(21,362)	33,403	08/22/2022
742718-DX-4	PROCTER & GAMBLE CO FRN 0.158% 02/06/14		02/06/2014	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	808	02/06/2014
74438G-AC-5	PRUDENTIAL HOLDINGS LLC 7.245% 12/18/23		12/18/2014	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	783,355	12/18/2023
74456Q-AN-6	PUBLIC SVC EL & GAS 5.000% 08/15/14		08/08/2014	HUNTINGTON INVESTMENT CO		4,003,666	4,000,000	4,051,480	4,003,790	0	(3,751)	0	(3,751)	0	4,000,038	0	3,627	3,627	196,111	08/15/2014
74456Q-BC-9	PUBLIC SVC EL & GAS 2.375% 05/15/23		11/19/2014	MORGAN STANLEY FIXED INC		4,752,100	5,000,000	4,703,350	4,714,838	0	23,959	0	23,959	0	4,738,797	0	13,303	13,303	121,719	05/15/2023
745867-AS-0	PULTE HOMES INC 5.200% 02/15/15		03/26/2014	Call 100.0000		10,000,000	10,000,000	8,065,700	9,506,473	0	99,677	0	99,677	0	9,606,150	0	393,850	393,850	748,622	02/15/2015
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2014	Paydown		23,305	37,152	31,081	31,128	0	(7,824)	0	(7,824)	0	23,305	0	0	0	1,348	06/25/2036
75952A-AF-4	RELIANT ENERGY INC 9.237% 07/02/17		07/02/2014	Redemption 100.0000		799,002	799,002	810,372	802,139	0	(3,136)	0	(3,136)	0	799,002	0	0	0	73,804	07/02/2017
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		11/01/2014	Paydown		12,359	12,359	7,542	7,523	0	4,836	0	4,836	0	12,359	0	0	0	355	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		11/01/2014	Paydown		68,476	68,476	41,791	41,572	0	26,905	0	26,905	0	68,476	0	0	0	1,954	04/25/2037
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		12/01/2014	Paydown		1,470,630	1,998,386	1,809,059	1,793,638	0	(323,008)	0	(323,008)	0	1,470,630	0	0	0	58,398	11/25/2035
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2014	Paydown		112,692	160,326	132,117	133,021	0	(20,330)	0	(20,330)	0	112,692	0	0	0	5,565	03/25/2036
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		12/01/2014	Paydown		407,148	883,001	613,081	613,652	0	(206,504)	0	(206,504)	0	407,148	0	0	0	29,778	09/25/2036
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		08/29/2014	Call 100.0000		2,016,000	2,016,000	2,156,112	2,099,194	0	(4,599)	0	(4,599)	0	2,094,595	0	(78,595)	(78,595)	447,198	03/01/2019
790849-AJ-2	ST JUDE MEDICAL 3.250% 04/15/23		12/11/2014	FTN FINANCIAL SECURITIES		2,999,250	3,000,000	2,985,720	2,986,560	0	1,204	0	1,204	0	2,987,764	0	11,486	11,486	114,021	04/15/2023
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2014	Paydown		391,532	391,532	384,741	384,876	0	6,655	0	6,655	0	391,532	0	0	0	8,299	07/25/2043
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		12/01/2014	Paydown		499,204	499,204	485,476	485,591	0	13,613	0	13,613	0	499,204	0	0	0	11,838	09/25/2043
828807-BF-3	SIMON PROPERTY GROUP INC 5.625% 08/15/14		08/08/2014	HUNTINGTON INVESTMENT CO		1,001,034	1,000,000	996,265	999,625	0	335	0	335	0	999,960	0	1,073	1,073	55,156	08/15/2014
83420L-AB-7	SOLENIS INTERNATIONAL LP		12/01/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	118	07/31/2021
863579-AM-0	SARM SER 2004-12 CL 1A2 2.529% 09/25/34		12/01/2014	Paydown		118,577	118,577	104,715	107,915	0	10,662	0	10,662	0	118,577	0	0	0	1,659	09/25/2034
863579-CB-2	SARM SER 2004-14 CL 1A 2.491% 10/25/34		12/01/2014	Paydown		150,494	150,494	128,538	133,878	0	16,616	0	16,616	0	150,494	0	0	0	2,589	10/25/2034
86359A-Q5-5	SASC 2003-28XS A5 6.033% 09/25/33		12/01/2014	Paydown		1,002,938	1,002,938	1,002,625	997,556	0	5,381	0	5,381	0	1,002,938	0	0	0	32,799	09/25/2033
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		12/01/2014	Paydown		140,808	147,155	137,134	136,878	0	3,930	0	3,930	0	140,808	0	0	0	4,787	10/25/2035
872225-AF-4	TBW 2006-5 A5A 11.462% 11/25/36		01/01/2014	Paydown		0	64,877	0	664	0	(664)	0	(664)	0	0	0	0	0	872	11/25/2036
878091-AV-9	TIAA 2001-C1A H 5.770% 06/19/33		05/01/2014	Paydown		2,452,339	2,452,339	2,584,918	2,477,403	0	(25,064)	0	(25,064)	0	2,452,339	0	0	0	34,704	06/19/2033
88103N-AB-6	TERRAFORM POWER OPERATING LLC		12/01/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	859	07/23/2019
89233P-4B-9	TOYOTA MOTOR CREDIT CORP 3.200% 06/17/15		07/11/2014	Various		8,985,568	8,750,000	8,739,150	8,746,568	0	1,141	0	1,141	0	8,747,708	0	237,859	237,859	156,889	06/17/2015
90943P-AB-1	UACST 2013-1 A2 0.950% 09/15/15		04/11/2014	WELLS FARGO		2,554,104	2,552,509	2,552,382	2,552,416	0	66	0	66	0	2,552,482	0	1,623	1,623	8,016	09/15/2015
90943P-AB-1	UACST 2013-1 A2 0.950% 09/15/15		03/15/2014	Paydown		1,227,118	1,227,118	1,227,057	1,227,073	0	45	0	45	0	1,227,118	0	0	0	1,996	09/15/2015
91019P-CJ-9	UNITED DOMINION REALTY 5.130% 01/15/14		01/15/2014	Maturity		2,600,000	2,600,000	2,609,308	2,604,654	0	(4,654)	0	(4,654)	0	2,600,000	0	0	0	33,345	01/15/2014
92210M-AH-7	VANTIV LLC		10/16/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	452	06/13/2021
92928Q-AB-4	WEA FINANCE LLC 4.625% 05/10/21		07/23/2014	Call 100.0000		4,000,000	4,000,000	4,457,040	4,414,398	0	(29,646)	0	(29,646)	0	4,384,752	0	(384,752)	(384,752)	683,140	05/10/2021
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		12/01/2014	Paydown		213,158	233,832	224,067	224,051	0	(10,892)	0	(10,892)	0	213,158	0	0	0	7,103	08/25/2035
939355-AE-3	WMALT 2007-OA3 5A 1.917% 04/25/47		12/01/2014	Paydown		250,591	289,055	121,346	116,332	0	134,259	0	134,259	0	250,591	0	0	0	3,719	04/25/2047
96032T-AA-4	WESTR 2012-2A A 3.000% 01/20/25		12/01/2014	Paydown		1,761,139	1,761,139	1,761,139	1,761,139	0	0	0	0	0	1,761,139	0	0	0	28,208	01/20/2025
96041U-AA-0	WLAKE ABS 0.550% 10/15/14		06/15/2014	Paydown		2,002,165	2,002,165	2,002,165	2,002,165	0	0	0	0	0	2,002,165	0	0	0	3,087	10/15/2014
06415C-AC-3	BANK OF NOVA SCOTIA 1.950% 01/30/17	A	04/24/2014	SCOTIA		2,050,240	2,000,000	1,997,440	1,998,380	0	155	0	155	0	1,998,536	0	51,704	51,704	29,142	01/30/2017
136385-AF-8	CANADIAN NATL RESOURCES 4.900% 12/01/14	A	09/08/2014	GOLDMAN SACHS		2,020,520	2,000,000	1,996,080	1,999,474	0	122	0	122	0	1,999,595	0	20,925	20,925	76,222	12/01/2014
0178BA-C2-7	ALTISOURCE SOLUTIONS SARL	F	12/01/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	946	12/09/2020
055451-AQ-1	BHP FINANCE USA 2.875% 02/24/22	F	12/09/2014	RBC/DAIN		5,009,900	5,000,000	4,953,200	4,960,748	0	4,064	0	4,064	0	4,964,811	0	45,089	45,089	186,875	02/24/2022
12621V-AA-3	CNOOC FIN 2011 4.250% 01/26/21	F	05/22/2014	Various		4,191,640	4,000,000	4,346,710	4,296,413	0	(13,275)	0	(13,275)	0	4,283,138	0	(91,498)	(91,498)	131,986	01/26/2021
2112MA-B1-7	DRILLSHIPS OCEAN VENTURES INC	F	11/03/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	1,337	07/25/2021
22546Q-AE-7	CREDIT SUISS NEW YORK 3.500% 03/23/15	F	10/29/2014	HONG KONG SHANGHAI BK		6,071,700	6,000,000	5,990,460	5,997,272	0	1,606	0	1,606	0	5,998,879	0	72,821	72,821	233,333	03/23/2015
75405T-AA-7	RASGAS II 5.298% 09/30/20	F	09/30/2014	Redemption 100.0000		90,800	90,800	90,800	90,800	0	0	0	0	0	90,800	0	0	0	3,619	09/30/2020
806854-AD-7	SCHLUMBERGER INV 2.400% 08/01/22	F	10/29/2014	FTN FINANCIAL SECURITIES		1,926,180	2,000,000	1,996,640	1,997,050	0	244	0	244	0	1,997,294	0	(71,114)	(71,114)	60,267	08/01/2022
81172U-AB-1	SEADRILL OPERATING LP	F	10/01/2014	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	374	02/21/2021

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
881575-AA-2	TESCO PLC 5.500% 11/15/17	F	10/06/2014	JP MORGAN SEC FIXED INC		1,082,300	1,000,000	963,140	982,094	0	3,248	0	3,248	0	985,342	0	96,958	96,958	49,500	11/15/2017
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						245,572,210	247,392,270	244,269,288	244,710,628	76,932	(592,477)	1,634	(517,179)	0	244,193,441	0	1,378,765	1,378,765	8,773,137	XXX
17311H-20-9	CITIGROUP CAPITAL XVII		04/28/2014	Call 25.0000		583,325	23,333	471,327	471,473	0	36	0	36	0	471,510	0	111,815	111,815	13,685	03/15/2067
4899999. Subtotal - Bonds - Hybrid Securities						583,325	23,333	471,327	471,473	0	36	0	36	0	471,510	0	111,815	111,815	13,685	XXX
8399997. Total - Bonds - Part 4						525,357,490	525,185,944	526,701,311	526,414,774	76,932	(950,289)	1,634	(874,991)	0	525,539,780	0	(182,294)	(182,294)	12,735,127	XXX
8399998. Total - Bonds - Part 5						199,591,834	189,413,638	191,015,180		0	(602,290)	0	(602,290)	0	190,412,890	0	9,178,937	9,178,937	2,800,634	XXX
8399999. Total - Bonds						724,949,324	714,599,582	717,716,491	526,414,774	76,932	(1,552,579)	1,634	(1,477,281)	0	715,952,670	0	8,996,643	8,996,643	15,535,761	XXX
19624R-20-5	COLONY FINANCIAL INC PREFERRED		03/13/2014	ADVANTUS CAPITAL MANAGEMENT	5,000.000	129,364	0.00	126,925	126,925	0	0	0	0	0	126,925	0	2,439	2,439	2,656	
297178-40-2	ESSEX PROPERTY TRUST INC PREFERRED		08/29/2014	ADVANTUS CAPITAL MANAGEMENT	6,550.000	173,333	0.00	166,627	166,627	0	0	0	0	0	166,627	0	6,706	6,706	5,544	
49427F-80-1	KILROY REALTY CORP PREFERRED		03/27/2014	ADVANTUS CAPITAL MANAGEMENT	6,398.000	140,485	0.00	140,169	140,169	0	0	0	0	0	140,169	0	316	316	1,355	
637417-60-1	NATL RETAIL PROPERTIES PREFERRED		03/07/2014	ADVANTUS CAPITAL MANAGEMENT	3,300.000	78,419	0.00	75,820	75,820	0	0	0	0	0	75,820	0	2,599	2,599	1,366	
70509V-20-9	PEBBLEBROOK HOTEL TRUST PREFERRED		08/22/2014	ADVANTUS CAPITAL MANAGEMENT	1,000.000	26,593	0.00	25,520	25,520	0	0	0	0	0	25,520	0	1,073	1,073	1,477	
756109-80-7	REALTY INCOME CORP PRD		11/25/2014	ADVANTUS CAPITAL MANAGEMENT	8,230.000	221,245	0.00	200,347	200,347	0	0	0	0	0	200,347	0	20,898	20,898	11,591	
876664-60-8	TAUBMAN CENTERS INC PREFERRED		04/02/2014	ADVANTUS CAPITAL MANAGEMENT	2,100.000	50,577	0.00	49,350	49,350	0	0	0	0	0	49,350	0	1,227	1,227	853	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						820,016	XXX	784,758	784,758	0	0	0	0	0	784,758	0	35,258	35,258	24,842	XXX
8999997. Total - Preferred Stocks - Part 4						820,016	XXX	784,758	784,758	0	0	0	0	0	784,758	0	35,258	35,258	24,842	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0		0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						820,016	XXX	784,758	784,758	0	0	0	0	0	784,758	0	35,258	35,258	24,842	XXX
008492-10-0	AGREE REALTY CORP REIT		10/27/2014	ADVANTUS CAPITAL MANAGEMENT	22,500.000	639,504		717,279	652,950	64,329	0	0	64,329	0	717,279	0	(77,775)	(77,775)	35,283	
020002-10-1	ALLSTATE CORPORATION		09/26/2014	Various	508,993.000	27,494,441		14,609,390	27,760,478	(13,151,088)	0	0	(13,151,088)	0	14,609,390	0	12,885,051	12,885,051	214,710	
021441-10-0	ALTERA CORP		01/22/2014	BLOOMBERG TRADEBOOK	80.000	2,652		2,684	2,601	83	0	0	83	0	2,684	0	(32)	(32)	0	
021441-10-0	ALTERA CORP		02/21/2014	BARCLAYS	143,300.000	4,836,864		4,728,341	4,658,683	69,658	0	0	69,658	0	4,728,341	0	108,523	108,523	21,495	
03216B-20-8	AMREIT INC REIT		06/17/2014	ADVANTUS CAPITAL MANAGEMENT	15,800.000	274,555		272,690	265,440	7,250	0	0	7,250	0	272,690	0	1,864	1,864	3,160	
037833-10-0	APPLE INC		06/20/2014	BARCLAYS	6,600.000	3,674,277		3,430,702	3,702,732	(272,030)	0	0	(272,030)	0	3,430,702	0	243,575	243,575	24,407	
049392-10-3	ATLAS PIPELINE PARTNERS LP		11/06/2014	Various	58,500.000	1,939,320		2,228,972	2,050,425	178,547	0	0	178,547	0	2,228,972	0	(289,651)	(289,651)	73,375	
060505-10-4	BANK OF AMERICA CORP		02/07/2014	Various	864,431.000	14,485,182		4,728,438	13,459,191	(8,730,753)	0	0	(8,730,753)	0	4,728,438	0	9,756,744	9,756,744	0	
071813-10-9	BAXTER INTL INC		09/23/2014	BNY CONVERG-SOFT	23,800.000	1,709,550		1,621,111	1,655,290	(34,179)	0	0	(34,179)	0	1,621,111	0	88,439	88,439	48,076	
071813-10-9	BAXTER INTL INC		04/19/2014	BARCLAYS	75,700.000	5,370,691		5,156,222	5,264,935	(108,713)	0	0	(108,713)	0	5,156,222	0	214,468	214,468	74,186	
111320-10-7	BROADCOM CORP-CL A		01/31/2014	RUSSELL INVESTMENTS - SOFT	51,700.000	1,557,172		1,387,731	1,532,905	(145,174)	0	0	(145,174)	0	1,387,731	0	169,440	169,440	0	
111320-10-7	BROADCOM CORP-CL A		08/15/2014	Various	3,500.000	114,942		88,569	103,775	(15,206)	0	0	(15,206)	0	88,569	0	26,373	26,373	840	
118230-10-1	BUCKEYE PARTNERS MLP		01/29/2014	ADVANTUS CAPITAL MANAGEMENT	4,979.000	354,139		330,407	353,559	(23,151)	0	0	(23,151)	0	330,407	0	23,731	23,731	0	
124830-10-0	CBL & ASSOCIATES PROPERTIES REIT		02/06/2014	ADVANTUS CAPITAL MANAGEMENT	28,400.000	483,804		540,466	510,064	30,402	0	0	30,402	0	540,466	0	(56,663)	(56,663)	6,958	
12572Q-10-5	CME GROUP INC		09/26/2014	CSFB-CSA-EQUITY	77,094.000	6,108,015		4,514,409	6,048,795	(1,534,386)	0	0	(1,534,386)	0	4,514,409	0	1,593,606	1,593,606	272,913	
126650-10-0	CVS CORP		12/12/2014	CSFB-CSA-EQUITY	81,647.000	7,384,636		2,406,645	5,843,476	(3,436,831)	0	0	(3,436,831)	0	2,406,645	0	4,977,992	4,977,992	89,812	
133131-10-2	CAMDEN PROPERTY TRUST REIT		08/01/2014	BNY CONVERG-SOFT	25,000.000	1,806,660		1,482,196	1,422,000	60,196	0	0	60,196	0	1,482,196	0	324,464	324,464	47,571	
13342B-10-5	CAMERON INTERNATIONAL CORP		08/15/2014	Various	76,000.000	4,877,314		4,321,603	4,524,280	(202,677)	0	0	(202,677)	0	4,321,603	0	555,711	555,711	0	
13466Y-10-5	CAMPUS CREST COMMUNITIES INC REIT		03/14/2014	ADVANTUS CAPITAL MANAGEMENT	92,600.000	810,932		947,580	871,366	76,214	0	0	76,214	0	947,580	0	(136,648)	(136,648)	15,279	
149123-10-1	CATERPILLAR INC		08/15/2014	CSFB-ALGO-CSA EQUITY	18,800.000	1,980,234		1,599,632	1,707,228	(107,596)	0	0	(107,596)	0	1,599,632	0	380,602	380,602	35,720	
15189T-10-7	CENTERPOINT ENERGY		09/23/2014	CSFB-CSA-EQUITY	235,700.000	5,609,937		5,710,351	5,463,526	246,825	0	0	246,825	0	5,710,351	0	(100,415)	(100,415)	167,936	
156700-10-6	CENTURYLINK INC		10/31/2014	ADVANTUS CAPITAL MANAGEMENT	33,200.000	1,291,974		1,083,505	1,057,420	26,085	0	0	26,085	0	1,083,505	0	208,469	208,469	39,366	

SCHEDULE D - PART 4

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

1 CUSIP Identi- fication	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con- sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other- Than- Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date
177376-10-0	CITRIX SYSTEMS INC		09/19/2014	CREDIT SUISSE FIRST BOSTON	123,000.000	7,870,097		7,054,658	7,779,750	(725,092)	0	0	(725,092)	0	7,054,658	0	815,439	815,439	0	
19624R-10-6	COLONY FINANCIAL INC REIT		02/26/2014	ADVANTUS CAPITAL MANAGEMENT	51,900.000	1,117,665		1,051,546	1,053,051	(1,505)	0	0	(1,505)	0	1,051,546	0	66,118	66,118	18,165	
20030N-10-1	COMCAST CORP CL A		12/16/2014	CSFB-CSA-EQUITY	104,754.000	5,778,826		1,368,870	5,444,065	(4,075,196)	0	0	(4,075,196)	0	1,368,870	0	4,409,956	4,409,956	91,136	
20564W-10-5	COMSCORE INC		10/01/2014	Morgan Stanley	1,456.000	39,989		42,078	41,656	422	0	0	422	0	42,078	0	(2,089)	(2,089)	0	
226344-10-9	CRESTWOOD EQUITY PARTNERS LP		10/30/2014	Various	7,000.000	82,459		96,230	96,810	(580)	0	0	(580)	0	96,230	0	(13,771)	(13,771)	2,888	
226378-10-7	CRESTWOOD MIDSTREAM PART		10/30/2014	Various	41,000.000	890,046		995,879	1,020,490	(24,611)	0	0	(24,611)	0	995,879	0	(105,832)	(105,832)	44,280	
22765Y-10-4	CROSSTEX ENERGY INC		01/16/2014	HOWARD WEIL	4,000.000	142,349		83,115	144,640	(61,525)	0	0	(61,525)	0	83,115	0	59,234	59,234	0	
22765Y-10-4	CROSSTEX ENERGY INC		03/10/2014	Tax Free Exchange	40,400.000	763,080		763,080	1,460,864	(697,784)	0	0	(697,784)	0	763,080	0	0	0	6,060	
23311P-10-0	DCP MIDSTREAM PARTNERS LP		06/27/2014	ADVANTUS CAPITAL MANAGEMENT	19,100.000	979,244		935,666	961,685	(26,019)	0	0	(26,019)	0	935,666	0	43,578	43,578	13,536	
25179M-10-3	DEVON ENERGY CORPORATION		02/21/2014	BARCLAYS	6,900.000	441,549		405,265	426,903	(21,638)	0	0	(21,638)	0	405,265	0	36,285	36,285	0	
253868-10-3	DIGITAL REALTY TRUST INC REIT		08/01/2014	Various	121,000.000	7,731,381		5,831,458	5,943,520	(112,062)	0	0	(112,062)	0	5,831,458	0	1,899,922	1,899,922	287,604	
26441C-20-4	DUKE ENERGY		10/24/2014	ADVANTUS CAPITAL MANAGEMENT	8,700.000	657,114		621,427	600,387	21,040	0	0	21,040	0	621,427	0	35,687	35,687	18,438	
283702-10-8	EL PASO PIPELINE PARTNERS LP		01/09/2014	Various	37,000.000	1,310,256		596,301	1,332,000	(735,699)	0	0	(735,699)	0	596,301	0	713,955	713,955	0	
29273R-10-9	ENERGY TRANSFER PARTNERS MASTER LIMITED PARTNERS		03/31/2014	ADVANTUS CAPITAL MANAGEMENT	7,500.000	401,190		387,747	429,375	(41,628)	0	0	(41,628)	0	387,747	0	13,443	13,443	6,900	
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		06/18/2014	ADVANTUS CAPITAL MANAGEMENT	9,900.000	730,213		613,380	656,370	(42,990)	0	0	(42,990)	0	613,380	0	116,833	116,833	11,474	
30068C-10-9	EXCEL TRUST INC REIT		05/16/2014	ADVANTUS CAPITAL MANAGEMENT	1,100.000	13,963		13,353	12,529	824	0	0	824	0	13,353	0	610	610	385	
30161N-10-1	EXELON CORP		04/22/2014	CSFB-ALGO-CSA EQUITY	50.000	1,800		1,531	1,370	162	0	0	162	0	1,531	0	269	269	16	
30161N-10-1	EXELON CORP		04/19/2014	BARCLAYS	99,100.000	3,027,077		3,034,779	2,714,349	320,430	0	0	320,430	0	3,034,779	0	(7,702)	(7,702)	30,721	
31428X-10-6	FEDEX CORP		09/26/2014	CSFB-CSA-EQUITY	8,247.000	1,303,538		581,846	1,185,671	(603,825)	0	0	(603,825)	0	581,846	0	721,692	721,692	5,773	
369550-10-8	GENERAL DYNAMICS CORP		12/12/2014	Various	186,600.000	21,782,964		12,275,626	17,829,630	(5,554,004)	0	0	(5,554,004)	0	12,275,626	0	9,507,338	9,507,338	233,332	
38259P-50-8	GOOGLE INC CLASS A		04/03/2014	Spin Off	0.000	1,046,585		1,046,585	1,886,565	(839,980)	0	0	(839,980)	0	1,046,585	0	0	0	0	
38376A-10-3	GOVERNMENT PROPERTIES INCOME REIT		10/02/2014	ADVANTUS CAPITAL MANAGEMENT	49,500.000	1,194,604		1,198,157	1,230,075	(31,918)	0	0	(31,918)	0	1,198,157	0	(3,552)	(3,552)	36,721	
40414L-10-9	HCP INC REIT		11/06/2014	ADVANTUS CAPITAL MANAGEMENT	13,900.000	587,396		574,949	504,848	70,101	0	0	70,101	0	574,949	0	12,446	12,446	21,964	
42217K-10-6	HEALTH CARE REIT REIT		04/14/2014	ADVANTUS CAPITAL MANAGEMENT	11,100.000	603,685		710,636	594,627	116,009	0	0	116,009	0	710,636	0	(106,951)	(106,951)	239	
42225P-10-5	HEALTHCARE TRUST OF AME-CL A REIT		09/11/2014	ADVANTUS CAPITAL MANAGEMENT	3,600.000	42,449		41,478	35,424	6,054	0	0	6,054	0	41,478	0	971	971	863	
42225P-10-5	HEALTHCARE TRUST OF AME-CL A REIT		12/16/2014	Tax Free Exchange	29,650.000	648,047		648,047	583,512	64,535	0	0	64,535	0	648,047	0	0	0	17,086	
42225P-10-5	HEALTHCARE TRUST OF AME-CL A REIT		12/16/2014	No Broker	29,650.000	0		0	0	0	0	0	0	0	0	0	0	0	17,086	
428236-10-3	HEWLETT PACKARD		04/28/2014	BNY CONVERG-SOFT	360,160.000	11,463,495		5,312,360	10,077,277	(4,764,917)	0	0	(4,764,917)	0	5,312,360	0	6,151,135	6,151,135	104,590	
437306-10-3	HOME PROPERTIES INC REIT		12/18/2014	ADVANTUS CAPITAL MANAGEMENT	8,800.000	540,228		505,583	471,856	33,727	0	0	33,727	0	505,583	0	34,646	34,646	18,469	
44106M-10-2	HOSPITALITY PROP TRUST REIT		10/15/2014	ADVANTUS CAPITAL MANAGEMENT	3,900.000	111,889		114,384	105,417	8,967	0	0	8,967	0	114,384	0	(2,495)	(2,495)	5,547	
457461-20-0	INLAND REAL ESTATE CORP REIT		02/20/2014	ADVANTUS CAPITAL MANAGEMENT	14,000.000	146,705		144,995	147,280	(2,285)	0	0	(2,285)	0	144,995	0	1,710	1,710	1,330	
458140-10-0	INTEL CORPORATION		12/30/2014	CSFB-CSA-EQUITY	950,216.000	35,181,444		16,495,364	24,658,105	(8,162,741)	0	0	(8,162,741)	0	16,495,364	0	18,686,080	18,686,080	855,194	
459200-10-1	IBM		03/04/2014	BNY CONVERG-SOFT	16,500.000	3,079,655		3,045,709	3,094,905	(49,196)	0	0	(49,196)	0	3,045,709	0	33,946	33,946	15,675	
481165-10-8	JOY GLOBAL INC		04/19/2014	BARCLAYS	22,800.000	1,302,160		1,164,321	1,333,572	(169,251)	0	0	(169,251)	0	1,164,321	0	137,839	137,839	3,500	
494368-10-3	KIMBERLY CLARK		11/03/2014	Spin Off	0.000	162,627		162,627	269,549	(106,922)	0	0	(106,922)	0	162,627	0	0	0	0	
494550-10-6	KINDER MORGAN PARTNERS MASTER LIMITED PARTNERS		08/05/2014	ADVANTUS CAPITAL MANAGEMENT	5,200.000	419,443		419,280	419,432	(152)	0	0	(152)	0	419,280	0	163	163	7,537	
494550-10-6	KINDER MORGAN PARTNERS MASTER LIMITED PARTNERS		11/10/2014	Taxable Exchange	1,800.000	183,654		142,734	145,188	(2,455)	0	0	(2,455)	0	142,734	0	40,921	40,921	9,954	
49456B-10-1	KINDER MORGAN INC/DELAWA		11/12/2014	Various	86,600.000	3,290,228		3,254,434	3,117,600	136,834	0	0	136,834	0	3,254,434	0	35,794	35,794	71,940	
502175-10-2	LTC PROPERTIES INC REIT		09/11/2014	ADVANTUS CAPITAL MANAGEMENT	1,200.000	48,606		47,149	42,468	4,681	0	0	4,681	0	47,149	0	1,457	1,457	1,615	
531172-10-4	LIBERTY PROPERTY TRUST REIT		09/23/2014	ADVANTUS CAPITAL MANAGEMENT	20,300.000	727,362		687,078	687,561	(483)	0	0	(483)	0	687,078	0	40,284	40,284	27,265	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
548661-10-7	LOWES COMPANIES		09/26/2014	CSFB-CSA-EQUITY	38,642.000	2,049,758		991,148	1,914,711	(923,563)	0	0	(923,563)	0	991,148	0	1,058,610	1,058,610	22,799	
559080-10-6	MAGELLAN MIDSTREAM PRTNS		09/26/2014	CSFB-CSA-EQUITY	49,886.000	4,164,720		1,047,652	3,156,287	(2,108,635)	0	0	(2,108,635)	0	1,047,652	0	3,117,069	3,117,069	91,666	
570759-10-0	MARKWEST ENERGY PARTNERS LP MASTER LIMITED PARTNER		09/12/2014	ADVANTUS CAPITAL MANAGEMENT	7,600.000	486,981		557,048	502,588	54,460	0	0	54,460	0	557,048	0	(70,067)	(70,067)	14,116	
57772K-10-1	MAXIM INTEGRATED PRODUCTS		02/21/2014	BARCLAYS	256,400.000	7,489,643		7,319,628	7,153,560	166,068	0	0	166,068	0	7,319,628	0	170,015	170,015	1,872	
58933Y-10-5	MERCK & CO INC		09/26/2014	CSFB-CSA-EQUITY	98,097.000	5,787,546		3,885,890	4,909,755	(1,023,865)	0	0	(1,023,865)	0	3,885,890	0	1,901,656	1,901,656	172,651	
594918-10-4	MICROSOFT CORP		07/17/2014	CSFB-ALGO-CSA EQUITY	7,200.000	322,748		196,883	269,352	(72,469)	0	0	(72,469)	0	196,883	0	125,865	125,865	4,032	
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		07/30/2014	ADVANTUS CAPITAL MANAGEMENT	3,300.000	239,006		215,879	200,442	15,437	0	0	15,437	0	215,879	0	23,127	23,127	5,621	
609207-10-5	MONDELEZ INTERNATIONAL INC		09/23/2014	BNY CONVERG-SOFT	87,700.000	3,035,528		2,707,219	3,095,810	(388,591)	0	0	(388,591)	0	2,707,219	0	328,309	328,309	36,834	
637071-10-1	NATIONAL OILWELL VARCO INC		06/02/2014	Spin Off	0.000	990,607		990,607	1,115,550	(124,942)	0	0	(124,942)	0	990,607	0	0	0	0	
651639-10-6	NEWMONT MINING CORP		08/04/2014	RUSSELL INVESTMENTS - SOFT	42,000.000	1,066,377		1,000,860	967,260	33,600	0	0	33,600	0	1,000,860	0	65,517	65,517	7,350	
651639-10-6	NEWMONT MINING CORP		07/18/2014	CREDIT SUISSE FIRST BOSTON	84,000.000	2,081,894		2,001,720	1,934,520	67,200	0	0	67,200	0	2,001,720	0	80,174	80,174	14,700	
65473P-10-5	NISOURCE INC		09/26/2014	BNY CONVERG-SOFT	85,938.000	3,314,701		1,474,647	2,825,641	(1,350,994)	0	0	(1,350,994)	0	1,474,647	0	1,840,054	1,840,054	65,313	
655844-10-8	NORFOLK SOUTHERN CORP		09/26/2014	BNY CONVERG-SOFT	9,230.000	1,016,776		318,741	856,821	(538,080)	0	0	(538,080)	0	318,741	0	698,035	698,035	15,230	
674599-10-5	OCCIDENTAL PETROLEUM CORP		02/21/2014	BARCLAYS	52,900.000	5,171,779		5,003,874	5,030,790	(26,916)	0	0	(26,916)	0	5,003,874	0	167,905	167,905	33,856	
678049-10-7	OILTANKING PARTNERS LP		12/29/2014	Various	19,800.000	1,514,585		925,452	1,228,986	(303,534)	0	0	(303,534)	0	925,452	0	589,133	589,133	15,724	
681936-10-0	OMEGA HEALTHCARE REIT		10/24/2014	ADVANTUS CAPITAL MANAGEMENT	19,600.000	693,987		635,178	584,080	51,098	0	0	51,098	0	635,178	0	58,809	58,809	17,901	
69351T-10-6	PPL CORPORATION		05/01/2014	Various	180,000.000	6,051,820		5,024,430	5,416,200	(391,770)	0	0	(391,770)	0	5,024,430	0	1,027,390	1,027,390	133,200	
713291-10-2	PEPCO HOLDINGS INC COMMON		06/05/2014	ADVANTUS CAPITAL MANAGEMENT	77,100.000	1,915,352		1,449,160	1,474,923	(25,763)	0	0	(25,763)	0	1,449,160	0	466,193	466,193	18,603	
742718-10-9	PROCTER & GAMBLE CO		12/30/2014	Various	512,643.000	47,062,809		34,362,963	41,734,267	(7,371,304)	0	0	(7,371,304)	0	34,362,963	0	12,699,846	12,699,846	1,298,166	
755111-50-7	RAYTHEON CO		02/07/2014	CSFB-CSA-EQUITY	84,441.000	7,966,836		3,481,718	7,658,799	(4,177,080)	0	0	(4,177,080)	0	3,481,718	0	4,485,118	4,485,118	46,443	
759509-10-2	RELIANCE STEEL & ALUMINUM		09/19/2014	CREDIT SUISSE FIRST BOSTON	34,200.000	2,529,889		2,502,872	2,593,728	(90,856)	0	0	(90,856)	0	2,502,872	0	27,017	27,017	35,910	
81618T-10-0	SELECT INCOME REIT REIT		03/06/2014	ADVANTUS CAPITAL MANAGEMENT	1,300.000	38,544		35,830	34,762	1,068	0	0	1,068	0	35,830	0	2,714	2,714	598	
81721M-10-9	SENIOR HOUSING PROPS TR REIT		12/23/2014	ADVANTUS CAPITAL MANAGEMENT	37,500.000	833,313		921,996	833,625	88,371	0	0	88,371	0	921,996	0	(88,683)	(88,683)	35,334	
83416T-10-0	SOLARCITY CORP		08/07/2014	Various	6,176.000	348,176		347,276	350,920	(3,644)	0	0	(3,644)	0	347,276	0	899	899	0	
842587-10-7	SOUTHERN CO		12/26/2014	ADVANTUS CAPITAL MANAGEMENT	21,603.000	970,829		887,953	888,099	(146)	0	0	(146)	0	887,953	0	82,875	82,875	25,091	
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		10/23/2014	ADVANTUS CAPITAL MANAGEMENT	7,300.000	180,587		131,346	133,152	(1,806)	0	0	(1,806)	0	131,346	0	49,241	49,241	8,194	
854502-10-1	STANLEY BLACK & DECKER INC		07/18/2014	BARCLAYS	121,100.000	10,011,846		9,656,879	9,771,559	(114,680)	0	0	(114,680)	0	9,656,879	0	354,968	354,968	15,300	
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		03/07/2014	ADVANTUS CAPITAL MANAGEMENT	30,900.000	875,478		756,019	828,565	(72,545)	0	0	(72,545)	0	756,019	0	119,459	119,459	14,214	
85571B-10-5	STARWOOD PROPERTY TRUST INC REIT		02/03/2014	Spin Off	0.000	95,750		95,750	110,534	(14,784)	0	0	(14,784)	0	95,750	0	0	0	0	
866142-10-2	SUMMIT MIDSTREAM PARTNERS LP LIMITED PARTNERS		12/30/2014	ADVANTUS CAPITAL MANAGEMENT	4,294.000	161,639		145,862	157,375	(11,513)	0	0	(11,513)	0	145,862	0	15,777	15,777	8,760	
866674-10-4	SUN COMMUNITIES INC REIT		12/22/2014	ADVANTUS CAPITAL MANAGEMENT	17,200.000	902,699		757,814	733,408	24,406	0	0	24,406	0	757,814	0	144,885	144,885	30,661	
871503-10-8	SYMANTEC CORP		05/16/2014	BARCLAYS	179,800.000	3,679,257		3,914,982	4,239,684	(324,702)	0	0	(324,702)	0	3,914,982	0	(235,725)	(235,725)	26,970	
872375-10-0	TECO ENERGY INC		12/01/2014	ADVANTUS CAPITAL MANAGEMENT	7,900.000	148,191		136,698	136,196	502	0	0	502	0	136,698	0	11,492	11,492	5,148	
87611X-10-5	TARGA RESOURCES PARTNERS LP MASTER LIMITED PARTNER		10/28/2014	Various	26,000.000	1,754,639		1,154,724	1,359,800	(205,076)	0	0	(205,076)	0	1,154,724	0	599,915	599,915	50,180	
87612G-10-1	TARGA RESOURCES CORP		09/24/2014	Various	37,800.000	5,116,857		2,044,875	3,332,826	(1,287,951)	0	0	(1,287,951)	0	2,044,875	0	3,071,982	3,071,982	61,791	
88160T-10-7	TESORO LOGISTICS LP		04/24/2014	Various	45,000.000	2,770,200		2,192,534	2,355,300	(162,766)	0	0	(162,766)	0	2,192,534	0	577,666	577,666	25,425	
88732J-20-7	TIME WARNER CABLE INC		01/17/2014	BARCLAYS	55,800.000	7,203,180		6,541,496	7,560,900	(1,019,404)	0	0	(1,019,404)	0	6,541,496	0	661,685	661,685	0	
902973-30-4	U S BANCORP		12/16/2014	BNY CONVERG-SOFT	787,915.000	34,544,556		1,665,882	31,831,766	(30,165,884)	0	0	(30,165,884)	0	1,665,882	0	32,878,674	32,878,674	748,519	
91914J-10-2	VALERO ENERGY PARTNERS LP LIMITED PARTNERS		02/18/2014	ADVANTUS CAPITAL MANAGEMENT	3,800.000	138,584		87,400	130,910	(43,510)	0	0	(43,510)	0	87,400	0	51,184	51,184	85	
92205F-10-6	VANGUARD NATURAL RESOURCES LIMITED PARTNERS		12/30/2014	ADVANTUS CAPITAL MANAGEMENT	20,500.000	464,725		574,914	605,160	(30,246)	0	0	(30,246)	0	574,914	0	(110,189)	(110,189)	48,167	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92343V-10-4	VERIZON COMMUNICATIONS		07/29/2014	ADVANTUS CAPITAL MANAGEMENT	900.000	47,530		44,375	44,226	149	0	0	149	0	44,375	0	3,155	3,155	1,431	
92857W-20-9	VODAFONE GROUP PLC RECEIPTS	E	04/01/2014	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	40,988	
931422-10-9	WALGREEN CO		01/17/2014	BARCLAYS	33,500.000	1,935,596		1,211,856	1,924,240	(712,384)	0	0	(712,384)	0	1,211,856	0	723,741	723,741	0	
94973V-10-7	WELL POINT HEALTH NETWORKS		10/17/2014	Various	255,604.000	28,839,939		15,218,808	23,615,254	(8,396,445)	0	0	(8,396,445)	0	15,218,808	0	13,621,131	13,621,131	259,230	
94973V-10-7	WELL POINT HEALTH NETWORKS		12/03/2014	Tax Free Exchange	110,345.000	6,066,235		6,066,235	10,194,775	(4,128,539)	0	0	(4,128,539)	0	6,066,235	0	0	0	144,828	
95931Q-20-5	WESTERN REFINING LOGISTICS L LIMITED PARTNERS		03/06/2014	ADVANTUS CAPITAL MANAGEMENT	3,900.000	114,799		85,800	100,893	(15,093)	0	0	(15,093)	0	85,800	0	28,999	28,999	939	
96950F-10-4	WILLIAMS PARTNERS		10/16/2014	Various	52,000.000	2,642,770		2,537,368	2,644,720	(107,352)	0	0	(107,352)	0	2,537,368	0	105,403	105,403	139,269	
981475-10-6	WORLD FUEL SERVICES CORP		10/16/2014	CREDIT SUISSE FIRST BOSTON	37,100.000	1,462,157		1,318,567	1,601,236	(282,669)	0	0	(282,669)	0	1,318,567	0	143,589	143,589	5,565	
008916-10-8	AGRIUM INC	A	09/23/2014	BNY CONVERG-SOFT	19,100.000	1,806,467		1,663,753	1,747,268	(83,515)	0	0	(83,515)	0	1,663,753	0	142,713	142,713	41,738	
008916-10-8	AGRIUM INC	A	02/21/2014	BARCLAYS	3,600.000	332,112		313,587	329,328	(15,741)	0	0	(15,741)	0	313,587	0	18,525	18,525	2,295	
131253-20-5	CALLOWAY REAL ESTATE INVESTM REIT	A	02/27/2014	ADVANTUS CAPITAL MANAGEMENT	15,700.000	353,382		376,606	371,164	5,443	0	0	5,443	0	376,606	0	(23,224)	(23,224)	3,620	
265270-20-7	DUNDEE REAL ESTATE INVESTM-A REIT	A	04/21/2014	ADVANTUS CAPITAL MANAGEMENT	4,200.000	110,929		118,998	113,865	5,133	0	0	5,133	0	118,998	0	(8,069)	(8,069)	6,118	
265270-20-7	DUNDEE REAL ESTATE INVESTM-A REIT	A	05/13/2014	Tax Free Exchange	26,900.000	750,969		750,969	729,275	21,694	0	0	21,694	0	750,969	0	0	0	18,688	
74623T-10-8	PURE INDUSTRIAL REAL ESTATE REIT	A	06/30/2014	ADVANTUS CAPITAL MANAGEMENT	40,900.000	175,660		176,732	183,383	(6,652)	0	0	(6,652)	0	176,732	0	(1,071)	(1,071)	4,617	
766910-10-3	RIOCAN REAL ESTATE INVST TR REIT	A	10/14/2014	ADVANTUS CAPITAL MANAGEMENT	44,500.000	1,081,210		1,077,768	1,036,058	41,710	0	0	41,710	0	1,077,768	0	3,443	3,443	35,911	
143658-30-0	CARNIVAL CRUISE UNIT	R	01/17/2014	BARCLAYS	268,500.000	9,940,732		9,417,516	10,785,645	(1,368,129)	0	0	(1,368,129)	0	9,417,516	0	523,216	523,216	0	
236363-10-7	DANSKE BANK A/S RECEIPTS	F	09/26/2014	Various	286,500.000	3,987,243		2,568,730	3,300,480	(731,750)	0	0	(731,750)	0	2,568,730	0	1,418,513	1,418,513	48,769	
48667L-10-6	KDDI CORP-UNSPONSORED ADR	F	10/22/2014	S. C. BERNSTEIN	57,000.000	874,378		489,100	880,080	(390,980)	0	0	(390,980)	0	489,100	0	385,278	385,278	19,337	
636274-30-0	NATL GRID PLC RECEIPTS	F	09/26/2014	BNY CONVERG-SOFT	135,700.000	9,703,285		6,269,727	8,863,924	(2,594,197)	0	0	(2,594,197)	0	6,269,727	0	3,433,558	3,433,558	470,893	
684060-10-6	ORANGE SA-SPONS ADR	F	03/10/2014	BNY CONVERG-SOFT	146,500.000	2,132,549		1,719,910	1,809,275	(89,365)	0	0	(89,365)	0	1,719,910	0	412,639	412,639	0	
684060-10-6	ORANGE SA-SPONS ADR	F	05/16/2014	BARCLAYS	337,700.000	5,147,279		3,964,598	4,170,595	(205,997)	0	0	(205,997)	0	3,964,598	0	1,182,681	1,182,681	147,191	
881575-30-2	TESCO PLC RECEIPTS	F	10/17/2014	CREDIT SUISSE FIRST BOSTON	340,008.000	2,834,040		5,546,252	5,725,735	(179,483)	0	0	(179,483)	0	5,546,252	0	(2,712,212)	(2,712,212)	243,187	
881624-20-9	TEVA PHARMACEUTICAL-SP ADR	F	02/20/2014	S. C. BERNSTEIN	5,900.000	282,148		233,777	236,472	(2,695)	0	0	(2,695)	0	233,777	0	48,370	48,370	2,034	
91311E-10-2	UNITED UTILITIES GROUP-ADR RECEIPTS	F	09/26/2014	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	136,763	
G37585-10-9	GASLOG LTD	F	04/14/2014	Various	155,000.000	3,850,593		2,060,424	2,648,950	(588,526)	0	0	(588,526)	0	2,060,424	0	1,790,169	1,790,169	19,080	
Y7545W-10-9	SEADRILL PARTNERS LLC LP	F	02/04/2014	Various	27,000.000	846,826		812,842	837,000	(24,158)	0	0	(24,158)	0	812,842	0	33,985	33,985	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						469,163,077	XXX	306,566,725	431,363,947	(124,797,217)	0	0	(124,797,217)	0	306,566,725	0	162,596,353	162,596,353	8,107,285	XXX
89154W-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET		12/19/2014	Various	3,147,786.000	3,147,786		3,147,786	3,147,786	0	0	0	0	0	3,147,786	0	0	0	118	
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		12/19/2014	TOUCHSTONE SECURITIES	8,176.000	85,801		87,527	84,299	3,228	0	0	3,228	0	87,527	0	(1,726)	(1,726)	5,895	
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		12/19/2014	TOUCHSTONE SECURITIES	127,782.000	1,200,017		1,138,712	1,174,320	(35,608)	0	0	(35,608)	0	1,138,712	0	61,305	61,305	53,710	
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		12/19/2014	TOUCHSTONE SECURITIES	45,274.000	1,664,730		1,353,480	1,567,395	(213,915)	0	0	(213,915)	0	1,353,480	0	311,249	311,249	0	
89154X-44-3	TOUCHSTONE VALUE FUND CLASS Y		12/19/2014	TOUCHSTONE SECURITIES	2,773.000	25,679		21,616	25,154	(3,538)	0	0	(3,538)	0	21,616	0	4,062	4,062	34	
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		12/19/2014	TOUCHSTONE SECURITIES	26,869.000	752,950		680,848	703,686	(22,838)	0	0	(22,838)	0	680,848	0	72,102	72,102	129	
89154X-63-3	TOUCHSTONE LARGE CAP GROWTH FUND CLASS I		12/19/2014	TOUCHSTONE SECURITIES	31,685.000	1,041,075		803,210	1,006,944	(203,734)	0	0	(203,734)	0	803,210	0	237,865	237,865	1,248	
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		12/19/2014	TOUCHSTONE SECURITIES	15,076.000	314,062		219,733	318,554	(98,821)	0	0	(98,821)	0	219,733	0	94,329	94,329	83	
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		11/24/2014	TOUCHSTONE SECURITIES	24,622.000	419,130		304,587	395,928	(91,341)	0	0	(91,341)	0	304,587	0	114,543	114,543	801	
89155H-38-9	TOUCHSTONE MID CAP VALUE FUND CLASS I		05/12/2014	TOUCHSTONE SECURITIES	3,199,913.000	52,584,816		40,115,744	51,646,604	(11,530,860)	0	0	(11,530,860)	0	40,115,744	0	12,469,072	12,469,072	21,115	
89155H-39-7	TOUCHSTONE MID CAP VALUE FUND CLASS C		05/12/2014	TOUCHSTONE SECURITIES	11,897.000	195,829		125,579	189,286	(63,706)	0	0	(63,706)	0	125,579	0	70,250	70,250	0	
89155H-41-3	TOUCHSTONE MID CAP VALUE FUND CLASS A		05/12/2014	TOUCHSTONE SECURITIES	12,191.000	202,490		129,564	195,298	(65,733)	0	0	(65,733)	0	129,564	0	72,926	72,926	124	
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		12/19/2014	TOUCHSTONE SECURITIES	10,838.000	122,277		142,621	120,632	21,989	0	0	21,989	0	142,621	0	(20,345)	(20,345)	41	
89155T-59-9	TOUCHSTONE ARBITRAGE FUND CLASS I		12/17/2014	TOUCHSTONE SECURITIES	1,818,258.000	18,000,759		18,182,585	18,255,315	(72,730)	0	0	(72,730)	0	18,182,585	0	(181,826)	(181,826)	28,147	
9299999. Subtotal - Common Stocks - Mutual Funds						79,757,401	XXX	66,453,592	78,831,201	(12,377,607)	0	0	(12,377,607)	0	66,453,592	0	13,303,806	13,303,806	111,445	XXX
9799997. Total - Common Stocks - Part 4						548,920,478	XXX	373,020,317	510,195,148	(137,174,824)	0	0	(137,174,824)	0	373,020,317	0	175,900,159	175,900,159	8,218,730	XXX
9799998. Total - Common Stocks - Part 5						516,243,536	XXX	496,759,933		0	0	0	0	0	496,759,933	0	19,483,614	19,483,614	2,731,945	XXX
9799999. Total - Common Stocks						1,065,164,014	XXX	869,780,250	510,195,148	(137,174,824)	0	0	(137,174,824)	0	869,780,250	0	195,383,773	195,383,773	10,950,675	XXX
9899999. Total - Preferred and Common Stocks						1,065,984,030	XXX	870,565,008	510,979,906	(137,174,824)	0	0	(137,174,824)	0	870,565,008	0	195,419,031	195,419,031	10,975,517	XXX
9999999 - Totals						1,790,933,354	XXX	1,588,281,499	1,037,394,680	(137,097,892)	(1,552,579)	1,634	(138,652,105)	0	1,586,517,678	0	204,415,674	204,415,674	26,511,278	XXX

SCHEDULE D - PART 5

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid-eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort-ization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
36176F-2C-1	G2 #765171 4.660% 12/27/61		09/01/2014	Interest Capitalization	10/01/2014	Paydown	1,587	1,587	1,587	1,587	0	0	0	0	0	0	0	0	31	0
36176F-Z9-2	G2 #765168 4.615% 11/22/61		11/01/2014	Interest Capitalization	12/01/2014	Paydown	4,424	4,424	4,424	4,424	0	0	0	0	0	0	0	0	94	0
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.589% 02/16/44		10/01/2014	Interest Capitalization	12/01/2014	Paydown	129,178	129,178	129,178	129,178	0	0	0	0	0	0	0	0	3,334	0
38375B-JW-3	GNR 2011-H02 BA 4.450% 02/20/61		08/01/2014	Interest Capitalization	12/01/2014	Paydown	9,411	9,411	9,411	9,411	0	0	0	0	0	0	0	0	181	0
690353-C9-6	OPIC 0.018% 01/15/30		11/18/2014	MELLON CAPITAL MKT	12/18/2014	MELLON CAPITAL MKT	8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	0	0	0	530	0
690353-RW-9	OPIC US Agency Floating MTN 0.110% 12/16/19		12/04/2014	BANK of AMERICA SEC	12/18/2014	MERRILL LYNCH-NY--FX INC	13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	0	0	0	3,644	3,095
690353-ZZ-3	OPIC 0.110% 09/15/20		11/28/2014	WELLS FARGO	12/18/2014	WELLS FARGO	14,200,000	14,200,000	14,200,000	14,200,000	0	0	0	0	0	0	0	0	4,023	3,167
0599999. Subtotal - Bonds - U.S. Governments							35,344,600	35,344,600	35,344,600	35,344,600	0	0	0	0	0	0	0	0	11,837	6,262
666467-FG-5	NORTHLAKE IL VRDN 0.130% 12/01/34		03/10/2014	PNC CAPITAL MARKETS	12/01/2014	Redemption 100.0000	1,045,000	1,045,000	1,045,000	1,045,000	0	0	0	0	0	0	0	0	819	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							1,045,000	1,045,000	1,045,000	1,045,000	0	0	0	0	0	0	0	0	819	0
3137BC-6T-0	FHR 4361 WV 3.500% 05/15/44		06/24/2014	AMHERST SECURITIES GROUP	12/01/2014	Paydown	5,837	5,792	5,837	5,837	0	45	0	45	0	0	0	0	51	17
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		07/01/2014	Interest Capitalization	12/01/2014	Paydown	20,342	20,342	20,342	20,342	0	0	0	0	0	0	0	0	564	0
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.400% 12/01/37		08/28/2014	J P MORGAN SEC FIXED INC	12/01/2014	Redemption 100.0000	6,200,000	6,200,000	6,200,000	6,200,000	0	0	0	0	0	0	0	0	6,172	0
49126R-AC-0	KENTUCKY ST FIN VRDN 0.400% 04/01/31		02/28/2014	J P MORGAN SEC FIXED INC	06/02/2014	Redemption 100.0000	3,420,000	3,420,000	3,420,000	3,420,000	0	0	0	0	0	0	0	0	4,007	0
67105Q-AA-3	OSL SANTA ROSA VDRN 0.130% 02/01/52		11/28/2014	STERN	11/28/2014	STERN	9,595,000	9,595,000	9,595,000	9,595,000	0	0	0	0	0	0	0	0	1,025	854
708692-BG-2	PENNSYLVANIA ST ECON DEV FING 0.450% 08/01/45		04/30/2014	MERRILL LYNCH-NY--FX INC	07/02/2014	MERRILL LYNCH-NY--FX INC	1,200,000	1,200,000	1,199,976	1,200,000	0	0	0	0	0	0	(24)	(24)	917	0
708692-BG-2	PENNSYLVANIA ST ECON DEV FING 0.450% 08/01/45		07/31/2014	MERRILL LYNCH-NY--FX INC	11/03/2014	Redemption 100.0000	3,900,000	3,900,000	3,900,000	3,900,000	0	0	0	0	0	0	0	0	4,247	0
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN 0.400% 06/01/44		06/25/2014	SUNTRUST	10/01/2014	Redemption 100.0000	2,300,000	2,300,000	2,300,000	2,300,000	0	0	0	0	0	0	0	0	2,470	26
3199999. Subtotal - Bonds - U.S. Special Revenues							26,641,179	26,641,134	26,641,155	26,641,179	0	45	0	45	0	0	(24)	(24)	19,453	897
00430W-AF-6	ACCELLENT INC. 4.500% 03/12/21		07/03/2014	GOLDENTREE-BANK LOANS	12/22/2014	GOLDENTREE-BANK LOANS	727,824	724,869	713,268	725,048	0	179	0	179	0	0	(11,780)	(11,780)	15,595	0
00430W-AF-6	ACCELLENT INC. 4.500% 03/12/21		07/03/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	2,463	2,453	2,463	2,463	0	10	0	10	0	0	0	0	25	0
00763W-AK-2	ADVANSTAR COMMUNICATIONS INC 5.500% 04/29/19		09/23/2014	GOLDENTREE-BANK LOANS	12/18/2014	Redemption 100.0000	1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	0	0	0	16,382	0
01310T-AH-2	ALBERTSON'S HOLDING LLC 4.500% 08/25/21		09/12/2014	GOLDENTREE-BANK LOANS	11/24/2014	GOLDENTREE-BANK LOANS	555,000	546,675	557,775	546,876	0	201	0	201	0	0	10,899	10,899	3,762	0
021468-AG-8	CWALT 2006-14CB A7 6.000% 05/25/36		09/02/2014	Various	09/02/2014	Various	1	0	55,882	0	0	0	0	0	0	0	55,882	55,882	0	0
02148J-AD-9	CWALT 2006-39CB 1A4 6.000% 01/25/37		09/02/2014	Various	09/02/2014	Various	1	0	63,865	0	0	0	0	0	0	0	63,865	63,865	0	0
02151H-AY-1	CWALT 2007-17CB M1 5.750% 08/25/37		09/02/2014	Various	09/02/2014	Various	1	0	47,899	0	0	0	0	0	0	0	47,899	47,899	0	0
0258M0-CZ-0	AMERICAN EXPRESS 5.125% 08/25/14		02/19/2014	PIERPONT SECURITIES	08/25/2014	Maturity	1,000,000	1,024,210	1,000,000	1,000,000	0	(24,210)	0	(24,210)	0	0	0	0	51,250	25,483
03232N-AG-8	AMSURG CORP 3.750% 07/16/21		07/30/2014	GOLDENTREE-BANK LOANS	08/21/2014	GOLDENTREE-BANK LOANS	1,250,000	1,246,875	1,246,875	1,246,895	0	20	0	20	0	0	(20)	(20)	(144)	0
03759D-AB-4	APEX TOOL GROUP 4.500% 01/31/20		06/13/2014	GOLDENTREE-BANK LOANS	10/08/2014	GOLDENTREE-BANK LOANS	970,000	953,636	933,625	954,451	0	815	0	815	0	0	(20,826)	(20,826)	13,337	0
03759D-AB-4	APEX TOOL GROUP 4.500% 01/31/20		06/13/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	7,300	7,177	7,300	7,300	0	123	0	123	0	0	0	0	45	0
04364B-AA-5	ACER ABS 0.450% 03/10/15		03/03/2014	BANK of AMERICA SEC	12/10/2014	Paydown	2,341,875	2,341,875	2,341,875	2,341,875	0	0	0	0	0	0	0	0	3,885	0
04364B-AA-5	ACER ABS 0.450% 03/10/15		03/03/2014	BANK of AMERICA SEC	04/10/2014	Redemption 100.0000	258,125	258,125	258,125	258,125	0	0	0	0	0	0	0	0	878	0
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		09/01/2014	Interest Capitalization	12/01/2014	Paydown	13,924	13,924	9,096	13,924	0	0	0	0	0	0	(4,828)	(4,828)	375	0
059515-BF-2	BAFC 2007-3 XA2 5.500% 09/25/34		09/02/2014	Various	09/02/2014	Various	2	0	742,666	0	0	0	0	0	0	0	742,666	742,666	0	0
06051G-DY-2	BANK OF AMERICA CORP 7.375% 05/15/14		03/27/2014	SUSQUEHANNA	05/15/2014	Maturity	2,400,000	2,420,424	2,400,000	2,400,000	0	(20,424)	0	(20,424)	0	0	0	0	88,500	66,867
07288V-AC-3	BAYONNE ENERGY CENTER LLC 4.500% 08/19/21		08/26/2014	GOLDENTREE-BANK LOANS	08/27/2014	GOLDENTREE-BANK LOANS	250,000	248,750	250,938	248,750	0	0	0	0	0	0	2,187	2,187	0	0
09364L-AH-7	BLOCK COMMUNICATIONS INC 4.250% 10/31/21		12/15/2014	GOLDENTREE-BANK LOANS	12/15/2014	GOLDENTREE-BANK LOANS	275,000	273,625	274,656	273,625	0	0	0	0	0	0	1,031	1,031	0	0
097751-AS-0	BOMBARDIER INC 7.500% 03/15/18	G	03/03/2014	BARCLAYS	11/04/2014	WELLS FARGO	510,000	572,475	566,100	562,756	0	(9,719)	0	(9,719)	0	0	3,344	3,344	43,775	18,169
12628K-AA-0	CSAB 2006-3 A1A 6.000% 11/25/36		08/13/2014	Various	08/13/2014	Various	1	0	125,897	0	0	0	0	0	0	0	125,897	125,897	0	0
126307-AC-1	CSC HOLDINGS INC 8.625% 02/15/19		03/10/2014	BANK of AMERICA SEC	11/04/2014	BARCLAYS	1,276,000	1,534,390	1,499,300	1,503,043	0	(31,347)	0	(31,347)	0	0	(3,743)	(3,743)	80,096	8,560
12667G-AH-6	CWALT 2005-13CB A8 5.500% 05/25/35		09/02/2014	Various	09/02/2014	Various	1	0	39,916	0	0	0	0	0	0	0	39,916	39,916	0	0

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12667G-PV-9	CWALT 2005-20CB 1A3 5.500% 07/25/35		09/02/2014	Various	09/02/2014	Various	1	0	63,865	0	0	0	0	0	0	0	63,865	63,865	0	0
12667G-PW-7	CWALT 2005-20CB 1A4 5.500% 07/25/35		09/02/2014	Various	09/02/2014	Various	3	0	239,493	0	0	0	0	0	0	0	239,493	239,493	0	0
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/02/2014	Various	09/02/2014	Various	3	0	79,831	0	0	0	0	0	0	0	79,831	79,831	0	0
12668A-AL-9	CWALT 2005-47CB A11 5.500% 10/25/35		09/02/2014	Various	09/02/2014	Various	4	0	311,341	0	0	0	0	0	0	0	311,341	311,341	0	0
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		09/02/2014	Various	09/02/2014	Various	2	0	31,932	0	0	0	0	0	0	0	31,932	31,932	0	0
12668B-YF-4	CWALT 2006-7CB 1A14 6.000% 05/25/36		09/02/2014	Various	09/02/2014	Various	1	0	31,932	0	0	0	0	0	0	0	31,932	31,932	0	0
12668G-AD-4	CWL 2006-S9 A4 5.794% 11/25/35		09/02/2014	Various	09/02/2014	Various	2	0	60,672	0	0	0	0	0	0	0	60,672	60,672	0	0
12668G-AF-9	CWL 2006-S9 A6 5.588% 08/25/36		09/02/2014	Various	09/02/2014	Various	2	0	41,512	0	0	0	0	0	0	0	41,512	41,512	0	0
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/02/2014	Various	09/02/2014	Various	2	0	159,662	0	0	0	0	0	0	0	159,662	159,662	0	0
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		09/02/2014	Various	09/02/2014	Various	1	0	59,075	0	0	0	0	0	0	0	59,075	59,075	0	0
12768G-AB-7	CAESARS ENTERTAINMENT RESORT 7.000% 10/11/20		06/23/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	5,504	5,504	5,504	5,504	0	0	0	0	0	0	0	0	1,326	0
12768Q-AB-5	CAESARS GROWTH PROPERTIES HOLD 6.250% 05/08/21		07/17/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	3,125	3,133	3,125	3,125	0	(8)	0	(8)	0	0	0	0	15	0
17178H-AD-4	CIENA CORP 3.750% 07/11/19		08/08/2014	GOLDENTREE-BANK LOANS	08/08/2014	GOLDENTREE-BANK LOANS	985,000	980,075	987,463	980,075	0	0	0	0	0	0	7,388	7,388	0	0
172967-CK-5	CITIGROUP 5.125% 05/05/14		02/12/2014	BNP SECURITIES	05/05/2014	Maturity	3,000,000	3,030,600	3,000,000	3,000,000	0	(30,600)	0	(30,600)	0	0	0	0	76,875	43,990
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		10/08/2014	BANK of AMERICA SEC	12/01/2014	Paydown	127,761	129,158	127,761	127,761	0	(1,397)	0	(1,397)	0	0	0	0	536	161
20451U-AF-2	COMPASS DIVERSIFIED HOLDINGS 4.250% 06/06/21		06/27/2014	GOLDENTREE-BANK LOANS	10/14/2014	GOLDENTREE-BANK LOANS	777,161	773,275	772,043	773,416	0	141	0	141	0	0	(1,373)	(1,373)	8,808	0
20451U-AF-2	COMPASS DIVERSIFIED HOLDINGS 4.250% 06/06/21		06/27/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	1,948	1,938	1,948	1,948	0	10	0	10	0	0	0	0	15	0
209615-CA-9	CONSOLIDATED NATURAL GAS 5.000% 12/01/14		02/25/2014	KGS-ALPHA CAPITAL MARKETS	12/01/2014	Various	810,000	837,832	810,000	810,000	0	(27,832)	0	(27,832)	0	0	0	0	40,500	9,788
225458-5R-5	CSFB 2005-9 2A1 5.500% 10/25/35		08/13/2014	Various	08/13/2014	Various	2	2	1,212,770	2	0	0	0	0	0	0	1,212,768	1,212,768	0	0
225458-PR-3	CSFB 2005-4 2A4 5.500% 06/25/35		08/13/2014	Various	08/13/2014	Various	1	1	266,232	1	0	0	0	0	0	0	266,231	266,231	0	0
225470-VY-6	CSMC 2006-1 11P3 5.500% 01/25/36		08/13/2014	Various	08/13/2014	Various	1	1	231,004	1	0	0	0	0	0	0	231,003	231,003	0	0
23247L-AA-6	CWALT 2007-11 2A1 0.230% 06/25/47		09/02/2014	Various	09/02/2014	Various	1	0	95,797	0	0	0	0	0	0	0	95,797	95,797	0	0
23918Y-AC-2	DAVITA HEALTHCARE PARTNERS INC 3.500% 06/24/21		08/12/2014	GOLDENTREE-BANK LOANS	10/10/2014	GOLDENTREE-BANK LOANS	2,496,788	2,484,304	2,490,045	2,484,482	0	178	0	178	0	0	5,563	5,563	3,004	0
23918Y-AC-2	DAVITA HEALTHCARE PARTNERS INC 3.500% 06/24/21		08/12/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	3,213	3,196	3,213	3,213	0	16	0	16	0	0	0	0	(1)	0
24702N-AB-6	DELL INTERNATIONAL LLC 4.500% 04/29/20		11/03/2014	GOLDENTREE-BANK LOANS	12/30/2014	Redemption 100.0000	1,675	1,669	1,675	1,675	0	6	0	6	0	0	0	0	14	0
25470X-AB-1	DISH DBS CORP 7.875% 09/01/19		02/27/2014	JEFFERIES & CO	10/31/2014	CROSS TRANSACTION	510,000	596,700	590,815	587,151	0	(9,549)	0	(9,549)	0	0	3,664	3,664	27,221	335
26852B-AK-5	EIG INVESTORS CORP(ENDURANCE) 5.000% 11/09/19		10/16/2014	GOLDENTREE-BANK LOANS	10/16/2014	Redemption 100.0000	2,569	2,566	2,569	2,569	0	3	0	3	0	0	0	0	0	0
26884A-AS-2	ERP OPERATING 5.250% 09/15/14		03/27/2014	KEY BANC-MCDONALD	09/15/2014	Maturity	500,000	510,700	500,000	500,000	0	(10,700)	0	(10,700)	0	0	0	0	13,125	1,167
29088U-AC-1	EMERALD EXPOSITIONS HOLDING 4.750% 06/17/20		08/05/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	1,996	1,996	1,996	1,996	0	0	0	0	0	0	0	0	7	0
293791-AN-9	ENTERPRISE PRODUCTS 5.600% 10/15/14		10/06/2014	GUGGENHEIM CAPITAL MARKETS	10/15/2014	Maturity	14,515,000	14,527,701	14,515,000	14,515,000	0	(12,701)	0	(12,701)	0	0	0	0	406,420	392,873
29410B-AB-4	ENVISION ACQUISITION CO LLC 5.750% 11/04/20		09/15/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	3,149	3,133	3,149	3,149	0	16	0	16	0	0	0	0	0	0
29978J-AB-1	EVEREST HOLDINGS LLC 6.250% 07/01/20		08/05/2014	GOLDENTREE-BANK LOANS	11/17/2014	GOLDENTREE-BANK LOANS	503,738	493,663	489,885	494,058	0	396	0	396	0	0	(4,174)	(4,174)	6,843	0
29978J-AB-1	EVEREST HOLDINGS LLC 6.250% 07/01/20		08/05/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	1,263	1,237	1,263	1,263	0	25	0	25	0	0	0	0	6	0
313551-AV-5	FEDERAL-MOGUL HOLDINGS CORP 4.750% 04/15/21		10/28/2014	GOLDENTREE-BANK LOANS	11/20/2014	GOLDENTREE-BANK LOANS	340,000	337,859	340,000	337,884	0	25	0	25	0	0	2,116	2,116	1,145	0
313551-AV-5	FEDERAL-MOGUL HOLDINGS CORP 4.750% 04/15/21		10/16/2014	GOLDENTREE-BANK LOANS	10/28/2014	Redemption 100.0000	2,563	2,546	2,563	2,563	0	16	0	16	0	0	0	0	4	0
315409-AF-9	FERRO CORP 4.000% 07/30/21		08/22/2014	GOLDENTREE-BANK LOANS	09/03/2014	GOLDENTREE-BANK LOANS	1,250,000	1,243,750	1,245,313	1,243,774	0	24	0	24	0	0	1,539	1,539	64	0
33818X-AD-2	FITNESS INTERNATIONAL LLC 5.500% 07/01/20		07/09/2014	GOLDENTREE-BANK LOANS	12/23/2014	GOLDENTREE-BANK LOANS	331,100	327,789	326,816	327,995	0	206	0	206	0	0	(1,179)	(1,179)	6,660	0
33818X-AD-2	FITNESS INTERNATIONAL LLC 5.500% 07/01/20		07/09/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	3,125	3,094	3,125	3,125	0	31	0	31	0	0	0	0	26	0
364725-AY-7	GANNETT CO 5.125% 10/15/19		08/19/2014	WELLS FARGO	10/06/2014	Tax Free Exchange	854,000	879,620	878,816	878,816	0	(804)	0	(804)	0	0	0	0	22,005	15,440
378272-AA-6	GLENCORE FUNDING LLC 6.000% 04/15/14		02/03/2014	Various	04/15/2014	Maturity	2,850,000	2,880,006	2,850,000	2,850,000	0	(30,006)	0	(30,006)	0	0	0	0	85,500	51,150

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38141E-A3-3	GOLDMAN SACHS GROUP 6.000% 05/01/14		01/15/2014	Various	05/01/2014	Maturity	3,350,000	3,405,340	3,350,000	3,350,000	0	(55,340)	0	(55,340)	0	0	0	0	100,500	40,867
38141G-CM-4	GOLDMAN SACHS GROUP INC 5.500% 11/15/14		10/16/2014	GUGGENHEIM CAPITAL MARKETS	11/15/2014	Maturity	13,000,000	13,043,407	13,000,000	13,000,000	0	(43,407)	0	(43,407)	0	0	0	0	357,500	309,833
39322G-AB-9	GREEN PLAINS PROCESSING LLC 6.500% 06/30/20		07/02/2014	GOLDENTREE-BANK LOANS	12/16/2014	GOLDENTREE-BANK LOANS	495,000	490,050	490,050	490,359	0	309	0	309	0	0	(309)	(309)	13,585	0
39322G-AB-9	GREEN PLAINS PROCESSING LLC 6.500% 06/30/20		07/02/2014	GOLDENTREE-BANK LOANS	12/30/2014	Redemption 100.0000	48,590	48,104	48,590	48,590	0	486	0	486	0	0	0	0	1,049	0
404119-BP-3	HCA INC 4.250% 10/15/19		10/17/2014	GOLDENTREE-BANK LOANS	10/23/2014	GOLDENTREE-BANK LOANS	343,000	343,000	347,086	343,000	0	0	0	0	0	0	4,086	4,086	123	0
40414L-AB-5	HCP INC 2.700% 02/01/14		01/03/2014	KEY BANC-MCDONALD	02/01/2014	Maturity	3,345,000	3,349,877	3,345,000	3,345,000	0	(4,877)	0	(4,877)	0	0	0	0	45,158	39,137
40415R-AQ-8	HD SUPPLY INC 5.250% 12/15/21		12/04/2014	GOLDENTREE-BANK LOANS	12/04/2014	GOLDENTREE-BANK LOANS	155,000	155,000	158,100	155,000	0	0	0	0	0	0	3,100	3,100	0	0
43162T-AG-5	HILLMAN GROUP INC/THE 4.500% 06/30/21		07/18/2014	GOLDENTREE-BANK LOANS	11/06/2014	GOLDENTREE-BANK LOANS	1,246,875	1,243,758	1,232,848	1,243,871	0	113	0	113	0	0	(11,023)	(11,023)	15,399	0
43162T-AG-5	HILLMAN GROUP INC/THE 4.500% 06/30/21		07/18/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	3,125	3,117	3,125	3,125	0	8	0	8	0	0	0	0	18	0
444454-AB-8	HUGHES SATELLITE SYS CORP 6.500% 06/15/19		03/10/2014	BANK of AMERICA SEC	11/04/2014	JEFFERIES & CO	2,552,000	2,807,200	2,768,920	2,778,670	0	(28,530)	0	(28,530)	0	0	(9,750)	(9,750)	148,370	40,318
44986V-AC-1	INC RESEARCH LLC 4.750% 07/12/18		08/22/2014	GOLDENTREE-BANK LOANS	10/23/2014	GOLDENTREE-BANK LOANS	625,000	625,781	620,069	625,748	0	(33)	0	(33)	0	0	(5,679)	(5,679)	2,602	0
45672R-AC-6	US LLC 2 (IPREO) 4.250% 08/06/21		08/20/2014	GOLDENTREE-BANK LOANS	09/12/2014	GOLDENTREE-BANK LOANS	465,000	462,675	463,488	462,689	0	14	0	14	0	0	799	799	(8)	0
46412R-AD-7	IRWHE 2007-1 2A3 6.150% 08/25/37		08/13/2014	Various	08/13/2014	Various	2	2	808,513	2	0	0	0	0	0	0	808,511	808,511	0	0
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		02/10/2014	BARCLAYS	12/15/2014	Paydown	48,475	48,447	48,475	48,475	0	27	0	27	0	0	0	0	1,181	0
47214D-AC-8	WENCOR GROUP - JAZZ ACQUISITIO 3.734% 06/19/21		07/01/2014	GOLDENTREE-BANK LOANS	07/17/2014	GOLDENTREE-BANK LOANS	550,000	548,625	552,063	548,632	0	7	0	7	0	0	3,431	3,431	0	0
50209R-AC-8	LM US MEMBER LLC (LANDMARK) 4.750% 10/25/19		08/25/2014	GOLDENTREE-BANK LOANS	12/11/2014	GOLDENTREE-BANK LOANS	322,211	321,406	322,211	321,446	0	40	0	40	0	0	766	766	3,879	0
50209R-AC-8	LM US MEMBER LLC (LANDMARK) 4.750% 10/25/19		08/25/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	3,030	3,022	3,030	3,030	0	8	0	8	0	0	0	0	3	0
50209R-AF-1	LM US MEMBER LLC (LANDMARK) 4.750% 10/25/19		08/25/2014	GOLDENTREE-BANK LOANS	12/11/2014	GOLDENTREE-BANK LOANS	12,789	12,757	12,789	12,758	0	2	0	2	0	0	30	30	154	0
50209R-AF-1	LM US MEMBER LLC (LANDMARK) 4.750% 10/25/19		08/25/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	121	121	121	121	0	0	0	0	0	0	0	0	0	0
52908M-AE-5	LEXINGTON FINANCIAL SERVICES VRDN 0.320% 01/01/33		11/28/2014	ZIEGLER SECURITIES	11/28/2014	ZIEGLER SECURITIES	12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	0	0	0	2,127	1,644
55328H-AB-7	MULTIPLAN TL B 1L 3.750% 03/31/21		12/03/2014	GOLDENTREE-BANK LOANS	12/03/2014	Redemption 100.0000	3,846	3,712	3,846	3,846	0	135	0	135	0	0	0	0	0	0
61747Y-CF-0	MORGAN STANLEY 6.000% 05/13/14		03/27/2014	MELLON CAPITAL MKT	05/13/2014	Maturity	1,800,000	1,811,880	1,800,000	1,800,000	0	(11,880)	0	(11,880)	0	0	0	0	54,000	41,400
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/17/2014	NOMURA SECURITIES INTERNATIONA	12/01/2014	Paydown	93,544	91,205	93,544	93,544	0	2,339	0	2,339	0	0	0	0	487	177
653522-DQ-2	NIAGRA MOHAWK 3.553% 10/01/14		03/25/2014	Various	10/01/2014	Maturity	2,100,000	2,133,945	2,100,000	2,100,000	0	(33,945)	0	(33,945)	0	0	0	0	74,613	36,389
65557Q-AB-8	NORD ANGLIA EDUCATION FINANCE 4.500% 03/31/21		07/30/2014	GOLDENTREE-BANK LOANS	11/28/2014	Redemption 100.0000	6,075	6,075	6,075	6,075	0	0	0	0	0	0	0	0	47	0
67107J-AB-5	OSG BULK SHIPS INC 5.750% 08/05/19		08/20/2014	GOLDENTREE-BANK LOANS	08/20/2014	GOLDENTREE-BANK LOANS	250,000	247,500	250,000	247,500	0	0	0	0	0	0	2,500	2,500	0	0
681936-BA-7	OMEGA HEALTHCARE 4.950% 04/01/24		03/06/2014	J P MORGAN SEC FIXED INC	10/16/2014	Tax Free Exchange	2,000,000	1,971,600	1,972,941	1,972,941	0	1,341	0	1,341	0	0	0	0	59,400	0
6901LA-B3-6	BURGER KING 4.500% 10/27/21		11/14/2014	GOLDENTREE-BANK LOANS	11/25/2014	GOLDENTREE-BANK LOANS	145,000	143,550	145,363	143,555	0	5	0	5	0	0	1,807	1,807	(3)	0
69320D-AA-7	PC FINANCIAL PARTNERSHIP 5.000% 11/15/14		10/07/2014	SUSQUEHANNA	11/15/2014	Maturity	10,000,000	10,044,800	10,000,000	10,000,000	0	(44,800)	0	(44,800)	0	0	0	0	250,000	201,389
704549-AK-0	PEABODY ENERGY CORP 6.000% 11/15/18		03/06/2014	BANK of AMERICA SEC	11/05/2014	Various	2,550,000	2,760,375	2,475,468	2,733,050	0	(27,325)	0	(27,325)	0	0	(257,583)	(257,583)	150,667	49,300
737679-CX-6	POTOMAC ELECTRIC PWR CO 4.650% 04/15/14		03/25/2014	KGS-ALPHA CAPITAL MARKETS	04/15/2014	Maturity	1,200,000	1,202,424	1,200,000	1,200,000	0	(2,424)	0	(2,424)	0	0	0	0	27,900	25,265
742718-EB-1	PROCTER & GAMBLE CO 3.100% 08/15/23		04/22/2014	CREDIT SUISSE FIRST BOSTON	11/19/2014	MORGAN STANLEY FIXED INC	2,000,000	1,981,260	2,016,720	1,982,268	0	1,008	0	1,008	0	0	34,452	34,452	48,050	12,056
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/27/2014	Various	03/27/2014	Various	1	1	8,388	1	0	0	0	0	0	0	8,387	8,387	0	0
74958E-AS-5	RFMSI 2006-S12 3A9 5.750% 12/25/36		03/27/2014	Various	03/27/2014	Various	2	2	134,206	2	0	0	0	0	0	0	134,204	134,204	0	0
74977X-AA-9	RSI HOME PRODUCTS INC 6.875% 03/01/18		03/11/2014	BANK of AMERICA SEC	11/04/2014	JEFFERIES & CO	232,000	246,790	243,020	243,710	0	(3,080)	0	(3,080)	0	0	(690)	(690)	10,899	576
761118-MD-7	RALI 2005-QS16 A4 5.750% 11/25/35		03/27/2014	Various	03/27/2014	Various	1	1	218,084	1	0	0	0	0	0	0	218,083	218,083	0	0
76112H-AD-9	RAST 2006-A9CB A4 6.000% 09/25/36		09/02/2014	Various	09/02/2014	Various	1	0	4,278,057	0	0	0	0	0	0	0	4,278,057	4,278,057	0	0
77118E-AK-2	ROCK OHIO CAESARS LLC 5.000% 06/20/19		06/03/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	5,575	5,491	5,575	5,575	0	84	0	84	0	0	0	0	3,260	0
78403D-AA-8	SBA TOWER TRUST 4.254% 04/15/15		10/01/2014	Various	10/01/2014	Various	10,100,000	10,342,140	10,333,520	10,329,496	0	(12,644)	0	(12,644)	0	0	4,024	4,024	33,807	17,323

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
81810H-AB-8	SEVENTY SEVEN OPERATING LLC 3.750% 06/25/21		07/03/2014	GOLDENTREE-BANK LOANS	09/05/2014	GOLDENTREE-BANK LOANS	630,000	626,850	630,000	626,919	0	69	0	69	0	0	3,081	3,081	3,957	0
83420L-AB-7	SOLENIS INTERNATIONAL LP 4.250% 07/31/21		08/08/2014	GOLDENTREE-BANK LOANS	08/12/2014	GOLDENTREE-BANK LOANS	250,000	248,750	250,000	248,751	0	1	0	1	0	0	1,249	1,249	0	0
84130D-AD-0	SOUTHCROSS ENERGY PARTNERS LP 5.250% 08/04/21		09/11/2014	GOLDENTREE-BANK LOANS	12/01/2014	GOLDENTREE-BANK LOANS	463,838	461,518	465,577	461,579	0	61	0	61	0	0	3,998	3,998	5,174	0
84130D-AD-0	SOUTHCROSS ENERGY PARTNERS LP 5.250% 08/04/21		09/11/2014	GOLDENTREE-BANK LOANS	09/29/2014	Redemption 100.0000	1,163	1,157	1,163	1,163	0	6	0	6	0	0	0	0	3	0
87242H-AB-3	TGI FRIDAY'S INC 5.250% 07/15/20		07/29/2014	GOLDENTREE-BANK LOANS	12/08/2014	Redemption 100.0000	31,534	31,376	31,534	31,534	0	158	0	158	0	0	0	0	425	0
88103N-AB-6	TERRAFORM POWER OPERATING LLC 4.750% 07/23/19		07/31/2014	GOLDENTREE-BANK LOANS	08/14/2014	GOLDENTREE-BANK LOANS	465,000	462,675	467,325	462,690	0	15	0	15	0	0	4,635	4,635	(119)	0
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		02/13/2014	BARCLAYS	12/15/2014	Paydown	232,972	267,026	232,972	232,972	0	(34,054)	0	(34,054)	0	0	0	0	6,228	144
92210M-AH-7	VANTIV LLC 3.750% 06/13/21		07/23/2014	GOLDENTREE-BANK LOANS	09/18/2014	GOLDENTREE-BANK LOANS	255,000	253,725	255,638	253,750	0	25	0	25	0	0	1,887	1,887	(389)	0
92911V-AC-0	VOUVRAY US FINANCE LLC 5.000% 06/27/21		07/11/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	1,563	1,555	1,563	1,563	0	8	0	8	0	0	0	0	11	0
97381W-AN-4	WINDSTREAM CORP 7.750% 10/15/20		03/13/2014	BARCLAYS	11/05/2014	Various	1,188,000	1,281,555	1,267,643	1,262,705	0	(18,850)	0	(18,850)	0	0	4,937	4,937	97,920	39,130
98920U-AF-1	Zebra Technologies Corp 4.750% 10/27/21		11/07/2014	GOLDENTREE-BANK LOANS	12/01/2014	GOLDENTREE-BANK LOANS	505,000	501,213	508,100	501,225	0	13	0	13	0	0	6,875	6,875	98	0
BL1326-77-8	TEAMVIEWER US LLC 6.000% 01/08/21		08/07/2014	GOLDENTREE-BANK LOANS	12/30/2014	Redemption 100.0000	4,050	3,888	4,050	4,050	0	162	0	162	0	0	0	0	78	0
BL1410-84-6	METALDYNE TL B 1L 4.250% 10/20/21		12/03/2014	GOLDENTREE-BANK LOANS	12/24/2014	Redemption 100.0000	5,111	5,086	5,111	5,111	0	26	0	26	0	0	0	0	13	0
G2412K-AB-2	COOPER GAY CGSC 5.000% 04/16/20		06/03/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	5,176	5,021	5,176	5,176	0	155	0	155	0	0	0	0	3,448	0
136385-AF-8	CANADIAN NATL RESOURCES 4.900% 12/01/14	A	01/30/2014	BANK of AMERICA SEC	12/01/2014	Maturity	1,500,000	1,554,180	1,500,000	1,500,000	0	(54,180)	0	(54,180)	0	0	0	0	73,500	12,863
012605-AA-9	ALBEA BEAUTY HOLDINGS SA 8.375% 11/01/19	F	03/11/2014	BANK of AMERICA SEC	11/04/2014	Various	1,276,000	1,371,700	1,360,690	1,360,120	0	(11,580)	0	(11,580)	0	0	570	570	108,413	39,481
0178BA-C2-7	ALTISOURCE SOLUTIONS SARL 4.500% 12/09/20	F	08/07/2014	GOLDENTREE-BANK LOANS	11/07/2014	GOLDENTREE-BANK LOANS	1,246,875	1,234,406	1,193,883	1,234,831	0	424	0	424	0	0	(40,948)	(40,948)	10,841	0
0178BA-C2-7	ALTISOURCE SOLUTIONS SARL 4.500% 12/09/20	F	08/07/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	3,125	3,094	3,125	3,125	0	31	0	31	0	0	0	0	10	0
2112MA-B1-7	DRILLSHIPS OCEAN VENTURES INC 5.500% 07/25/21	F	08/05/2014	GOLDENTREE-BANK LOANS	09/19/2014	GOLDENTREE-BANK LOANS	700,000	693,000	704,375	693,056	0	56	0	56	0	0	11,319	11,319	716	0
22546Q-AA-5	CREDIT SUISS NEW YORK 5.500% 05/01/14	F	01/15/2014	HAPOALIM SECURITIES	05/01/2014	Maturity	1,100,000	1,115,961	1,100,000	1,100,000	0	(15,961)	0	(15,961)	0	0	0	0	30,250	13,444
3434LA-C4-5	EVERGREEN SKILLS(SKILLSOFT) 5.750% 04/28/21	F	10/07/2014	GOLDENTREE-BANK LOANS	10/31/2014	Redemption 100.0000	1,138	1,115	1,138	1,138	0	23	0	23	0	0	0	0	0	0
6434NA-C9-0	OSG INTERNATIONAL INC 5.750% 08/05/19	F	08/14/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	3,188	3,156	3,188	3,188	0	32	0	32	0	0	0	0	9	0
81172U-AB-1	SEADRILL OPERATING LP 3.234% 02/21/21	F	07/14/2014	GOLDENTREE-BANK LOANS	07/22/2014	GOLDENTREE-BANK LOANS	1,092,256	1,075,872	1,086,794	1,075,920	0	48	0	48	0	0	10,874	10,874	0	0
81172U-AB-1	SEADRILL OPERATING LP 3.234% 02/21/21	F	07/14/2014	GOLDENTREE-BANK LOANS	07/14/2014	Redemption 100.0000	2,744	2,703	2,744	2,744	0	41	0	41	0	0	0	0	0	0
8433WA-C8-1	SYNCREON GROUP BV 5.250% 10/28/20	F	09/17/2014	GOLDENTREE-BANK LOANS	12/09/2014	GOLDENTREE-BANK LOANS	1,394,980	1,386,261	1,388,618	1,386,383	0	122	0	122	0	0	2,234	2,234	5,293	0
8433WA-C8-1	SYNCREON GROUP BV 5.250% 10/28/20	F	09/17/2014	GOLDENTREE-BANK LOANS	09/30/2014	Redemption 100.0000	4,661	4,632	4,661	4,661	0	29	0	29	0	0	0	0	0	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							126,382,859	127,984,446	136,561,079	127,382,111	0	(602,335)	0	(602,335)	0	0	9,178,961	9,178,961	2,768,525	1,554,719
8399998. Total - Bonds							189,413,638	191,015,180	199,591,834	190,412,890	0	(602,290)	0	(602,290)	0	0	9,178,937	9,178,937	2,800,634	1,561,878
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
00206R-10-2	AT&T INC		06/24/2014	ADVANTUS CAPITAL MANAGEMENT	12/15/2014	ADVANTUS CAPITAL MANAGEMENT	1,800.000	63,827	57,962	63,827	0	0	0	0	0	0	(5,865)	(5,865)	1,656	0
00434L-10-9	ACCESS MIDSTREAM PARTNERS LP LIMITED PARTNERS		06/17/2014	Various	11/05/2014	BARCLAYS	13,300.000	824,942	812,789	824,942	0	0	0	0	0	0	(12,153)	(12,153)	17,991	0
015351-10-9	ALEXION PHARMACEUTICALS INC		05/21/2014	INSTINET	09/23/2014	BNY CONVERG-SOFT	10,800.000	1,688,851	1,721,201	1,688,851	0	0	0	0	0	0	32,350	32,350	0	0
018490-10-2	ALLERGAN INC		05/19/2014	RUSSELL INVESTMENTS -SOFT	09/23/2014	BNY CONVERG-SOFT	12,600.000	2,013,881	2,130,003	2,013,881	0	0	0	0	0	0	116,122	116,122	1,260	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 Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
018522-30-0	ALLETE INC COMMON		11/17/2014	ADVANTUS CAPITAL MANAGEMENT	12/29/2014	ADVANTUS CAPITAL MANAGEMENT	1,300.000	62,899	73,695	62,899	0	0	0	0	0	0	10,796	10,796	343	0
021441-10-0	ALTERA CORP		04/22/2014	Various	09/19/2014	Various	415,100.000	13,870,467	14,451,570	13,870,467	0	0	0	0	0	0	581,103	581,103	97,563	0
023135-10-6	AMAZON.COM INC		06/02/2014	Various	07/18/2014	CREDIT SUISSE FIRST BOSTON	14,600.000	4,452,926	4,642,844	4,452,926	0	0	0	0	0	0	189,918	189,918	0	0
024835-10-0	AMERICAN CAMPUS COMMUNITIES REIT		02/10/2014	ADVANTUS CAPITAL MANAGEMENT	02/21/2014	ADVANTUS CAPITAL MANAGEMENT	300.000	10,097	10,902	10,097	0	0	0	0	0	0	805	805	0	0
025537-10-1	AMERICAN ELECTRIC POWER		03/25/2014	ADVANTUS CAPITAL MANAGEMENT	06/24/2014	ADVANTUS CAPITAL MANAGEMENT	8,200.000	393,669	438,119	393,669	0	0	0	0	0	0	44,450	44,450	5,700	0
026874-10-7	AMERICAN INTERNATIONAL GROUP		11/25/2014	Various	11/25/2014	Various	1.000	0	251,462	0	0	0	0	0	0	0	251,462	251,462	0	0
02917T-10-4	AMERICAN REALTY CAPITAL PROP REIT		10/23/2014	ADVANTUS CAPITAL MANAGEMENT	11/26/2014	ADVANTUS CAPITAL MANAGEMENT	60,400.000	756,719	510,744	756,719	0	0	0	0	0	0	(245,975)	(245,975)	14,683	0
03216B-20-8	AMREIT INC REIT		01/24/2014	ADVANTUS CAPITAL MANAGEMENT	06/25/2014	ADVANTUS CAPITAL MANAGEMENT	3,200.000	51,532	58,173	51,532	0	0	0	0	0	0	6,642	6,642	980	0
035710-40-9	ANNALY CAPITAL MANAGEMENT IN REIT		05/08/2014	ADVANTUS CAPITAL MANAGEMENT	05/23/2014	ADVANTUS CAPITAL MANAGEMENT	7,100.000	80,879	83,139	80,879	0	0	0	0	0	0	2,260	2,260	0	0
03673L-10-3	ANTERO MIDSTREAM PARTNERS LP LIMITED PARTNERS		11/05/2014	Various	12/29/2014	Various	11,500.000	287,500	301,728	287,500	0	0	0	0	0	0	14,228	14,228	0	0
037833-10-0	APPLE INC		07/22/2014	CSFB-CSA-EQUITY	09/23/2014	BNY CONVERG-SOFT	68,600.000	6,469,474	7,030,110	6,469,474	0	0	0	0	0	0	560,636	560,636	32,242	0
037833-10-0	APPLE INC		01/03/2014	CSFB-CSA-EQUITY	05/07/2014	BARCLAYS	7,700.000	4,213,076	4,289,697	4,213,076	0	0	0	0	0	0	76,621	76,621	23,485	0
037833-10-0	APPLE INC		06/09/2014	Stock Split	06/20/2014	BARCLAYS	7,800.000	0	0	0	0	0	0	0	0	0	0	0	0	0
049392-10-3	ATLAS PIPELINE PARTNERS LP		08/26/2014	HOWARD WEIL	11/06/2014	BARCLAYS	1,000.000	35,078	34,085	35,078	0	0	0	0	0	0	(994)	(994)	640	0
05381L-10-1	AVIV REIT INC REIT		08/19/2014	ADVANTUS CAPITAL MANAGEMENT	12/22/2014	ADVANTUS CAPITAL MANAGEMENT	10,211.000	256,043	346,565	256,043	0	0	0	0	0	0	90,522	90,522	7,388	0
060505-10-4	BANK OF AMERICA CORP		05/19/2014	Various	09/23/2014	CSFB-CSA-EQUITY	642,900.000	10,096,224	10,959,595	10,096,224	0	0	0	0	0	0	863,371	863,371	38,574	0
075896-10-0	BED BATH & BEYOND		04/28/2014	JP MORGAN - EQ	09/23/2014	BNY CONVERG-SOFT	35,000.000	2,191,470	2,198,735	2,191,470	0	0	0	0	0	0	7,265	7,265	0	0
09247X-10-1	BLACKROCK INC		05/21/2014	INSTINET	07/18/2014	CREDIT SUISSE FIRST BOSTON	5,600.000	1,683,084	1,725,742	1,683,084	0	0	0	0	0	0	42,658	42,658	10,808	0
09253U-10-8	BLACKSTONE GROUP LP/THE LIMITED PARTNERS		06/02/2014	INSTINET	07/18/2014	CREDIT SUISSE FIRST BOSTON	107,800.000	3,365,602	3,538,996	3,365,602	0	0	0	0	0	0	173,394	173,394	0	0
105368-20-3	BRANDYWINE REALTY TRUST REIT		11/05/2014	ADVANTUS CAPITAL MANAGEMENT	12/23/2014	ADVANTUS CAPITAL MANAGEMENT	2,600.000	39,686	41,431	39,686	0	0	0	0	0	0	1,746	1,746	0	0
111320-10-7	BROADCOM CORP-CL A		02/26/2014	CSFB-CSA-EQUITY	08/15/2014	Various	340,500.000	10,060,744	10,567,184	10,060,744	0	0	0	0	0	0	506,439	506,439	40,860	0
118230-10-1	BUCKEYE PARTNERS MLP		05/28/2014	ADVANTUS CAPITAL MANAGEMENT	10/10/2014	ADVANTUS CAPITAL MANAGEMENT	2,700.000	204,284	210,885	204,284	0	0	0	0	0	0	6,601	6,601	3,534	0
124830-10-0	CBL & ASSOCIATES PROPERTIES REIT		09/08/2014	ADVANTUS CAPITAL MANAGEMENT	12/09/2014	ADVANTUS CAPITAL MANAGEMENT	5,100.000	95,081	93,218	95,081	0	0	0	0	0	0	(1,863)	(1,863)	735	0
12572Q-10-5	CME GROUP INC		04/22/2014	BNY CONVERG-SOFT	09/19/2014	CREDIT SUISSE FIRST BOSTON	121,100.000	8,563,938	9,273,633	8,563,938	0	0	0	0	0	0	709,695	709,695	87,984	0
133131-10-2	CAMDEN PROPERTY TRUST REIT		03/12/2014	ADVANTUS CAPITAL MANAGEMENT	07/18/2014	ADVANTUS CAPITAL MANAGEMENT	9,300.000	569,740	649,181	569,740	0	0	0	0	0	0	79,441	79,441	6,732	0
13342B-10-5	CAMERON INTERNATIONAL CORP		02/26/2014	CSFB-CSA-EQUITY	08/15/2014	Various	74,700.000	4,782,197	4,896,945	4,782,197	0	0	0	0	0	0	114,748	114,748	0	0
134429-10-9	CAMPBELL SOUP CO		01/02/2014	JP MORGAN - EQ	02/21/2014	BARCLAYS	288,000.000	12,398,544	12,764,370	12,398,544	0	0	0	0	0	0	365,826	365,826	89,856	0
14912Y-20-2	CATCHMARK TIMBER TRUST INC-A REIT		08/29/2014	ADVANTUS CAPITAL MANAGEMENT	10/16/2014	ADVANTUS CAPITAL MANAGEMENT	7,900.000	95,426	85,814	95,426	0	0	0	0	0	0	(9,612)	(9,612)	538	0
14987J-10-6	CBS OUTDOOR AMERICAS INC		03/28/2014	ADVANTUS CAPITAL MANAGEMENT	04/01/2014	ADVANTUS CAPITAL MANAGEMENT	200.000	5,600	5,999	5,600	0	0	0	0	0	0	399	399	0	0
151020-10-4	CELGENE CORP		04/21/2014	CREDIT SUISSE FIRST BOSTON	07/18/2014	CREDIT SUISSE FIRST BOSTON	35,300.000	5,070,217	5,422,843	5,070,217	0	0	0	0	0	0	352,626	352,626	0	0
151020-10-4	CELGENE CORP		06/26/2014	Stock Split	07/18/2014	CREDIT SUISSE FIRST BOSTON	35,300.000	0	0	0	0	0	0	0	0	0	0	0	0	0
16411Q-10-1	CHENIERE ENERGY PARTNERS LP LIMITED PARTNERS		07/02/2014	Various	07/21/2014	Various	21,000.000	647,461	684,065	647,461	0	0	0	0	0	0	36,604	36,604	6,375	0
165167-10-7	CHESAPEAKE ENERGY		05/19/2014	Various	07/18/2014	CREDIT SUISSE FIRST BOSTON	315,600.000	7,907,712	8,612,106	7,907,712	0	0	0	0	0	0	704,394	704,394	26,311	0
165167-10-7	CHESAPEAKE ENERGY		05/19/2014	Various	07/01/2014	Spin Off	0.000	452,479	452,479	452,479	0	0	0	0	0	0	0	0	0	0
165240-10-2	CHESAPEAKE LODGING TRUST REIT		04/29/2014	ADVANTUS CAPITAL MANAGEMENT	09/30/2014	ADVANTUS CAPITAL MANAGEMENT	18,800.000	470,578	562,250	470,578	0	0	0	0	0	0	91,672	91,672	9,840	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
17275R-10-2	CISCO SYSTEMS INC		05/08/2014	CSFB-CSA-EQUITY	07/18/2014	CREDIT SUISSE FIRST BOSTON	372,000.000	8,569,020	8,838,525	8,569,020	0	0	0	0	0	0	269,505	269,505	2,242	0
172967-42-4	CITIGROUP		03/27/2014	Various	09/23/2014	CSFB-CSA-EQUITY	182,600.000	8,799,859	9,657,866	8,799,859	0	0	0	0	0	0	858,007	858,007	3,652	0
172967-42-4	CITIGROUP		03/04/2014	BNY CONVERG-SOFT	09/19/2014	CREDIT SUISSE FIRST BOSTON	120,000.000	5,812,188	6,047,866	5,812,188	0	0	0	0	0	0	235,678	235,678	2,400	0
19624R-10-6	COLONY FINANCIAL INC REIT		08/14/2014	ADVANTUS CAPITAL MANAGEMENT	09/29/2014	ADVANTUS CAPITAL MANAGEMENT	4,000.000	88,395	90,831	88,395	0	0	0	0	0	0	2,436	2,436	1,582	0
198287-20-3	COLUMBIA PROPERTY TRUST INC REIT		05/29/2014	ADVANTUS CAPITAL MANAGEMENT	06/01/2014	Various	8,500.000	207,261	241,537	207,261	0	0	0	0	0	0	34,276	34,276	1,800	0
204912-10-9	COMPUTER ASSOCIATES INTL INC		01/02/2014	Various	01/02/2014	Various	1.000	0	1,337	0	0	0	0	0	0	0	1,337	1,337	0	0
20564W-10-5	COMSCORE INC		09/03/2014	PRIVATE EQUITY DIST	09/04/2014	PRIVATE EQUITY DIST	894.000	35,054	34,749	35,054	0	0	0	0	0	0	(305)	(305)	0	0
22765U-10-2	CROSSTEX ENERGY LP LIMITED PARTNERS		03/04/2014	Various	03/10/2014	Tax Free Exchange	14,000.000	436,323	436,323	436,323	0	0	0	0	0	0	0	0	0	0
22765Y-10-4	CROSSTEX ENERGY INC		03/31/2014	Various	03/31/2014	Various	2.000	0	174,119	0	0	0	0	0	0	0	174,119	174,119	0	0
22765Y-10-4	CROSSTEX ENERGY INC		03/04/2014	Various	03/10/2014	Tax Free Exchange	14,000.000	576,600	576,600	576,600	0	0	0	0	0	0	0	0	0	0
23311P-10-0	DCP MIDSTREAM PARTNERS LP		08/15/2014	Various	10/29/2014	Various	23,000.000	1,166,916	1,227,349	1,166,916	0	0	0	0	0	0	60,433	60,433	31,515	0
244199-10-5	DEERE & COMPANY		02/28/2014	CREDIT SUISSE FIRST BOSTON	04/19/2014	BARCLAYS	129,300.000	11,125,463	11,435,092	11,125,463	0	0	0	0	0	0	309,628	309,628	65,943	0
25179M-10-3	DEVON ENERGY CORPORATION		01/03/2014	CREDIT SUISSE FIRST BOSTON	02/21/2014	BARCLAYS	114,400.000	6,999,656	7,320,738	6,999,656	0	0	0	0	0	0	321,083	321,083	0	0
253868-10-3	DIGITAL REALTY TRUST INC REIT		09/12/2014	ADVANTUS CAPITAL MANAGEMENT	12/09/2014	ADVANTUS CAPITAL MANAGEMENT	2,000.000	131,727	139,107	131,727	0	0	0	0	0	0	7,379	7,379	0	0
254067-10-1	DILLARD DEPT STORES		02/26/2014	CSFB-CSA-EQUITY	05/16/2014	BARCLAYS	67,000.000	6,167,538	6,439,658	6,167,538	0	0	0	0	0	0	272,121	272,121	4,020	0
256677-10-5	DOLLAR GENERAL CORP		07/21/2014	Various	09/19/2014	CREDIT SUISSE FIRST BOSTON	104,400.000	6,056,969	6,216,737	6,056,969	0	0	0	0	0	0	159,768	159,768	0	0
264411-50-5	DUKE WEEKS REALTY CORP REIT		01/29/2014	ADVANTUS CAPITAL MANAGEMENT	04/30/2014	ADVANTUS CAPITAL MANAGEMENT	27,100.000	406,249	462,041	406,249	0	0	0	0	0	0	55,791	55,791	4,607	0
26441C-20-4	DUKE ENERGY		05/20/2014	ADVANTUS CAPITAL MANAGEMENT	10/20/2014	ADVANTUS CAPITAL MANAGEMENT	800.000	56,084	63,112	56,084	0	0	0	0	0	0	7,028	7,028	1,182	0
268648-10-2	EMC CORP/MASS		01/02/2014	BNY CONVERG-SOFT	08/15/2014	Various	278,600.000	7,012,557	7,293,010	7,012,557	0	0	0	0	0	0	280,453	280,453	49,360	0
278642-10-3	EBAY INC		06/02/2014	Various	09/23/2014	BNY CONVERG-SOFT	80,300.000	4,276,058	4,236,815	4,276,058	0	0	0	0	0	0	(39,242)	(39,242)	0	0
278642-10-3	EBAY INC		01/21/2014	SANDLER O'NEILL	03/21/2014	BARCLAYS	3,000.000	161,449	170,982	161,449	0	0	0	0	0	0	9,534	9,534	0	0
28140H-10-4	EDUCATION REALTY TRUST INC REIT		10/27/2014	ADVANTUS CAPITAL MANAGEMENT	12/01/2014	Tax Free Exchange	20,900.000	218,090	218,090	218,090	0	0	0	0	0	0	0	0	2,508	0
28140H-20-3	EDUCATION REALTY TRUST INC REIT		12/01/2014	Tax Free Exchange	12/18/2014	ADVANTUS CAPITAL MANAGEMENT	700.000	22,920	25,194	22,920	0	0	0	0	0	0	2,274	2,274	0	0
28140H-20-3	EDUCATION REALTY TRUST INC REIT		12/01/2014	Tax Free Exchange	12/02/2014	Cash Adjustment	1.000	22	23	22	0	0	0	0	0	0	1	1	0	0
28140H-20-3	EDUCATION REALTY TRUST INC REIT		12/01/2014	Tax Free Exchange	12/02/2014	No Broker	13,933.000	0	0	0	0	0	0	0	0	0	0	0	0	0
292480-10-0	ENABLE MIDSTREAM PARTNERS LP LIMITED PARTNERS		10/29/2014	ADVANTUS CAPITAL MANAGEMENT	12/30/2014	ADVANTUS CAPITAL MANAGEMENT	17,511.000	394,606	347,545	394,606	0	0	0	0	0	0	(47,062)	(47,062)	6,889	0
29273V-10-0	ENERGY TRANSFER EQUITY LP		02/24/2014	ADVANTUS CAPITAL MANAGEMENT	04/16/2014	ADVANTUS CAPITAL MANAGEMENT	2,142.000	92,599	103,757	92,599	0	0	0	0	0	0	11,158	11,158	0	0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		03/24/2014	Various	09/23/2014	Various	7,300.000	487,566	549,285	487,566	0	0	0	0	0	0	61,720	61,720	5,635	0
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		08/22/2014	Stock Split	09/23/2014	UBS WARBURG	3,500.000	0	0	0	0	0	0	0	0	0	0	0	0	0
30068C-10-9	EXCEL TRUST INC REIT		05/07/2014	ADVANTUS CAPITAL MANAGEMENT	05/16/2014	ADVANTUS CAPITAL MANAGEMENT	1,000.000	12,671	12,694	12,671	0	0	0	0	0	0	23	23	0	0
30161N-10-1	EXELON CORP		08/18/2014	BNY CONVERG-SOFT	09/24/2014	BNY CONVERG-SOFT	157,500.000	5,025,935	5,358,850	5,025,935	0	0	0	0	0	0	332,915	332,915	0	0
30161N-10-1	EXELON CORP		08/18/2014	Various	09/19/2014	CREDIT SUISSE FIRST BOSTON	214,000.000	6,855,224	6,963,920	6,855,224	0	0	0	0	0	0	108,696	108,696	48,825	0
316773-10-0	FIFTH THIRD BANCORP		08/18/2014	BNY CONVERG-SOFT	09/19/2014	CREDIT SUISSE FIRST BOSTON	160,000.000	3,201,792	3,256,760	3,201,792	0	0	0	0	0	0	54,968	54,968	0	0
34552U-10-4	FORESIGHT ENERGY LP LIMITED PARTNERS		09/24/2014	ADVANTUS CAPITAL MANAGEMENT	12/23/2014	ADVANTUS CAPITAL MANAGEMENT	31,700.000	621,925	545,730	621,925	0	0	0	0	0	0	(76,196)	(76,196)	5,582	0
369550-10-8	GENERAL DYNAMICS CORP		02/14/2014	S. C. BERNSTEIN	08/04/2014	Various	17,000.000	1,807,301	1,821,856	1,807,301	0	0	0	0	0	0	14,555	14,555	1,240	0
371927-10-4	GENESIS ENERGY L.P.		10/07/2014	ADVANTUS CAPITAL MANAGEMENT	12/10/2014	ADVANTUS CAPITAL MANAGEMENT	800.000	40,950	31,676	40,950	0	0	0	0	0	0	(9,274)	(9,274)	464	0
375558-10-3	GILEAD SCIENCES INC		04/21/2014	CREDIT SUISSE FIRST BOSTON	07/18/2014	CREDIT SUISSE FIRST BOSTON	70,600.000	5,056,464	5,413,135	5,056,464	0	0	0	0	0	0	356,672	356,672	0	0
38141G-10-4	GOLDMAN SACHS GROUP INC		04/21/2014	Various	07/18/2014	Various	98,800.000	16,173,634	16,443,833	16,173,634	0	0	0	0	0	0	270,199	270,199	54,340	0
38259P-50-8	GOOGLE INC CLASS A		03/28/2014	BARCLAYS	05/22/2014	INSTINET	5,300.000	2,994,049	2,939,493	2,994,049	0	0	0	0	0	0	(54,556)	(54,556)	0	0
38259P-50-8	GOOGLE INC CLASS A		03/28/2014	BARCLAYS	04/03/2014	Spin Off	0.000	2,988,246	2,988,246	2,988,246	0	0	0	0	0	0	0	0	0	0
38259P-70-6	GOOGLE INC CLASS C		08/26/2014	BNY CONVERG-SOFT	09/23/2014	BNY CONVERG-SOFT	7,500.000	4,339,832	4,370,994	4,339,832	0	0	0	0	0	0	31,163	31,163	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 Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38259P-70-6	GOOGLE INC CLASS C		05/22/2014	INSTINET	07/18/2014	CREDIT SUISSE FIRST BOSTON	5,300.000	2,888,153	2,988,143	2,888,153	0	0	0	0	0	0	99,990	99,990	0	0
38259P-70-6	GOOGLE INC CLASS C		04/03/2014	Spin Off	07/18/2014	CREDIT SUISSE FIRST BOSTON	5,300.000	2,988,246	3,002,110	2,988,246	0	0	0	0	0	0	13,863	13,863	0	0
38376A-10-3	GOVERNMENT PROPERTIES INCOME REIT		08/15/2014	ADVANTUS CAPITAL MANAGEMENT	10/02/2014	ADVANTUS CAPITAL MANAGEMENT	3,700.000	86,872	81,018	86,872	0	0	0	0	0	0	(5,854)	(5,854)	0	0
40414L-10-9	HCP INC REIT		01/21/2014	BARCLAYS	09/24/2014	BNY CONVERG-SOFT	115,000.000	4,420,025	4,550,932	4,420,025	0	0	0	0	0	0	130,907	130,907	188,025	0
406216-10-1	HALLIBURTON COMPANY		01/21/2014	S. C. BERNSTEIN	03/21/2014	BARCLAYS	101,000.000	5,011,539	5,202,640	5,011,539	0	0	0	0	0	0	191,101	191,101	1,230	0
40650V-10-0	HALYARD HEALTH INC-W/I		11/03/2014	Spin Off	11/18/2014	BNY CONVERG-SOFT	7,753.000	162,614	304,851	162,614	0	0	0	0	0	0	142,237	142,237	0	0
40650V-10-0	HALYARD HEALTH INC-W/I		11/03/2014	Spin Off	11/03/2014	Cash Adjustment	1.000	13	24	13	0	0	0	0	0	0	10	10	0	0
42225P-10-5	HEALTHCARE TRUST OF AME-CL A REIT		11/11/2014	ADVANTUS CAPITAL MANAGEMENT	12/16/2014	Tax Free Exchange	8,700.000	205,222	205,222	205,222	0	0	0	0	0	0	0	0	2,134	0
42225P-10-5	HEALTHCARE TRUST OF AME-CL A REIT		11/11/2014	ADVANTUS CAPITAL MANAGEMENT	12/16/2014	Various	8,700.000	0	0	0	0	0	0	0	0	0	0	0	2,134	0
427825-10-4	HERSHA HOSPITALITY TRUST REIT		10/08/2014	ADVANTUS CAPITAL MANAGEMENT	12/03/2014	ADVANTUS CAPITAL MANAGEMENT	72,600.000	402,351	501,379	402,351	0	0	0	0	0	0	99,028	99,028	9,924	0
431284-10-8	HIGHWOODS PROPERTY		10/29/2014	ADVANTUS CAPITAL MANAGEMENT	12/23/2014	ADVANTUS CAPITAL MANAGEMENT	1,600.000	65,650	71,526	65,650	0	0	0	0	0	0	5,876	5,876	680	0
437306-10-3	HOME PROPERTIES INC REIT		09/22/2014	ADVANTUS CAPITAL MANAGEMENT	10/08/2014	ADVANTUS CAPITAL MANAGEMENT	1,400.000	82,063	84,385	82,063	0	0	0	0	0	0	2,322	2,322	949	0
44106M-10-2	HOSPITALITY PROP TRUST REIT		06/05/2014	ADVANTUS CAPITAL MANAGEMENT	07/03/2014	ADVANTUS CAPITAL MANAGEMENT	300.000	8,895	9,046	8,895	0	0	0	0	0	0	151	151	0	0
460146-10-3	INTERNATIONAL PAPER CO		07/21/2014	BNY CONVERG-SOFT	09/24/2014	CSFB-CSA-EQUITY	127,800.000	6,240,806	6,175,568	6,240,806	0	0	0	0	0	0	(65,238)	(65,238)	44,730	0
460146-10-3	INTERNATIONAL PAPER CO		07/21/2014	BNY CONVERG-SOFT	09/19/2014	Various	10,400.000	507,859	521,912	507,859	0	0	0	0	0	0	14,053	14,053	3,640	0
46625H-10-0	JP MORGAN CHASE & CO		01/02/2014	CSFB-CSA-EQUITY	09/19/2014	Various	119,600.000	6,990,261	7,029,056	6,990,261	0	0	0	0	0	0	38,795	38,795	33,540	0
478366-10-7	JOHNSON CONTROLS		01/02/2014	DEUTSCHE BANK -EQ	07/18/2014	CREDIT SUISSE FIRST BOSTON	69,100.000	3,503,702	3,263,327	3,503,702	0	0	0	0	0	0	(240,374)	(240,374)	30,404	0
481165-10-8	JOY GLOBAL INC		01/03/2014	CREDIT SUISSE FIRST BOSTON	04/19/2014	BARCLAYS	113,700.000	6,319,219	6,491,278	6,319,219	0	0	0	0	0	0	172,059	172,059	19,023	0
482480-10-0	KLA INSTRUMENTS CORP		01/21/2014	S. C. BERNSTEIN	08/13/2014	Various	16,000.000	1,000,354	1,076,107	1,000,354	0	0	0	0	0	0	75,754	75,754	13,230	0
49446R-10-9	KIMCO REALTY CORP		01/03/2014	JP MORGAN - EQ	02/21/2014	BARCLAYS	179,000.000	3,583,222	3,668,094	3,583,222	0	0	0	0	0	0	84,872	84,872	0	0
494550-10-6	KINDER MORGAN PARTNERS MASTER LIMITED PARTNERS		11/10/2014	Various	11/10/2014	Various	1.000	0	49,615	0	0	0	0	0	0	0	49,615	49,615	0	0
494550-10-6	KINDER MORGAN PARTNERS MASTER LIMITED PARTNERS		09/22/2014	ADVANTUS CAPITAL MANAGEMENT	11/10/2014	Taxable Exchange	3,400.000	260,823	346,902	260,823	0	0	0	0	0	0	86,079	86,079	12,106	0
49456B-10-1	KINDER MORGAN INC/DELAWA		11/04/2014	ADVANTUS CAPITAL MANAGEMENT	12/08/2014	ADVANTUS CAPITAL MANAGEMENT	3,200.000	113,121	132,307	113,121	0	0	0	0	0	0	19,186	19,186	1,957	0
49456B-10-1	KINDER MORGAN INC/DELAWA		03/27/2014	CREDIT SUISSE FIRST BOSTON	09/19/2014	CREDIT SUISSE FIRST BOSTON	250,000.000	8,084,225	8,877,304	8,084,225	0	0	0	0	0	0	793,079	793,079	142,152	0
49456B-10-1	KINDER MORGAN INC/DELAWA		11/10/2014	Taxable Exchange	11/10/2014	Cash Adjustment	0.000	9	1	9	0	0	0	0	0	0	(8)	(8)	0	0
49803T-10-2	KITE REALTY GROUP TRUST REIT		08/07/2014	ADVANTUS CAPITAL MANAGEMENT	08/12/2014	Tax Free Exchange	13,300.000	329,109	329,109	329,109	0	0	0	0	0	0	0	0	0	0
49803T-10-2	KITE REALTY GROUP TRUST REIT		08/07/2014	ADVANTUS CAPITAL MANAGEMENT	08/12/2014	No Broker	39,900.000	0	0	0	0	0	0	0	0	0	0	0	0	0
502175-10-2	LTC PROPERTIES INC REIT		07/01/2014	ADVANTUS CAPITAL MANAGEMENT	08/18/2014	ADVANTUS CAPITAL MANAGEMENT	600.000	23,632	24,448	23,632	0	0	0	0	0	0	817	817	102	0
512807-10-8	LAM RESEARCH CORP		02/26/2014	CSFB-CSA-EQUITY	06/20/2014	BARCLAYS	114,300.000	6,072,702	6,404,087	6,072,702	0	0	0	0	0	0	331,386	331,386	180	0
517942-10-8	LASALLE HOTEL PROPERTIES REIT		10/14/2014	ADVANTUS CAPITAL MANAGEMENT	10/22/2014	ADVANTUS CAPITAL MANAGEMENT	5,600.000	187,923	199,704	187,923	0	0	0	0	0	0	11,781	11,781	1,200	0
531172-10-4	LIBERTY PROPERTY TRUST REIT		08/05/2014	ADVANTUS CAPITAL MANAGEMENT	08/25/2014	ADVANTUS CAPITAL MANAGEMENT	4,400.000	158,684	153,034	158,684	0	0	0	0	0	0	(5,650)	(5,650)	618	0
55262C-10-0	MBIA INC		06/09/2014	S. C. BERNSTEIN	11/21/2014	CREDIT SUISSE FIRST BOSTON	105,500.000	1,365,339	1,107,725	1,365,339	0	0	0	0	0	0	(257,613)	(257,613)	0	0
554382-10-1	MACERICH CO/THE REIT		03/10/2014	ADVANTUS CAPITAL MANAGEMENT	05/28/2014	ADVANTUS CAPITAL MANAGEMENT	3,800.000	222,664	247,084	222,664	0	0	0	0	0	0	24,420	24,420	3,472	0
559080-10-6	MAGELLAN MIDSTREAM PRTNS		02/20/2014	Various	08/07/2014	HOWARD WEIL	4,000.000	273,403	323,278	273,403	0	0	0	0	0	0	49,875	49,875	5,010	0
56585A-10-2	MARATHON PETROLEUM CORP		07/21/2014	BNY CONVERG-SOFT	08/15/2014	CREDIT SUISSE FIRST BOSTON	44,200.000	3,361,587	3,541,447	3,361,587	0	0	0	0	0	0	179,860	179,860	0	0
570759-10-0	MARKWEST ENERGY PARTNERS LP MASTER LIMITED PARTNER		07/31/2014	Various	09/29/2014	Various	154,544.000	9,953,822	11,736,147	9,953,822	0	0	0	0	0	0	1,782,326	1,782,326	270,709	0
573331-10-5	MARTIN MIDSTREAM PARTNERS LP LIMITED PARTNERS		02/20/2014	Various	08/22/2014	Various	20,000.000	878,275	797,886	878,275	0	0	0	0	0	0	(80,389)	(80,389)	29,223	0
57772K-10-1	MAXIM INTEGRATED PRODUCTS		01/02/2014	CREDIT SUISSE FIRST BOSTON	02/14/2014	BARCLAYS	214,600.000	5,985,409	6,305,468	5,985,409	0	0	0	0	0	0	320,060	320,060	0	0

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
586048-10-0	MEMORIAL PRODUCTION PARTNERS LIMITED PARTNERS		07/30/2014	Various	08/22/2014	Various	44,000.000	1,014,859	1,032,614	1,014,859	0	0	0	0	0	0	17,756	17,756	24,200	0
594918-10-4	MICROSOFT CORP		01/21/2014	S. C. BERNSTEIN	02/21/2014	BARCLAYS	36,000.000	1,305,659	1,358,976	1,305,659	0	0	0	0	0	0	53,318	53,318	2,968	0
59522J-10-3	MID-AMERICA APARTMENT COMM REIT		03/25/2014	ADVANTUS CAPITAL MANAGEMENT	05/22/2014	ADVANTUS CAPITAL MANAGEMENT	200.000	13,428	14,214	13,428	0	0	0	0	0	0	786	786	146	0
637071-10-1	NATIONAL OILWELL VARCO INC		02/14/2014	S. C. BERNSTEIN	05/19/2014	CSFB-ALGO-CSA EQUITY	40.000	3,067	3,282	3,067	0	0	0	0	0	0	215	215	10	0
637071-10-1	NATIONAL OILWELL VARCO INC		02/14/2014	Various	05/16/2014	BARCLAYS	123,800.000	9,709,951	9,551,716	9,709,951	0	0	0	0	0	0	(158,236)	(158,236)	32,188	0
637071-10-1	NATIONAL OILWELL VARCO INC		04/29/2014	CSFB-CSA-EQUITY	06/02/2014	Spin Off	0.000	150,455	150,455	150,455	0	0	0	0	0	0	0	0	0	0
637417-10-6	NATL RETAIL PROPERTIES REIT		04/21/2014	ADVANTUS CAPITAL MANAGEMENT	07/09/2014	ADVANTUS CAPITAL MANAGEMENT	18,900.000	613,519	697,484	613,519	0	0	0	0	0	0	83,965	83,965	11,057	0
651639-10-6	NEWMONT MINING CORP		02/28/2014	CREDIT SUISSE FIRST BOSTON	09/23/2014	BNY CONVERG-SOFT	84,000.000	1,944,768	2,012,772	1,944,768	0	0	0	0	0	0	68,004	68,004	16,800	0
651639-10-6	NEWMONT MINING CORP		02/28/2014	CREDIT SUISSE FIRST BOSTON	07/18/2014	CREDIT SUISSE FIRST BOSTON	2,900.000	67,141	71,875	67,141	0	0	0	0	0	0	4,734	4,734	508	0
65341B-10-6	NEXTERA ENERGY PARTNERS LP LIMITED PARTNERS		06/26/2014	ADVANTUS CAPITAL MANAGEMENT	07/07/2014	ADVANTUS CAPITAL MANAGEMENT	5,100.000	127,500	172,095	127,500	0	0	0	0	0	0	44,595	44,595	0	0
67011P-10-0	NOW INC/DE-W/I		06/02/2014	Spin Off	10/21/2014	Various	40,348.000	1,141,041	1,135,694	1,141,041	0	0	0	0	0	0	(5,347)	(5,347)	0	0
67011P-10-0	NOW INC/DE-W/I		06/02/2014	Spin Off	06/02/2014	Cash Adjustment	1.000	22	24	22	0	0	0	0	0	0	3	3	0	0
67058H-10-2	NUSTAR ENERGY LP		04/22/2014	Various	06/17/2014	HOWARD WEIL	13,000.000	692,012	785,707	692,012	0	0	0	0	0	0	93,695	93,695	14,235	0
67059L-10-2	NUSTAR GP HOLDINGS LLC MLP		03/06/2014	Morgan Stanley	06/17/2014	HOWARD WEIL	11,000.000	342,962	396,385	342,962	0	0	0	0	0	0	53,423	53,423	5,995	0
678049-10-7	OILTANKING PARTNERS LP		06/06/2014	Various	12/17/2014	Various	4,000.000	329,248	376,104	329,248	0	0	0	0	0	0	46,857	46,857	3,120	0
678049-10-7	OILTANKING PARTNERS LP		07/15/2014	Stock Split	12/29/2014	Various	14,500.000	0	0	0	0	0	0	0	0	0	0	0	7,721	0
681936-10-0	OMEGA HEALTHCARE REIT		02/06/2014	ADVANTUS CAPITAL MANAGEMENT	09/11/2014	ADVANTUS CAPITAL MANAGEMENT	2,400.000	73,937	90,340	73,937	0	0	0	0	0	0	16,402	16,402	2,294	0
68268N-10-3	ONEOK PARTNERS LP MASTER LIMITED PARTNER		09/15/2014	ADVANTUS CAPITAL MANAGEMENT	12/04/2014	ADVANTUS CAPITAL MANAGEMENT	8,100.000	442,370	386,972	442,370	0	0	0	0	0	0	(55,398)	(55,398)	10,753	0
69360J-10-7	PS BUSINESS PARKS INC REIT		11/17/2014	ADVANTUS CAPITAL MANAGEMENT	12/29/2014	ADVANTUS CAPITAL MANAGEMENT	588.000	47,944	47,730	47,944	0	0	0	0	0	0	(214)	(214)	1,911	0
701094-10-4	PARKER HANNIFIN		08/14/2014	Various	11/21/2014	CREDIT SUISSE FIRST BOSTON	60,000.000	7,501,980	7,544,680	7,501,980	0	0	0	0	0	0	42,700	42,700	62,505	0
70338P-10-0	PATTERN ENERGY GROUP INC COMMON		09/09/2014	ADVANTUS CAPITAL MANAGEMENT	11/24/2014	ADVANTUS CAPITAL MANAGEMENT	2,800.000	89,187	83,645	89,187	0	0	0	0	0	0	(5,542)	(5,542)	911	0
713291-10-2	PEPCO HOLDINGS INC COMMON		03/19/2014	ADVANTUS CAPITAL MANAGEMENT	04/30/2014	ADVANTUS CAPITAL MANAGEMENT	2,800.000	53,617	66,387	53,617	0	0	0	0	0	0	12,770	12,770	405	0
717081-10-3	PFIZER INC		09/22/2014	BNY CONVERG-SOFT	09/24/2014	CSFB-CSA-EQUITY	220,000.000	6,616,566	6,623,745	6,616,566	0	0	0	0	0	0	7,179	7,179	0	0
71943U-10-4	PHYSICIANS REALTY TRUST REIT		07/07/2014	ADVANTUS CAPITAL MANAGEMENT	12/18/2014	ADVANTUS CAPITAL MANAGEMENT	10,700.000	153,392	164,189	153,392	0	0	0	0	0	0	10,798	10,798	3,488	0
723484-10-1	PINNACLE WEST CAP CORP		07/30/2014	ADVANTUS CAPITAL MANAGEMENT	12/19/2014	ADVANTUS CAPITAL MANAGEMENT	7,000.000	381,171	435,222	381,171	0	0	0	0	0	0	54,051	54,051	9,309	0
726503-10-5	PLAINS ALL AMER PIPELINE LP		07/08/2014	ADVANTUS CAPITAL MANAGEMENT	09/29/2014	ADVANTUS CAPITAL MANAGEMENT	400.000	23,050	23,388	23,050	0	0	0	0	0	0	338	338	258	0
741503-40-3	PRICELINE GROUP INC.		05/21/2014	INSTINET	09/23/2014	CSFB-CSA-EQUITY	1,300.000	1,514,012	1,516,940	1,514,012	0	0	0	0	0	0	2,928	2,928	0	0
741503-40-3	PRICELINE GROUP INC.		06/09/2014	S. C. BERNSTEIN	08/15/2014	CREDIT SUISSE FIRST BOSTON	1,700.000	2,093,000	2,202,259	2,093,000	0	0	0	0	0	0	109,258	109,258	0	0
747525-10-3	QUALCOMM		01/02/2014	BNY CONVERG-SOFT	02/21/2014	BARCLAYS	122,700.000	9,028,892	9,383,319	9,028,892	0	0	0	0	0	0	354,427	354,427	0	0
74965L-10-1	RLJ LODGING TRUST REIT		10/23/2014	ADVANTUS CAPITAL MANAGEMENT	12/18/2014	ADVANTUS CAPITAL MANAGEMENT	1,700.000	51,894	52,865	51,894	0	0	0	0	0	0	972	972	270	0
759509-10-2	RELIANCE STEEL & ALUMINUM		02/26/2014	CSFB-CSA-EQUITY	09/19/2014	CREDIT SUISSE FIRST BOSTON	61,300.000	4,258,597	4,534,567	4,258,597	0	0	0	0	0	0	275,970	275,970	64,365	0
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN REIT		10/24/2014	ADVANTUS CAPITAL MANAGEMENT	12/29/2014	ADVANTUS CAPITAL MANAGEMENT	9,900.000	149,668	165,880	149,668	0	0	0	0	0	0	16,212	16,212	800	0
76131V-20-2	RETAIL PROPERTIES OF AME - A REIT		03/31/2014	ADVANTUS CAPITAL MANAGEMENT	08/22/2014	ADVANTUS CAPITAL MANAGEMENT	34,300.000	470,862	525,104	470,862	0	0	0	0	0	0	54,242	54,242	10,186	0
762819-10-0	RICE MIDSTREAM PARTNERS LP LIMITED PARTNERS		12/17/2014	HOWARD WEIL	12/29/2014	HOWARD WEIL	8,000.000	126,677	129,038	126,677	0	0	0	0	0	0	2,361	2,361	0	0
777149-10-5	ROSE ROCK MIDSTREAM LP		03/24/2014	Various	08/07/2014	HOWARD WEIL	4,000.000	158,546	219,508	158,546	0	0	0	0	0	0	60,962	60,962	4,120	0
78377T-10-7	RYMAN HOSPITALITY PROPERTIES REIT		09/09/2014	ADVANTUS CAPITAL MANAGEMENT	12/29/2014	ADVANTUS CAPITAL MANAGEMENT	3,200.000	156,268	157,755	156,268	0	0	0	0	0	0	1,487	1,487	1,760	0

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
78573L-10-6	SABRA HEALTH CARE REIT INC REIT		06/05/2014	ADVANTUS CAPITAL MANAGEMENT	12/19/2014	ADVANTUS CAPITAL MANAGEMENT	3,600.000	103,247	102,986	103,247	0	0	0	0	0	0	(261)	(261)	3,646	0
80004C-10-1	SANDISK CORP		07/21/2014	BNY CONVERG-SOFT	09/24/2014	CSFB-CSA-EQUITY	72,000.000	6,717,139	7,088,654	6,717,139	0	0	0	0	0	0	371,514	371,514	21,600	0
80004C-10-1	SANDISK CORP		01/21/2014	SANDLER O'NEILL	04/19/2014	BARCLAYS	56,300.000	4,020,130	4,323,732	4,020,130	0	0	0	0	0	0	303,602	303,602	12,668	0
81618T-10-0	SELECT INCOME REIT REIT		07/16/2014	ADVANTUS CAPITAL MANAGEMENT	11/05/2014	ADVANTUS CAPITAL MANAGEMENT	7,500.000	218,575	189,052	218,575	0	0	0	0	0	0	(29,523)	(29,523)	5,136	0
81721M-10-9	SENIOR HOUSING PROPS TR REIT		06/05/2014	ADVANTUS CAPITAL MANAGEMENT	12/22/2014	ADVANTUS CAPITAL MANAGEMENT	400.000	9,776	9,086	9,776	0	0	0	0	0	0	(690)	(690)	312	0
818097-10-7	SEVENTY SEVEN ENERGY		07/01/2014	Spin Off	07/25/2014	Various	22,542.000	452,479	433,157	452,479	0	0	0	0	0	0	(19,322)	(19,322)	0	0
822634-10-1	SHELL MIDSTREAM PARTNERS LP LIMITED PARTNERS		10/29/2014	Various	12/29/2014	Various	17,400.000	400,200	646,247	400,200	0	0	0	0	0	0	246,047	246,047	0	0
83416T-10-0	SOLARCITY CORP		08/04/2014	Various	08/07/2014	Morgan Stanley	24,104.000	1,499,965	1,546,157	1,499,965	0	0	0	0	0	0	46,193	46,193	0	0
842587-10-7	SOUTHERN CO		07/03/2014	ADVANTUS CAPITAL MANAGEMENT	09/12/2014	ADVANTUS CAPITAL MANAGEMENT	2,000.000	87,037	86,680	87,037	0	0	0	0	0	0	(357)	(357)	1,050	0
84610H-10-8	SOVRAN SELF STORAGE INC REIT		01/27/2014	ADVANTUS CAPITAL MANAGEMENT	04/17/2014	ADVANTUS CAPITAL MANAGEMENT	7,700.000	498,098	572,007	498,098	0	0	0	0	0	0	73,909	73,909	2,516	0
849343-10-8	SPRAGUE RESOURCES LP LIMITED PARTNERS		09/22/2014	ADVANTUS CAPITAL MANAGEMENT	10/14/2014	ADVANTUS CAPITAL MANAGEMENT	4,600.000	100,796	112,441	100,796	0	0	0	0	0	0	11,645	11,645	1,001	0
85571W-10-9	STARWOOD WAYPOINT RESIDENT REIT		02/03/2014	Spin Off	02/05/2014	ADVANTUS CAPITAL MANAGEMENT	4,120.000	95,750	119,767	95,750	0	0	0	0	0	0	24,017	24,017	0	0
857477-10-3	STATE STREET CORP		03/25/2014	S. C. BERNSTEIN	09/19/2014	CREDIT SUISSE FIRST BOSTON	98,000.000	6,870,104	6,933,102	6,870,104	0	0	0	0	0	0	62,998	62,998	54,880	0
866142-10-2	SUMMIT MIDSTREAM PARTNERS LP LIMITED PARTNERS		10/14/2014	Various	12/11/2014	Various	27,008.000	1,069,572	1,192,833	1,069,572	0	0	0	0	0	0	123,261	123,261	11,822	0
866674-10-4	SUN COMMUNITIES INC REIT		04/22/2014	ADVANTUS CAPITAL MANAGEMENT	06/18/2014	ADVANTUS CAPITAL MANAGEMENT	800.000	35,504	38,838	35,504	0	0	0	0	0	0	3,334	3,334	0	0
86722Y-10-1	SUNCOKE ENERGY PARTNERS LP LIMITED PARTNERS		06/27/2014	CITIGROUP GLOBAL-EQ	07/21/2014	UBS WARBURG	5,000.000	151,666	152,535	151,666	0	0	0	0	0	0	870	870	0	0
871503-10-8	SYMANTEC CORP		03/25/2014	Various	07/18/2014	Various	519,300.000	10,673,815	10,830,066	10,673,815	0	0	0	0	0	0	156,251	156,251	48,180	0
871829-10-7	SYSCO CORP		09/22/2014	BNY CONVERG-SOFT	09/24/2014	S. C. BERNSTEIN	150,000.000	5,642,955	5,581,797	5,642,955	0	0	0	0	0	0	(61,158)	(61,158)	0	0
872375-10-0	TECO ENERGY INC		07/15/2014	ADVANTUS CAPITAL MANAGEMENT	10/08/2014	ADVANTUS CAPITAL MANAGEMENT	2,300.000	41,211	40,819	41,211	0	0	0	0	0	0	(392)	(392)	506	0
87611X-10-5	TARGA RESOURCES PARTNERS LP MASTER LIMITED PARTNER		02/12/2014	Various	06/13/2014	HOWARD WEIL	3,000.000	161,883	205,928	161,883	0	0	0	0	0	0	44,046	44,046	2,288	0
87612G-10-1	TARGA RESOURCES CORP		02/14/2014	Various	06/12/2014	Various	4,000.000	382,202	430,759	382,202	0	0	0	0	0	0	48,557	48,557	648	0
88104R-10-0	TERRAFORM POWER INC - A COMMON		07/18/2014	ADVANTUS CAPITAL MANAGEMENT	09/24/2014	ADVANTUS CAPITAL MANAGEMENT	6,100.000	152,505	192,897	152,505	0	0	0	0	0	0	40,392	40,392	0	0
88732J-20-7	TIME WARNER CABLE INC		12/12/2014	BNY CONVERG-SOFT	12/12/2014	CSFB-CSA-EQUITY	676.000	98,955	98,831	98,955	0	0	0	0	0	0	(124)	(124)	0	0
90187B-10-1	TWO HARBORS INVESTMENT CORP REIT		05/15/2014	ADVANTUS CAPITAL MANAGEMENT	05/23/2014	ADVANTUS CAPITAL MANAGEMENT	16,100.000	165,547	168,288	165,547	0	0	0	0	0	0	2,741	2,741	0	0
902748-10-2	UIL Holding Corp		12/03/2014	ADVANTUS CAPITAL MANAGEMENT	12/10/2014	ADVANTUS CAPITAL MANAGEMENT	4,400.000	166,739	172,161	166,739	0	0	0	0	0	0	5,421	5,421	1,339	0
91913Y-10-0	VALERO ENERGY CORP		07/15/2014	BNY CONVERG-SOFT	11/21/2014	CREDIT SUISSE FIRST BOSTON	70,000.000	3,475,430	3,603,387	3,475,430	0	0	0	0	0	0	127,957	127,957	38,500	0
92205F-10-6	VANGUARD NATURAL RESOURCES LIMITED PARTNERS		09/26/2014	ADVANTUS CAPITAL MANAGEMENT	12/30/2014	ADVANTUS CAPITAL MANAGEMENT	12,900.000	386,616	297,806	386,616	0	0	0	0	0	0	(88,810)	(88,810)	14,254	0
92276F-10-0	VENTAS INC REIT		12/12/2014	ADVANTUS CAPITAL MANAGEMENT	12/15/2014	ADVANTUS CAPITAL MANAGEMENT	300.000	22,356	22,365	22,356	0	0	0	0	0	0	9	9	0	0
92343V-10-4	VERIZON COMMUNICATIONS		09/09/2014	ADVANTUS CAPITAL MANAGEMENT	11/06/2014	ADVANTUS CAPITAL MANAGEMENT	2,500.000	121,135	125,436	121,135	0	0	0	0	0	0	4,301	4,301	3,069	0
92826C-83-9	VISA INC-CLASS A SHARES		04/10/2014	S. C. BERNSTEIN	06/20/2014	BARCLAYS	16,800.000	3,392,432	3,517,422	3,392,432	0	0	0	0	0	0	124,990	124,990	6,720	0
931422-10-9	WALGREEN CO		07/30/2014	BNY CONVERG-SOFT	12/23/2014	BNY CONVERG-SOFT	113,500.000	8,106,386	8,493,459	8,106,386	0	0	0	0	0	0	387,073	387,073	76,613	0
939653-10-1	WASHINGTON REIT REIT		06/11/2014	ADVANTUS CAPITAL MANAGEMENT	12/30/2014	ADVANTUS CAPITAL MANAGEMENT	17,300.000	420,974	475,629	420,974	0	0	0	0	0	0	54,655	54,655	11,460	0
94973V-10-7	WELL POINT HEALTH NETWORKS		02/19/2014	CREDIT SUISSE FIRST BOSTON	03/21/2014	BARCLAYS	72,000.000	6,348,859	6,588,287	6,348,859	0	0	0	0	0	0	239,428	239,428	31,500	0
958254-10-4	WESTERN GAS PARTNERS LP		08/15/2014	Various	12/29/2014	CITIGROUP GLOBAL-EQ	5,000.000	362,366	365,816	362,366	0	0	0	0	0	0	3,450	3,450	5,925	0
95825R-10-3	WESTERN GAS EQUITY PARTNERS LIMITED PARTNERS		08/28/2014	HOWARD WEIL	12/29/2014	CITIGROUP GLOBAL-EQ	5,000.000	300,716	307,441	300,716	0	0	0	0	0	0	6,726	6,726	1,456	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
95931Q-20-5	WESTERN REFINING LOGISTICS L LIMITED PARTNERS		08/19/2014	Various	11/05/2014	UBS WARBURG	11,000.000	356,648	345,747	356,648	0	0	0	0	0	0	(10,902)	(10,902)	1,230	0
963320-10-6	WHIRLPOOL CORP		07/07/2014	INSTINET	09/19/2014	CREDIT SUISSE FIRST BOSTON	33,600.000	4,733,151	4,967,578	4,733,151	0	0	0	0	0	0	234,427	234,427	12,600	0
96950F-10-4	WILLIAMS PARTNERS		08/08/2014	Various	10/16/2014	Various	16,000.000	789,785	823,168	789,785	0	0	0	0	0	0	33,383	33,383	20,031	0
983919-10-1	XILINX INC		07/30/2014	BNY CONVERG-SOFT	09/24/2014	CSFB-CSA-EQUITY	25,500.000	1,055,274	1,105,102	1,055,274	0	0	0	0	0	0	49,828	49,828	7,395	0
983919-10-1	XILINX INC		07/30/2014	BNY CONVERG-SOFT	09/19/2014	CREDIT SUISSE FIRST BOSTON	25,500.000	1,055,274	1,091,460	1,055,274	0	0	0	0	0	0	36,186	36,186	7,395	0
G65431-10-1	NOBLE CORP PLC		01/02/2014	CREDIT SUISSE FIRST BOSTON	08/04/2014	Spin Off	0.000	948,219	948,219	948,219	0	0	0	0	0	0	0	0	0	0
G6S01W-10-8	PARAGON OFFSHORE PLC		08/04/2014	Spin Off	08/04/2014	Cash Adjustment	1.000	9	6	9	0	0	0	0	0	0	(3)	(3)	0	0
008916-10-8	AGRIUM INC	A	02/26/2014	CSFB-CSA-EQUITY	09/23/2014	BNY CONVERG-SOFT	52,800.000	4,817,909	4,993,793	4,817,909	0	0	0	0	0	0	175,884	175,884	79,200	0
008916-10-8	AGRIUM INC	A	02/26/2014	CSFB-CSA-EQUITY	03/26/2014	BARCLAYS	59,200.000	5,406,363	5,544,120	5,406,363	0	0	0	0	0	0	137,757	137,757	0	0
26153P-10-4	DREAM OFFICE REAL ESTATE INV	A	05/13/2014	Tax Free Exchange	10/21/2014	ADVANTUS CAPITAL MANAGEMENT	26,900.000	750,969	679,287	750,969	0	0	0	0	0	0	(71,682)	(71,682)	19,588	0
29250N-10-5	ENBRIDGE INC	A	07/02/2014	CITIGROUP GLOBAL-EQ	08/07/2014	UBS WARBURG	5,000.000	238,668	244,639	238,668	0	0	0	0	0	0	5,971	5,971	0	0
74623T-10-8	PURE INDUSTRIAL REAL ESTATE REIT	A	01/13/2014	ADVANTUS CAPITAL MANAGEMENT	06/30/2014	ADVANTUS CAPITAL MANAGEMENT	3,800.000	15,949	16,072	15,949	0	0	0	0	0	0	123	123	536	0
91911K-10-2	VALEANT PHARMA	I	05/19/2014	CSFB-CSA-EQUITY	12/23/2014	BNY CONVERG-SOFT	26,200.000	3,316,527	3,711,093	3,316,527	0	0	0	0	0	0	394,566	394,566	0	0
055622-10-4	BP P.L.C.	F	09/08/2014	BNY CONVERG-SOFT	09/23/2014	BNY CONVERG-SOFT	100,000.000	4,553,480	4,574,419	4,553,480	0	0	0	0	0	0	20,939	20,939	0	0
143658-30-0	CARNIVAL CRUISE UNIT	R	03/03/2014	BNY CONVERG-SOFT	09/23/2014	CSFB-CSA-EQUITY	247,826.000	9,634,905	10,050,460	9,634,905	0	0	0	0	0	0	415,555	415,555	123,913	0
G00349-10-3	ABENGOA YIELD PLC COMMON	F	10/07/2014	ADVANTUS CAPITAL MANAGEMENT	11/06/2014	ADVANTUS CAPITAL MANAGEMENT	6,700.000	195,768	251,288	195,768	0	0	0	0	0	0	55,520	55,520	0	0
G1151C-10-1	ACCENTURE PLC-CL A	F	03/05/2014	BNY CONVERG-SOFT	12/23/2014	BNY CONVERG-SOFT	87,100.000	7,324,256	7,937,457	7,324,256	0	0	0	0	0	0	613,200	613,200	169,845	0
G37585-10-9	GASLOG LTD	F	06/09/2014	HOWARD WEIL	07/18/2014	Various	14,000.000	303,863	372,016	303,863	0	0	0	0	0	0	68,153	68,153	0	0
Y3262R-10-0	HOEGH LNG PARTNERS LP LIMITED PARTNERS	F	08/07/2014	ADVANTUS CAPITAL MANAGEMENT	08/08/2014	ADVANTUS CAPITAL MANAGEMENT	2,400.000	48,000	54,147	48,000	0	0	0	0	0	0	6,147	6,147	0	0
Y7545W-10-9	SEADRILL PARTNERS LLC LP	F	01/09/2014	Various	01/24/2014	HOWARD WEIL	14,000.000	442,991	450,377	442,991	0	0	0	0	0	0	7,386	7,386	0	0
Y8977Y-10-0	TRANSOCEAN PARTNERS LLC	F	07/31/2014	ADVANTUS CAPITAL MANAGEMENT	09/02/2014	ADVANTUS CAPITAL MANAGEMENT	4,700.000	103,400	121,670	103,400	0	0	0	0	0	0	18,270	18,270	0	0
Y9384M-10-1	VTTI ENERGY PARTNERS LP LIMITED PARTNERS	F	10/20/2014	ADVANTUS CAPITAL MANAGEMENT	12/30/2014	ADVANTUS CAPITAL MANAGEMENT	25,461.000	539,673	596,560	539,673	0	0	0	0	0	0	56,888	56,888	3,027	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								464,620,375	484,345,374	464,620,375	0	0	0	0	0	0	19,725,010	19,725,010	2,730,368	0
89154Q-56-2	TOUCHSTONE SANDS EM FUND CLASS I		05/12/2014	TOUCHSTONE SECURITIES	12/17/2014	TOUCHSTONE SECURITIES	2,521,013.000	25,210,130	24,958,029	25,210,130	0	0	0	0	0	0	(252,101)	(252,101)	0	0
89154W-40-3	TOUCHSTONE INSTITUTIONAL MONEY MARKET		10/01/2014	Various	12/30/2014	TOUCHSTONE SECURITIES	6,592,149.000	6,592,149	6,592,149	6,592,149	0	0	0	0	0	0	0	0	177	0
89154W-79-1	TOUCHSTONE CORE BOND FUND-Y		08/31/2014	TOUCHSTONE SECURITIES	09/26/2014	TOUCHSTONE SECURITIES	339.000	3,555	3,548	3,555	0	0	0	0	0	0	(7)	(7)	63	0
89154W-81-7	TOUCHSTONE HIGH YIELD-Y		03/13/2014	TOUCHSTONE SECURITIES	09/26/2014	TOUCHSTONE SECURITIES	817.000	7,627	7,580	7,627	0	0	0	0	0	0	(47)	(47)	152	0
89154X-22-9	TOUCHSTONE FOCUSED EQUITY FUND CLASS Y		03/13/2014	TOUCHSTONE SECURITIES	12/19/2014	TOUCHSTONE SECURITIES	628.000	21,670	22,767	21,670	0	0	0	0	0	0	1,096	1,096	0	0
89154X-53-4	TOUCHSTONE MID CAP GROWTH - Y		03/13/2014	TOUCHSTONE SECURITIES	09/26/2014	TOUCHSTONE SECURITIES	925.000	25,000	24,918	25,000	0	0	0	0	0	0	(82)	(82)	0	0
89155H-24-9	TOUCHSTONE SMALL CAP CORE FUND CLASS Y		03/13/2014	TOUCHSTONE SECURITIES	12/11/2014	TOUCHSTONE SECURITIES	578.000	12,000	11,633	12,000	0	0	0	0	0	0	(367)	(367)	383	0
89155H-37-1	TOUCHSTONE MID CAP VALUE FUND CLASS Y		07/01/2014	Various	12/19/2014	TOUCHSTONE SECURITIES	12,559.000	211,041	219,600	211,041	0	0	0	0	0	0	8,559	8,559	802	0
89155H-38-9	TOUCHSTONE MID CAP VALUE FUND CLASS I		03/31/2014	DIVIDEND REINVESTMENT	05/12/2014	TOUCHSTONE SECURITIES	1,298.000	21,115	21,751	21,115	0	0	0	0	0	0	636	636	0	0
89155H-41-3	TOUCHSTONE MID CAP VALUE FUND CLASS A		03/31/2014	DIVIDEND REINVESTMENT	05/12/2014	TOUCHSTONE SECURITIES	8.000	124	128	124	0	0	0	0	0	0	4	4	0	0
89155H-46-2	TOUCHSTONE EMERGING MARKETS FUND CLASS Y		03/13/2014	TOUCHSTONE SECURITIES	09/26/2014	TOUCHSTONE SECURITIES	672.000	7,000	7,941	7,000	0	0	0	0	0	0	941	941	0	0
89155T-59-9	TOUCHSTONE ARBITRAGE FUND CLASS I		12/12/2014	DIVIDEND REINVESTMENT	12/17/2014	TOUCHSTONE SECURITIES	2,840.000	28,147	28,118	28,147	0	0	0	0	0	0	(28)	(28)	0	0
9299999. Subtotal - Common Stocks - Mutual Funds								32,139,558	31,898,162	32,139,558	0	0	0	0	0	0	(241,396)	(241,396)	1,577	0
9799998. Total - Common Stocks								496,759,933	516,243,536	496,759,933	0	0	0	0	0	0	19,483,614	19,483,614	2,731,945	0
9899999. Total - Preferred and Common Stocks								496,759,933	516,243,536	496,759,933	0	0	0	0	0	0	19,483,614	19,483,614	2,731,945	0
9999999 - Totals								687,775,113	715,835,370	687,172,823	0	(602,290)	0	(602,290)	0	0	28,662,551	28,662,551	5,532,579	1,561,878

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	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
0999999. Total Preferred Stocks						0	0	XXX	XXX
19933*-10-2	COLUMBUS LIFE INS		99937	2CIB1			222,630,368	10,000,000.000	100.0
45824#-10-5	INTEGRITY LIFE INSURANCE COMPA		74780	2CIB1			663,788,131	1,500,000.000	100.0
95956*-10-4	W-S LIFE ASSURANCE		92622	2CIB1			1,051,343,926	2,500,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						0	1,937,762,425	XXX	XXX
95706*-10-7	WESTAD INC			2CIB3			177,137	500.000	100.0
95953#-10-3	W-S AGENCY INC			2CIB3			10,143	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						0	187,280	XXX	XXX
1899999. Total Common Stocks						0	1,937,949,705	XXX	XXX
1999999 - Totals						0	1,937,949,705	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: $

2.Total amount of intangible assets nonadmitted $

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
34918#-10-6	W&S BROKERAGE SERVICES, INC.	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY		150.000	100.0
44951#-10-3	IFS FINANCIAL SERVICES, INC	WESTERN-SOUTHERN LIFE ASSURANCE COMPANY		1,000.000	100.0
63654@-10-5	NATIONAL INTEGRITY LIFE INSURANCE CO	INTEGRITY LIFE INSURANCE COMPANY		200,000.000	100.0
13971*-10-8	CINCINNATI ANALYSTS INCORPORATED	COLUMBUS LIFE INSURANCE COMPANY		500,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			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 Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	CIBC FRN CORP		A	03/21/2014	HONG KONG SHANGHAI BK	03/20/2015	2,000,000	0	0	0	0	2,000,000	2,000,000	272	0	0.410	0.392	MON	3,281	0
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations							2,000,000	0	0	0	0	2,000,000	2,000,000	272	0	XXX	XXX	XXX	3,281	0
1099999. Total - All Other Government Bonds							2,000,000	0	0	0	0	2,000,000	2,000,000	272	0	XXX	XXX	XXX	3,281	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	BANK OF AMERICA CORP			11/07/2014	GUGGENHEIM CAPITAL MARKETS	09/01/2015	1,142,616	0	(4,512)	0	0	1,120,000	1,147,129	13,813	0	3.700	0.658	MS	0	8,288
	BANK OF NOVA SCOTIA			02/24/2014	HONG KONG SHANGHAI BK	02/24/2015	8,300,000	0	0	0	0	8,300,000	8,300,000	2,241	0	0.190	0.230	FMAN	15,650	0
	NEXTERA ENERGY			11/20/2014	US BANCORP	09/01/2015	6,381,044	0	(13,342)	0	0	6,300,000	6,394,386	54,600	0	2.600	0.662	MS	0	36,573
	GEORGIA POWER CO			11/07/2014	GUGGENHEIM CAPITAL MARKETS	08/10/2015	951,701	0	(372)	0	0	950,000	952,073	2,791	0	0.750	0.455	FA	0	1,841
	HSBC USA INC CORP			08/27/2014	HONG KONG SHANGHAI BK	02/13/2015	4,410,602	0	(31,800)	0	0	4,400,000	4,442,402	40,058	0	2.375	0.306	FA	10,688	14,184
	COCA-COLA ENTERPRISES			11/07/2014	GUGGENHEIM CAPITAL MARKETS	09/15/2015	1,011,024	0	(2,080)	0	0	1,000,000	1,013,104	6,257	0	2.125	0.557	MS	0	3,424
	NATIONAL BANK OF CANADA			11/10/2014	GUGGENHEIM CAPITAL MARKETS	06/26/2015	1,426,196	0	(1,928)	0	0	1,419,000	1,428,124	296	0	1.500	0.454	JD	10,643	8,159
	PEPSICO INC			11/07/2014	GUGGENHEIM CAPITAL MARKETS	08/13/2015	939,998	0	(431)	0	0	938,000	940,429	2,517	0	0.700	0.354	FA	0	1,642
	STANDARD CHARTERED			09/03/2014	SUSQUEHANNA	04/27/2015	4,852,176	0	(50,784)	0	0	4,800,000	4,902,960	32,853	0	3.850	0.468	AO	92,400	67,247
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							29,415,357	0	(105,249)	0	0	29,227,000	29,520,607	155,426	0	XXX	XXX	XXX	129,381	141,358
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							29,415,357	0	(105,249)	0	0	29,227,000	29,520,607	155,426	0	XXX	XXX	XXX	129,381	141,358
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							31,415,357	0	(105,249)	0	0	31,227,000	31,520,607	155,698	0	XXX	XXX	XXX	132,662	141,358
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							31,415,357	0	(105,249)	0	0	31,227,000	31,520,607	155,698	0	XXX	XXX	XXX	132,662	141,358
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD		01/01/2014	Various	XXX	50,000	0	0	0	0	0	50,000	0	0	0.010	0.010	MON	0	0
8899999. Subtotal - Exempt Money Market Mutual Funds							50,000	0	0	0	0	XXX	50,000	0	0	XXX	XXX	XXX	0	0
60934N-20-3	FEDERATED PRIME OBLIG -CL SS PRIME OBLIG-I			10/31/2014	FEDERATED	XXX	135	0	0	0	0	0	135	52	0	0.020	0.020	MON	0	0
60934N-62-5	FEDERATED PRIME OBLIG -CL SS			12/31/2014	FEDERATED	XXX	61,493,769	0	0	0	0	0	61,493,769	103	0	0.029	0.029	MON	726	0
X9USDF-ID-E	FIDELITY INST MM FUND PRIME			12/26/2014	Various	XXX	1,205	0	0	0	0	0	1,205	0	0	0.116	0.116	MON	0	0
8999999. Subtotal - Class One Money Market Mutual Funds							61,495,109	0	0	0	0	XXX	61,495,109	155	0	XXX	XXX	XXX	726	0
9199999 - Totals							92,960,466	0	(105,249)	0	0	XXX	93,065,716	155,853	0	XXX	XXX	XXX	133,388	141,358

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I7OUK5573	10/03/2014	10/07/2015		75,000,000	2.65		1,095,000		2,728,770		2,728,770	1,633,770						100/95
DEUTSCHE - SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	06/02/2014	06/02/2015		101,000,000	2.86		1,383,700		5,198,076		5,198,076	3,814,376						100/95
JPM -SWAPTION	Debt Securities	D 1	Interest Rate	JP Morgan 8I5DZWZKVSZI1NUHU748	01/22/2014	01/26/2015		50,000,000	3.24		583,333		5,786,480		5,786,480	5,203,147						100/95
JPM SWAPTION	Debt Securities	D 1	Interest Rate	JP Morgan 8I5DZWZKVSZI1NUHU748	03/27/2014	03/31/2015		75,000,000	2.98		870,000		4,731,840		4,731,840	3,861,840						100/95
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/20/2014	03/24/2015		76,500,000	3.13		892,500		6,919,532		6,919,532	6,027,032						100/95
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	4,824,533	0	25,364,698	XXX	25,364,698	20,540,165	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	4,824,533	0	25,364,698	XXX	25,364,698	20,540,165	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	4,824,533	0	25,364,698	XXX	25,364,698	20,540,165	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	4,824,533	0	25,364,698	XXX	25,364,698	20,540,165	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
BARCLAYS SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I7OUK5573	10/03/2014	10/07/2015		37,500,000	3.90		(620,000)		(140,456)		(140,456)	479,544						100/95
DEUTSCHE - SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	06/02/2014	06/02/2015		50,500,000	4.11		(909,000)		(8,939)		(8,939)	900,062						100/95
JPM -SWAPTION	Debt Securities	D 1	Interest Rate	JP Morgan 8I5DZWZKVSZI1NUHU748	01/22/2014	01/22/2015		25,000,000	4.49		(458,333)					458,333						100/95
JPM -SWAPTION	Debt Securities	D 1	Interest Rate	JP Morgan 8I5DZWZKVSZI1NUHU748	03/27/2014	03/31/2015		37,500,000	4.23		(620,000)		(60)		(60)	619,940						100/95
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/20/2014	03/24/2015		38,250,000	4.38		(688,500)		(8)		(8)	688,492						100/95
0519999. Subtotal - Written Options - Hedging Other - Put Options										0	(3,295,833)	0	(149,463)	XXX	(149,463)	3,146,371	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	(3,295,833)	0	(149,463)	XXX	(149,463)	3,146,371	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	(3,295,833)	0	(149,463)	XXX	(149,463)	3,146,371	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	(3,295,833)	0	(149,463)	XXX	(149,463)	3,146,371	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Barclays Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	12/23/2014	12/29/2045		90,000,000	3 Month LIBOR / -2.886				(1,423,500)		(1,423,500)	(1,423,500)				2,505,382		100/95
Barclays Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	10/03/2014	10/07/2045		75,000,000	3 Month LIBOR / -3.295				(8,026,364)		(8,026,364)	(8,026,364)				2,080,133		100/95
Deutsche Bank Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	06/02/2014	06/04/2045		101,000,000	3 Month LIBOR / -3.520				(16,627,085)		(16,627,085)	(16,627,085)				2,785,650		100/95
JP Morgan Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTS07KV3UQJZQ078	03/27/2014	03/31/2045		75,000,000	3 Month LIBOR / -3.655				(14,872,423)		(14,872,423)	(14,872,423)				2,062,500		100/95

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	01/22/2014	01/26/2045		50,000,000	3 Month LIBOR / -3.941				(13,262,583)		(13,262,583)	(13,262,583)				1,370,954		100/95
Morgan Stanley Interest Rate Swap	Debt Securities	D 1	Interest Rate	Morgan Stanley CME 9R7GPTSO7KV3UQJZQ078	03/20/2014	03/24/2045		76,500,000	3 Month LIBOR / -3.828				(18,039,199)		(18,039,199)	(18,039,199)				2,103,170		100/95
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	0	(72,251,154)	XXX	(72,251,154)	(72,251,154)	0	0	0	12,907,789	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	(72,251,154)	XXX	(72,251,154)	(72,251,154)	0	0	0	12,907,789	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	(72,251,154)	XXX	(72,251,154)	(72,251,154)	0	0	0	12,907,789	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	(72,251,154)	XXX	(72,251,154)	(72,251,154)	0	0	0	12,907,789	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										0	1,528,700	0	(47,035,919)	XXX	(47,035,919)	(48,564,618)	0	0	0	12,907,789	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										0	1,528,700	0	(47,035,919)	XXX	(47,035,919)	(48,564,618)	0	0	0	12,907,789	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
BARCLAYS SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I70UK5573	10/03/2013	10/07/2014	10/03/2014	Closing Sale		75,000,000	3.17	1,252,500		214,400		214,400		1,107,083			(1,038,100)			100/99
DEUTSCHE - SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	05/31/2013	06/03/2014	05/30/2014	Expiration		101,000,000	2.75	1,984,650						1,984,387			(1,984,650)			100/99
DEUTSCHE - SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	03/14/2013	03/14/2014	03/14/2014	Expiration		75,000,000	2.61	1,350,000						1,350,000			(1,350,000)			100/99
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2013	03/27/2014	03/27/2014	Expiration		76,500,000	2.47	1,415,250						1,415,250			(1,415,250)			100/99
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												6,002,400	0	214,400	0	214,400	XXX	5,856,720	0	0	(5,788,000)	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												6,002,400	0	214,400	0	214,400	XXX	5,856,720	0	0	(5,788,000)	0	0	XXX
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999. Total Purchased Options - Call Options and Warrants												6,002,400	0	214,400	0	214,400	XXX	5,856,720	0	0	(5,788,000)	0	0	XXX
0379999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999. Total Purchased Options												6,002,400	0	214,400	0	214,400	XXX	5,856,720	0	0	(5,788,000)	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
BARCLAYS SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I70UK5573	10/03/2013	10/07/2014	10/07/2014	Expiration		37,500,000	4.42	(897,500)						33,201			897,500			100/99
DEUTSCHE - SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	05/31/2013	06/03/2014	05/30/2014	Expiration		50,500,000	4.00	(1,201,900)						476,998			1,201,900			100/99
DEUTSCHE - SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	03/14/2013	03/14/2014	03/14/2014	Expiration		37,500,000	3.86	(825,000)						421,009			825,000			100/99
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2013	03/27/2014	03/27/2014	Expiration		38,250,000	3.72	(905,250)						1,173,416			905,250			100/99
0519999. Subtotal - Written Options - Hedging Other - Put Options												(3,829,650)	0	0	0	0	XXX	2,104,624	0	0	3,829,650	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												(3,829,650)	0	0	0	0	XXX	2,104,624	0	0	3,829,650	0	0	XXX
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
ACCENTURE PLC-CL A OPTION	ACCENTURE PLC-CL A G1151C101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/05/2014	04/19/2014	04/19/2014	Expiration	871		85.00		(145,890)								145,890			
ACCENTURE PLC-CL A OPTION	ACCENTURE PLC-CL A G1151C101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/22/2014	08/16/2014	08/16/2014	Expiration	871		82.50		(177,184)								177,184			
ACCENTURE PLC-CL A OPTION	ACCENTURE PLC-CL A G1151C101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/18/2014	10/18/2014	09/23/2014	Closing Purchase	871		82.50		(82,038)	(45,301)		(45,301)					36,737			
AGCO CORP OPTION	AGCO CORP 001084102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/28/2014	04/19/2014	04/14/2014	Closing Purchase	583		55.00		(32,939)	(17,927)		(17,927)					15,012			
AGCO CORP OPTION	AGCO CORP 001084102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/14/2014	05/17/2014	05/17/2014	Expiration	583		55.00		(77,537)								77,537			
AGCO CORP OPTION	AGCO CORP 001084102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/19/2014	08/16/2014	08/16/2014	Expiration	583		55.00		(100,589)								100,589			
AGCO CORP OPTION	AGCO CORP 001084102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/14/2014	11/22/2014	11/22/2014	Expiration	420		50.00		(61,949)								61,949			
AGCO CORP OPTION	AGCO CORP 001084102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/30/2014	11/22/2014	09/30/2014	Closing Purchase	680		55.00		(36,719)	(5,440)		(5,440)					31,279			
AGRIUM INC OPTION	AGRIUM INC 008916108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	12/17/2013	01/18/2014	01/08/2014	Closing Purchase	227		90.00	(46,534)		(18,387)		(18,387)		4,541			28,147			
AGRIUM INC OPTION	AGRIUM INC 008916108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/08/2014	02/22/2014	02/21/2014	Exercise	227		90.00		(51,188)			(51,188)						51,188		
AGRIUM INC OPTION	AGRIUM INC 008916108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/03/2014	02/22/2014	02/22/2014	Expiration	438		92.50		(95,263)								95,263			
AGRIUM INC OPTION	AGRIUM INC 008916108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/26/2014	04/19/2014	03/26/2014	Exercise	401		92.50		(72,912)			(72,912)						72,912		
AGRIUM INC OPTION	AGRIUM INC 008916108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/26/2014	04/19/2014	04/16/2014	Closing Purchase	609		92.50		(102,024)	(86,478)		(86,478)					15,546			
AGRIUM INC OPTION	AGRIUM INC 008916108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/16/2014	05/17/2014	05/16/2014	Closing Purchase	609		92.50		(169,298)	(5,786)		(5,786)					163,513			
AGRIUM INC OPTION	AGRIUM INC 008916108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/16/2014	07/19/2014	07/19/2014	Expiration	609		92.50		(117,230)								117,230			
AGRIUM INC OPTION	AGRIUM INC 008916108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/27/2014	07/19/2014	07/19/2014	Expiration	110		95.00		(47,040)								47,040			
AGRIUM INC OPTION	AGRIUM INC 008916108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/21/2014	10/18/2014	09/23/2014	Closing Purchase	719		92.50		(147,392)	(181,548)		(181,548)					(34,156)			
ALEXION PHARMACEUTICALS INC OPTION	ALEXION PHARMACEUTICALS INC 015351109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/21/2014	07/19/2014	07/18/2014	Closing Purchase	108		155.00		(102,318)	(37,127)		(37,127)					65,191			
ALEXION PHARMACEUTICALS INC OPTION	ALEXION PHARMACEUTICALS INC 015351109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/18/2014	11/22/2014	09/23/2014	Closing Purchase	108		155.00		(160,284)	(124,152)		(124,152)					36,131			
ALLERGAN INC OPTION	ALLERGAN INC 018490102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/19/2014	07/19/2014	07/09/2014	Closing Purchase	126		165.00		(51,344)	(40,034)		(40,034)					11,310			
ALLERGAN INC OPTION	ALLERGAN INC 018490102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/09/2014	09/20/2014	09/19/2014	Closing Purchase	126		165.00		(118,194)	(35,979)		(35,979)					82,215			
ALLERGAN INC OPTION	ALLERGAN INC 018490102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/19/2014	11/22/2014	09/23/2014	Closing Purchase	126		165.00		(123,198)	(137,374)		(137,374)					(14,176)			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
ALTERA CORP OPTION	ALTERA CORP 021441100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/14/2014	02/22/2014	02/21/2014	Exercise	3,623		33.00		(281,142)			(281,142)						281,142		
ALTERA CORP OPTION	ALTERA CORP 021441100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/22/2014	06/21/2014	06/03/2014	Closing Purchase	1,961		35.00		(259,846)	(19,120)		(19,120)					240,727			
ALTERA CORP OPTION	ALTERA CORP 021441100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/03/2014	09/20/2014	09/19/2014	Exercise	1,961		35.00		(188,252)			(188,252)						188,252		
AMAZON.COM INC OPTION	AMAZON.COM INC 023135106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/20/2014	07/19/2014	07/18/2014	Exercise	111		305.00		(134,030)			(134,030)						134,030		
AMAZON.COM INC OPTION	AMAZON.COM INC 023135106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/02/2014	07/19/2014	07/18/2014	Exercise	35		310.00		(38,413)			(38,413)						38,413		
APPLE INC OPTION	APPLE INC 037833100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	11/19/2013	01/18/2014	01/09/2014	Closing Purchase	66		525.00	(105,103)		(114,642)		(114,642)		143,057			(9,539)			
APPLE INC OPTION	APPLE INC 037833100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/09/2014	02/22/2014	02/11/2014	Closing Purchase	50		535.00		(118,648)	(34,900)		(34,900)					83,748			
APPLE INC OPTION	APPLE INC 037833100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/09/2014	02/22/2014	02/22/2014	Expiration	16		535.00		(37,967)								37,967			
APPLE INC OPTION	APPLE INC 037833100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/03/2014	02/22/2014	02/18/2014	Closing Purchase	72		550.00		(163,617)	(28,584)		(28,584)					135,033			
APPLE INC OPTION	APPLE INC 037833100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/03/2014	02/22/2014	02/22/2014	Expiration	5		550.00		(11,362)								11,362			
APPLE INC OPTION	APPLE INC 037833100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/11/2014	03/22/2014	03/13/2014	Closing Purchase	50		535.00		(73,521)	(20,350)		(20,350)					53,171			
APPLE INC OPTION	APPLE INC 037833100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/18/2014	03/22/2014	03/05/2014	Closing Purchase	72		550.00		(92,374)	(14,148)		(14,148)					78,226			
APPLE INC OPTION	APPLE INC 037833100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/13/2014	05/17/2014	05/07/2014	Exercise	50		535.00		(95,148)			(95,148)						95,148		
APPLE INC OPTION	APPLE INC 037833100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/05/2014	05/17/2014	05/07/2014	Exercise	72		540.00		(124,774)			(124,774)						124,774		
APPLE INC OPTION	APPLE INC 037833100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/06/2014	06/21/2014	06/20/2014	Exercise	99		77.86		(36,697)			(36,697)						36,697		
APPLE INC OPTION	APPLE INC 037833100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/22/2014	09/20/2014	08/01/2014	Closing Purchase	343		95.00		(108,142)	(138,229)		(138,229)					(30,087)			
APPLE INC OPTION	APPLE INC 037833100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/01/2014	10/18/2014	09/23/2014	Closing Purchase	1,615		95.00		(763,808)	(899,897)		(899,897)					(136,089)			
APPLE INC OPTION	APPLE INC 037833100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/01/2014	11/22/2014	09/23/2014	Closing Purchase	343		95.00		(209,596)	(300,983)		(300,983)					(91,387)			
BANK OF AMERICA CORP OPTION	BANK OF AMERICA CORP 060505104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/19/2014	07/19/2014	07/16/2014	Closing Purchase	2,286		15.00		(83,049)	(113,729)		(113,729)					(30,680)			
BANK OF AMERICA CORP OPTION	BANK OF AMERICA CORP 060505104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/13/2014	07/19/2014	07/16/2014	Closing Purchase	4,143		16.00		(83,894)	(10,358)		(10,358)					73,536			
BANK OF AMERICA CORP OPTION	BANK OF AMERICA CORP 060505104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/22/2014	07/19/2014	05/09/2014	Closing Purchase	4,143		17.00		(150,305)	(35,216)		(35,216)					115,089			
BANK OF AMERICA CORP OPTION	BANK OF AMERICA CORP 060505104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/16/2014	08/16/2014	08/07/2014	Closing Purchase	2,286		15.00		(146,575)	(81,725)		(81,725)					64,851			
BANK OF AMERICA CORP OPTION	BANK OF AMERICA CORP 060505104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/16/2014	08/16/2014	08/11/2014	Closing Purchase	4,143		16.00		(67,322)	(6,215)		(6,215)					61,108			
BANK OF AMERICA CORP OPTION	BANK OF AMERICA CORP 060505104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/07/2014	10/18/2014	09/23/2014	Closing Purchase	2,286		15.00		(169,160)	(492,633)		(492,633)					(323,473)			
BANK OF AMERICA CORP OPTION	BANK OF AMERICA CORP 060505104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/11/2014	10/18/2014	09/23/2014	Closing Purchase	4,143		16.00		(125,323)	(503,209)		(503,209)					(377,886)			
BAXTER INTL INC OPTION	BAXTER INTL INC 071813109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	11/26/2013	01/18/2014	01/09/2014	Closing Purchase	995		70.00	(48,406)		(50,496)		(50,496)		15,274			(2,090)			
BAXTER INTL INC OPTION	BAXTER INTL INC 071813109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/09/2014	02/22/2014	02/22/2014	Expiration	995		70.00		(144,272)								144,272			
BAXTER INTL INC OPTION	BAXTER INTL INC 071813109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/25/2014	04/19/2014	04/19/2014	Exercise	757		70.00		(71,808)			(71,808)						71,808		
BAXTER INTL INC OPTION	BAXTER INTL INC 071813109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/27/2014	08/16/2014	08/16/2014	Expiration	238		75.00		(57,238)								57,238			
BAXTER INTL INC OPTION	BAXTER INTL INC 071813109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/18/2014	09/20/2014	09/20/2014	Expiration	119		75.00		(14,577)								14,577			
BAXTER INTL INC OPTION	BAXTER INTL INC 071813109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/18/2014	09/20/2014	09/20/2014	Expiration	119		76.00		(9,639)								9,639			
BAXTER INTL INC OPTION	BAXTER INTL INC 071813109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/22/2014	11/22/2014	09/23/2014	Closing Purchase	238		75.00		(11,483)	(12,079)		(12,079)					(595)			
BED BATH & BEYOND OPTION	BED BATH & BEYOND 075896100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/28/2014	08/16/2014	08/16/2014	Expiration	350		62.50		(111,189)								111,189			
BED BATH & BEYOND OPTION	BED BATH & BEYOND 075896100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/18/2014	10/18/2014	09/23/2014	Closing Purchase	350		62.50		(77,947)	(86,958)		(86,958)					(9,011)			
BLACKROCK INC OPTION	BLACKROCK INC 09247X101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/21/2014	07/19/2014	07/18/2014	Exercise	56		300.00		(45,779)			(45,779)						45,779		
BLACKSTONE GROUP LP/THE OPTION	BLACKSTONE GROUP LP/THE LIMITED PARTNERS 09253U108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/02/2014	07/19/2014	07/18/2014	Exercise	1,078		32.00		(89,472)			(89,472)						89,472		
BP P.L.C. OPTION	BP P.L.C. 055622104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/08/2014	10/18/2014	09/23/2014	Closing Purchase	1,000		47.00		(42,819)	(28,750)		(28,750)					14,069			
BROADCOM CORP-CL A OPTION	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/07/2014	05/17/2014	05/15/2014	Closing Purchase	1,012		30.00		(147,749)	(3,410)		(3,410)					144,338			
BROADCOM CORP-CL A OPTION	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/02/2014	02/22/2014	02/21/2014	Exercise	1,373		30.00		(129,128)			(129,128)						129,128		
BROADCOM CORP-CL A OPTION	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/02/2014	02/22/2014	02/07/2014	Closing Purchase	1,020		30.00		(95,929)	(79,560)		(79,560)					16,369			
BROADCOM CORP-CL A OPTION	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/07/2014	03/22/2014	03/21/2014	Exercise	1,020		30.00		(120,358)			(120,358)						120,358		
BROADCOM CORP-CL A OPTION	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/26/2014	04/19/2014	04/07/2014	Closing Purchase	1,012		30.00		(127,530)	(91,080)		(91,080)					36,450			
BROADCOM CORP-CL A OPTION	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/15/2014	08/16/2014	08/15/2014	Exercise	1,012		30.00		(102,716)			(102,716)						102,716		
BROADCOM CORP-CL A OPTION	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/27/2014	08/16/2014	08/15/2014	Exercise	35		31.00		(6,632)			(6,632)						6,632		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP 13342B105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	12/03/2013	01/18/2014	01/07/2014	Closing Purchase	380		57.50	(44,839)		(55,860)		(55,860)		53,961			(11,021)			
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP 13342B105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	12/17/2013	01/18/2014	01/07/2014	Closing Purchase	380		60.00	(48,639)		(15,485)		(15,485)		(16,339)			33,154			
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP 13342B105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	01/07/2014	02/22/2014	02/21/2014	Exercise	380		57.50		(109,438)			(109,438)						109,438		
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP 13342B105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	01/07/2014	02/22/2014	02/21/2014	Exercise	30		60.00		(5,190)			(5,190)						5,190		
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP 13342B105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	01/07/2014	02/22/2014	01/30/2014	Closing Purchase	350		60.00		(60,549)	(60,200)		(60,200)					349			
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP 13342B105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	01/30/2014	03/22/2014	03/21/2014	Exercise	350		60.00		(85,398)			(85,398)						85,398		
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP 13342B105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	02/26/2014	04/19/2014	04/09/2014	Closing Purchase	747		65.00		(147,530)	(19,235)		(19,235)					128,295			
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP 13342B105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	04/09/2014	05/17/2014	05/17/2014	Expiration	747		65.00		(104,951)								104,951			
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP 13342B105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	05/19/2014	08/16/2014	08/15/2014	Exercise	374		65.00		(100,069)			(100,069)						100,069		
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP 13342B105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	05/19/2014	08/16/2014	08/15/2014	Exercise	373		67.50		(60,611)			(60,611)						60,611		
CAMPBELL SOUP CO OPTION	CAMPBELL SOUP CO 134429109	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	01/02/2014	02/22/2014	02/21/2014	Exercise	2,880		43.00		(380,585)			(380,585)						380,585		
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	11/19/2013	01/18/2014	01/17/2014	Exercise	2,294		36.00	(212,732)				(212,732)		736,984				212,732		
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	11/19/2013	01/18/2014	01/17/2014	Exercise	391		37.00	(23,069)				(23,069)		100,096				23,069		
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	03/03/2014	04/19/2014	04/19/2014	Expiration	2,478		39.00		(296,611)								296,611			
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	04/22/2014	07/19/2014	07/19/2014	Expiration	2,478		38.00		(291,258)								291,258			
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	08/13/2014	10/18/2014	09/23/2014	Closing Purchase	2,478		39.00		(122,039)	(529,995)		(529,995)					(407,956)			
CATERPILLAR INC OPTION	CATERPILLAR INC 149123101	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	04/16/2014	05/17/2014	05/06/2014	Closing Purchase	188		105.00		(28,105)	(16,920)		(16,920)					11,185			
CATERPILLAR INC OPTION	CATERPILLAR INC 149123101	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	05/06/2014	07/19/2014	07/11/2014	Closing Purchase	188		105.00		(50,477)	(83,085)		(83,085)					(32,608)			
CATERPILLAR INC OPTION	CATERPILLAR INC 149123101	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	07/11/2014	09/20/2014	08/07/2014	Closing Purchase	188		105.00		(106,229)	(31,137)		(31,137)					75,092			
CELGENE CORP OPTION	CELGENE CORP 151020104	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	04/21/2014	07/19/2014	07/18/2014	Exercise	353		72.50		(304,456)			(304,456)						304,456		
CENTERPOINT ENERGY OPTION	CENTERPOINT ENERGY 15189T107	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	12/18/2013	01/18/2014	01/10/2014	Closing Purchase	2,357		25.00	(68,941)		(37,123)		(37,123)		(31,229)			31,818			
CENTERPOINT ENERGY OPTION	CENTERPOINT ENERGY 15189T107	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	01/10/2014	02/22/2014	02/06/2014	Closing Purchase	21		25.00		(719)	(116)		(116)					604			
CENTERPOINT ENERGY OPTION	CENTERPOINT ENERGY 15189T107	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	01/10/2014	02/22/2014	02/22/2014	Expiration	2,336		25.00		(80,007)								80,007			
CENTERPOINT ENERGY OPTION	CENTERPOINT ENERGY 15189T107	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	02/25/2014	04/19/2014	04/19/2014	Expiration	2,357		25.00		(140,923)								140,923			
CENTERPOINT ENERGY OPTION	CENTERPOINT ENERGY 15189T107	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	04/22/2014	08/16/2014	08/16/2014	Expiration	2,357		25.00		(163,549)								163,549			
CENTERPOINT ENERGY OPTION	CENTERPOINT ENERGY 15189T107	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	08/18/2014	09/20/2014	09/20/2014	Expiration	2,357		25.00		(67,126)								67,126			
CENTERPOINT ENERGY OPTION	CENTERPOINT ENERGY 15189T107	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	09/22/2014	11/22/2014	09/23/2014	Closing Purchase	2,357		25.00		(57,156)	(72,690)		(72,690)					(15,534)			
CHESAPEAKE ENERGY OPTION	CHESAPEAKE ENERGY 165167107	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	03/04/2014	04/19/2014	04/02/2014	Closing Purchase	1,956		26.00		(148,732)	(148,656)		(148,656)					76			
CHESAPEAKE ENERGY OPTION	CHESAPEAKE ENERGY 165167107	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	04/02/2014	05/17/2014	05/16/2014	Closing Purchase	1,956		26.00		(240,641)	(353,058)		(353,058)					(112,417)			
CHESAPEAKE ENERGY OPTION	CHESAPEAKE ENERGY 165167107	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	05/16/2014	07/19/2014	07/18/2014	Exercise	1,956		24.70		(445,567)			(445,567)						445,567		
CHESAPEAKE ENERGY OPTION	CHESAPEAKE ENERGY 165167107	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	05/19/2014	07/19/2014	07/18/2014	Exercise	1,200		26.60		(143,397)			(143,397)						143,397		
CISCO SYSTEMS INC OPTION	CISCO SYSTEMS INC 17275R102	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	05/08/2014	07/19/2014	07/18/2014	Exercise	3,720		23.00		(282,714)			(282,714)						282,714		
CITIGROUP OPTION	CITIGROUP 172967424	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	03/04/2014	04/19/2014	04/15/2014	Closing Purchase	2,399		49.00		(364,018)	(25,190)		(25,190)					338,828			
CITIGROUP OPTION	CITIGROUP 172967424	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	04/15/2014	05/17/2014	05/06/2014	Closing Purchase	2,399		49.00		(213,506)	(13,195)		(13,195)					200,312			
CITIGROUP OPTION	CITIGROUP 172967424	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	03/27/2014	06/21/2014	04/29/2014	Closing Purchase	627		49.00		(89,972)	(58,311)		(58,311)					31,661			
CITIGROUP OPTION	CITIGROUP 172967424	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	05/08/2014	07/19/2014	07/18/2014	Closing Purchase	1,200		48.00		(161,396)	(204,000)		(204,000)					(42,604)			
CITIGROUP OPTION	CITIGROUP 172967424	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	05/09/2014	07/19/2014	07/14/2014	Closing Purchase	1,826		49.00		(186,350)	(48,846)		(48,846)					137,505			
CITIGROUP OPTION	CITIGROUP 172967424	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	07/14/2014	08/16/2014	08/16/2014	Expiration	1,826		49.00		(140,599)								140,599			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CITIGROUP OPTION	CITIGROUP 172967424	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	07/18/2014	09/20/2014	09/19/2014	Exercise	1,200		48.00		(287,994)			(287,994)						287,994		
CITIGROUP OPTION	CITIGROUP 172967424	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	08/18/2014	10/18/2014	09/23/2014	Closing Purchase	1,826		50.00		(199,942)	(596,974)		(596,974)					(397,032)			
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	11/19/2013	01/18/2014	01/07/2014	Closing Purchase	603		57.50	(141,244)		(171,554)		(171,554)		214,526			(30,309)			
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	12/03/2013	01/18/2014	01/07/2014	Closing Purchase	627		60.00	(92,794)		(76,494)		(76,494)		139,196			16,300			
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	01/07/2014	02/22/2014	02/07/2014	Closing Purchase	603		57.50		(239,990)	(30,602)		(30,602)					209,388			
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	01/07/2014	02/22/2014	02/18/2014	Closing Purchase	490		60.00		(131,318)	(7,718)		(7,718)					123,600			
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	01/07/2014	02/22/2014	02/22/2014	Expiration	137		60.00		(36,715)								36,715			
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	02/07/2014	03/22/2014	03/14/2014	Closing Purchase	457		57.50		(58,495)	(133,444)		(133,444)					(74,949)			
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	02/18/2014	03/22/2014	03/06/2014	Closing Purchase	490		60.00		(50,469)	(116,130)		(116,130)					(65,661)			
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	03/14/2014	04/19/2014	04/04/2014	Closing Purchase	457		57.50		(170,458)	(43,872)		(43,872)					126,586			
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	03/06/2014	04/19/2014	03/25/2014	Closing Purchase	490		60.00		(161,942)	(117,355)		(117,355)					44,587			
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	04/04/2014	05/17/2014	05/12/2014	Closing Purchase	457		57.50		(101,909)	(161,266)		(161,266)					(59,357)			
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	03/25/2014	05/17/2014	05/12/2014	Closing Purchase	490		60.00		(170,516)	(67,458)		(67,458)					103,058			
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	03/27/2014	06/21/2014	05/30/2014	Closing Purchase	283		60.00		(87,021)	(75,137)		(75,137)					11,884			
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	05/12/2014	09/20/2014	09/19/2014	Exercise	457		57.50		(261,663)			(261,663)						261,663		
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	05/30/2014	09/20/2014	09/19/2014	Exercise	773		60.00		(342,845)			(342,845)						342,845		
CME GROUP INC OPTION	CME GROUP INC 12572Q105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	04/22/2014	06/21/2014	05/30/2014	Closing Purchase	1,211		72.50		(172,564)	(104,146)		(104,146)					68,418			
CME GROUP INC OPTION	CME GROUP INC 12572Q105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	05/30/2014	09/20/2014	09/19/2014	Exercise	1,211		75.00		(191,334)			(191,334)						191,334		
CUMMINS ENGINE OPTION	CUMMINS ENGINE 231021106	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	07/30/2014	09/20/2014	09/20/2014	Expiration	312		145.00		(81,118)								81,118			
DEERE & COMPANY OPTION	DEERE & COMPANY 244199105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	02/28/2014	04/19/2014	04/19/2014	Exercise	1,293		87.50		(121,592)			(121,592)						121,592		
DEERE & COMPANY OPTION	DEERE & COMPANY 244199105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	07/21/2014	09/20/2014	09/20/2014	Expiration	768		87.50		(196,965)								196,965			
DEERE & COMPANY OPTION	DEERE & COMPANY 244199105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	09/22/2014	11/22/2014	11/22/2014	Expiration	768		87.50		(37,055)								37,055			
DENBURY RESOURCES INC OPTION	DENBURY RESOURCES INC 247916208	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	12/18/2013	01/18/2014	01/08/2014	Closing Purchase	2,280		16.00	(107,883)		(150,480)		(150,480)		28,917			(42,597)			
DENBURY RESOURCES INC OPTION	DENBURY RESOURCES INC 247916208	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	12/16/2013	01/18/2014	01/08/2014	Closing Purchase	4,198		17.00	(82,405)		(66,119)		(66,119)		(40,425)			16,287			
DENBURY RESOURCES INC OPTION	DENBURY RESOURCES INC 247916208	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	01/08/2014	02/22/2014	02/22/2014	Expiration	2,280		16.00		(202,916)								202,916			
DENBURY RESOURCES INC OPTION	DENBURY RESOURCES INC 247916208	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	01/08/2014	02/22/2014	02/22/2014	Expiration	4,198		17.00		(154,274)								154,274			
DENBURY RESOURCES INC OPTION	DENBURY RESOURCES INC 247916208	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	02/25/2014	04/19/2014	04/16/2014	Closing Purchase	4,744		17.00		(115,040)	(49,812)		(49,812)					65,228			
DENBURY RESOURCES INC OPTION	DENBURY RESOURCES INC 247916208	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	04/16/2014	06/21/2014	05/23/2014	Closing Purchase	6,478		17.00		(297,360)	(280,174)		(280,174)					17,186			
DENBURY RESOURCES INC OPTION	DENBURY RESOURCES INC 247916208	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	05/23/2014	09/20/2014	09/20/2014	Expiration	6,478		18.00		(254,256)								254,256			
DEVON ENERGY CORPORATION OPTION	DEVON ENERGY CORPORATION 25179M103	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	12/03/2013	01/18/2014	01/08/2014	Closing Purchase	69		62.50	(9,591)		(3,364)		(3,364)		(3,933)			6,227			
DEVON ENERGY CORPORATION OPTION	DEVON ENERGY CORPORATION 25179M103	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	01/08/2014	02/22/2014	02/21/2014	Exercise	1,213		62.50		(181,169)			(181,169)						181,169		
DILLARD DEPT STORES OPTION	DILLARD DEPT STORES 254067101	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	02/26/2014	05/17/2014	05/16/2014	Exercise	670		90.00		(409,792)			(409,792)						409,792		
DOLLAR GENERAL CORP OPTION	DOLLAR GENERAL CORP 256677105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	01/21/2014	03/22/2014	03/19/2014	Closing Purchase	500		60.00		(110,873)	(2,550)		(2,550)					108,323			
DOLLAR GENERAL CORP OPTION	DOLLAR GENERAL CORP 256677105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	01/21/2014	03/22/2014	03/22/2014	Expiration	179		60.00		(39,693)								39,693			
DOLLAR GENERAL CORP OPTION	DOLLAR GENERAL CORP 256677105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	03/31/2014	05/17/2014	05/17/2014	Expiration	179		57.50		(24,164)								24,164			
DOLLAR GENERAL CORP OPTION	DOLLAR GENERAL CORP 256677105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	03/19/2014	05/17/2014	05/17/2014	Expiration	500		60.00		(76,498)								76,498			
DOLLAR GENERAL CORP OPTION	DOLLAR GENERAL CORP 256677105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	05/19/2014	08/16/2014	07/25/2014	Closing Purchase	339		57.50		(56,781)	(24,900)		(24,900)					31,882			
DOLLAR GENERAL CORP OPTION	DOLLAR GENERAL CORP 256677105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	05/19/2014	08/16/2014	08/05/2014	Closing Purchase	340		60.00		(31,990)	(18,020)		(18,020)					13,970			
DOLLAR GENERAL CORP OPTION	DOLLAR GENERAL CORP 256677105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	07/21/2014	09/20/2014	09/19/2014	Exercise	365		55.00		(101,285)			(101,285)						101,285		
DOLLAR GENERAL CORP OPTION	DOLLAR GENERAL CORP 256677105	N/A		US - Chicago Board . 1UAUICT04EQ4D06ZH473	07/25/2014	09/20/2014	09/19/2014	Exercise	339		57.50		(55,256)			(55,256)						55,256		

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
DOLLAR GENERAL CORP OPTION	DOLLAR GENERAL CORP 256677105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/05/2014	09/20/2014	09/19/2014	Exercise	340		60.00		(63,579)			(63,579)						63,579		
EBAY INC OPTION	EBAY INC 278642103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/21/2014	03/22/2014	03/21/2014	Exercise	30		55.00		(5,986)			(5,986)						5,986		
EBAY INC OPTION	EBAY INC 278642103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/21/2014	03/22/2014	03/14/2014	Closing Purchase	647		55.00		(129,100)	(134,576)		(134,576)					(5,476)			
EBAY INC OPTION	EBAY INC 278642103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/14/2014	04/19/2014	04/04/2014	Closing Purchase	647		55.00		(192,803)	(42,055)		(42,055)					150,748			
EBAY INC OPTION	EBAY INC 278642103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/04/2014	05/17/2014	05/06/2014	Closing Purchase	647		55.00		(110,635)	(4,853)		(4,853)					105,782			
EBAY INC OPTION	EBAY INC 278642103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/02/2014	07/19/2014	07/17/2014	Closing Purchase	156		52.50		(17,738)	(1,326)		(1,326)					16,412			
EBAY INC OPTION	EBAY INC 278642103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/13/2014	07/19/2014	07/10/2014	Closing Purchase	647		55.00		(40,760)	(6,308)		(6,308)					34,452			
EBAY INC OPTION	EBAY INC 278642103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/17/2014	08/16/2014	08/12/2014	Closing Purchase	156		52.50		(10,608)	(21,005)		(21,005)					(10,398)			
EBAY INC OPTION	EBAY INC 278642103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/12/2014	09/20/2014	09/17/2014	Closing Purchase	156		52.50		(31,449)	(3,705)		(3,705)					27,744			
EBAY INC OPTION	EBAY INC 278642103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/10/2014	09/20/2014	09/20/2014	Expiration	647		55.00		(34,937)								34,937			
EBAY INC OPTION	EBAY INC 278642103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/17/2014	10/18/2014	09/23/2014	Closing Purchase	156		52.50		(23,087)	(30,810)		(30,810)					(7,723)			
EBAY INC OPTION	EBAY INC 278642103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/22/2014	11/22/2014	09/23/2014	Closing Purchase	647		52.50		(136,190)	(168,511)		(168,511)					(32,321)			
EMC CORP/MASS OPTION	EMC CORP/MASS 268648102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/02/2014	02/22/2014	02/03/2014	Closing Purchase	2,786		26.00		(123,278)	(14,877)		(14,877)					108,401			
EMC CORP/MASS OPTION	EMC CORP/MASS 268648102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/07/2014	03/22/2014	03/21/2014	Exercise	1,786		25.00		(61,169)			(61,169)						61,169		
EMC CORP/MASS OPTION	EMC CORP/MASS 268648102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/27/2014	06/21/2014	06/02/2014	Closing Purchase	1,000		27.00		(130,607)	(24,450)		(24,450)					106,157			
EMC CORP/MASS OPTION	EMC CORP/MASS 268648102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/02/2014	08/16/2014	08/15/2014	Exercise	1,000		27.00		(66,998)			(66,998)						66,998		
ENSCO INTERNATIONAL INC OPTION	ENSCO INTERNATIONAL INC 26874Q100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	12/04/2013	01/18/2014	01/18/2014	Expiration	1,399		60.00	(154,170)						(112,200)			154,170			
ENSCO INTL LTD OPTION	ENSCO INTL LTD G3157S106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/06/2014	04/19/2014	04/19/2014	Expiration	1,399		55.00		(54,938)								54,938			
ENSCO INTL LTD OPTION	ENSCO INTL LTD G3157S106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/22/2014	06/21/2014	05/30/2014	Closing Purchase	700		52.50		(43,385)	(49,700)		(49,700)					(6,315)			
ENSCO INTL LTD OPTION	ENSCO INTL LTD G3157S106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/19/2014	09/20/2014	09/20/2014	Expiration	349		52.50		(34,027)								34,027			
ENSCO INTL LTD OPTION	ENSCO INTL LTD G3157S106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/30/2014	09/20/2014	09/20/2014	Expiration	1,050		55.00		(81,286)								81,286			
EXELON CORP OPTION	EXELON CORP 30161N101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/14/2014	03/22/2014	03/21/2014	Exercise	495		30.00		(21,903)			(21,903)						21,903		
EXELON CORP OPTION	EXELON CORP 30161N101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/14/2014	04/19/2014	04/19/2014	Exercise	496		30.00		(32,239)			(32,239)						32,239		
EXELON CORP OPTION	EXELON CORP 30161N101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/18/2014	09/20/2014	09/19/2014	Exercise	2,140		32.00		(116,071)			(116,071)						116,071		
EXELON CORP OPTION	EXELON CORP 30161N101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/22/2014	09/20/2014	08/11/2014	Closing Purchase	1,575		32.00		(144,109)	(131,371)		(131,371)					12,739			
EXELON CORP OPTION	EXELON CORP 30161N101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/11/2014	10/18/2014	09/24/2014	Closing Purchase	1,575		32.00		(166,946)	(349,776)		(349,776)					(182,830)			
FIFTH THIRD BANCORP OPTION	FIFTH THIRD BANCORP 316773100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/18/2014	09/20/2014	09/19/2014	Exercise	1,600		20.00		(56,831)			(56,831)						56,831		
GILEAD SCIENCES INC OPTION	GILEAD SCIENCES INC 375558103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/21/2014	07/19/2014	07/18/2014	Exercise	706		72.50		(294,748)			(294,748)						294,748		
GOLDMAN SACHS GROUP INC OPTION	GOLDMAN SACHS GROUP INC 38141G104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/19/2014	03/22/2014	03/21/2014	Exercise	365		165.00		(146,720)			(146,720)						146,720		
GOLDMAN SACHS GROUP INC OPTION	GOLDMAN SACHS GROUP INC 38141G104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/25/2014	05/17/2014	05/06/2014	Closing Purchase	410		165.00		(204,389)	(3,301)		(3,301)					201,088			
GOLDMAN SACHS GROUP INC OPTION	GOLDMAN SACHS GROUP INC 38141G104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/09/2014	07/19/2014	07/18/2014	Exercise	418		160.00		(166,442)			(166,442)						166,442		
GOLDMAN SACHS GROUP INC OPTION	GOLDMAN SACHS GROUP INC 38141G104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/08/2014	07/19/2014	07/18/2014	Exercise	205		165.00		(38,027)			(38,027)						38,027		
GOOGLE INC OPTION	GOOGLE INC CLASS A 38259P508	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/28/2014	06/21/2014	05/22/2014	Closing Purchase	53		1,130.00		(298,781)	(50,377)		(50,377)					248,404			
GOOGLE INC OPTION	GOOGLE INC CLASS C 38259P706	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/22/2014	07/19/2014	07/18/2014	Exercise	53		545.00		(99,707)			(99,707)						99,707		
GOOGLE INC OPTION	GOOGLE INC CLASS C 38259P706	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/22/2014	07/19/2014	07/18/2014	Exercise	53		550.00		(87,174)			(87,174)						87,174		
GOOGLE INC OPTION	GOOGLE INC CLASS C 38259P706	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/26/2014	10/18/2014	09/23/2014	Closing Purchase	75		580.00		(132,560)	(120,701)		(120,701)					11,858			
HALLIBURTON COMPANY OPTION	HALLIBURTON COMPANY 406216101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/21/2014	03/22/2014	02/28/2014	Exercise	1,010		50.00		(152,730)			(152,730)						152,730		
HCP INC OPTION	HCP INC REIT 40414L109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/21/2014	03/22/2014	03/14/2014	Closing Purchase	747		40.00		(29,319)	(3,811)		(3,811)					25,508			
HCP INC OPTION	HCP INC REIT 40414L109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/21/2014	03/22/2014	03/22/2014	Expiration	403		40.00		(15,817)								15,817			
HCP INC OPTION	HCP INC REIT 40414L109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/24/2014	07/19/2014	07/14/2014	Closing Purchase	1,150		40.00		(33,637)	(151,444)		(151,444)					(117,807)			
HCP INC OPTION	HCP INC REIT 40414L109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/14/2014	10/18/2014	09/24/2014	Closing Purchase	1,150		40.00		(183,996)	(50,094)		(50,094)					133,902			
INTERNATIONAL PAPER CO OPTION	INTERNATIONAL PAPER CO 460146103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/21/2014	09/20/2014	09/19/2014	Exercise	104		49.00		(12,324)			(12,324)						12,324		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira- tion	Termina- tion 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	Considera- tion 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 (Amortiza- tion)/ 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)
INTERNATIONAL PAPER CO OPTION	INTERNATIONAL PAPER CO 460146103	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	07/21/2014	09/20/2014	09/20/2014	Expiration	1,278		49.00		(151,440)								151,440			
INTERNATIONAL PAPER CO OPTION	INTERNATIONAL PAPER CO 460146103	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	09/22/2014	11/22/2014	09/24/2014	Closing Purchase	1,278		50.00		(215,338)	(158,945)		(158,945)					56,393			
JOHNSON CONTROLS OPTION	JOHNSON CONTROLS 478366107	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	01/02/2014	02/22/2014	02/04/2014	Closing Purchase	1,383		50.00		(293,882)	(14,452)		(14,452)					279,430			
JOHNSON CONTROLS OPTION	JOHNSON CONTROLS 478366107	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	02/07/2014	03/22/2014	03/22/2014	Expiration	883		49.00		(44,432)								44,432			
JOHNSON CONTROLS OPTION	JOHNSON CONTROLS 478366107	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	03/24/2014	05/17/2014	05/08/2014	Closing Purchase	1,383		48.00		(130,207)	(7,607)		(7,607)					122,600			
JOHNSON CONTROLS OPTION	JOHNSON CONTROLS 478366107	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	05/12/2014	07/19/2014	07/18/2014	Exercise	691		46.00		(84,798)			(84,798)						84,798		
JOHNSON CONTROLS OPTION	JOHNSON CONTROLS 478366107	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	05/12/2014	07/19/2014	07/18/2014	Closing Purchase	692		47.00		(62,971)	(130,843)		(130,843)					(67,873)			
JOHNSON CONTROLS OPTION	JOHNSON CONTROLS 478366107	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	07/18/2014	10/18/2014	09/30/2014	Closing Purchase	692		47.00		(191,825)	(5,536)		(5,536)					186,289			
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	12/13/2013	01/18/2014	01/06/2014	Closing Purchase	228		55.00	(25,992)		(28,842)		(28,842)		60,192			(2,850)			
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	01/06/2014	02/22/2014	02/21/2014	Exercise	78		55.00		(18,308)			(18,308)						18,308		
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	01/06/2014	02/22/2014	01/30/2014	Closing Purchase	1,287		55.00		(308,705)	(77,297)		(77,297)					231,408			
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	01/30/2014	03/22/2014	03/10/2014	Closing Purchase	1,287		55.00		(175,196)	(162,587)		(162,587)					12,610			
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	03/10/2014	04/19/2014	04/19/2014	Exercise	1,287		55.00		(267,794)			(267,794)						267,794		
JP MORGAN CHASE & CO OPTION	JP MORGAN CHASE & CO 46625H100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	01/02/2014	02/22/2014	02/04/2014	Closing Purchase	1,196		60.00		(116,476)	(10,166)		(10,166)					106,310			
JP MORGAN CHASE & CO OPTION	JP MORGAN CHASE & CO 46625H100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	02/07/2014	03/22/2014	03/21/2014	Exercise	766		57.50		(76,530)			(76,530)						76,530		
JP MORGAN CHASE & CO OPTION	JP MORGAN CHASE & CO 46625H100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	03/27/2014	06/21/2014	05/06/2014	Closing Purchase	430		60.00		(77,183)	(2,365)		(2,365)					74,818			
JP MORGAN CHASE & CO OPTION	JP MORGAN CHASE & CO 46625H100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	05/13/2014	07/19/2014	07/17/2014	Closing Purchase	430		57.50		(21,983)	(24,940)		(24,940)					(2,957)			
JP MORGAN CHASE & CO OPTION	JP MORGAN CHASE & CO 46625H100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	07/17/2014	09/20/2014	09/19/2014	Exercise	430		57.50		(75,678)			(75,678)						75,678		
KIMCO REALTY CORP OPTION	KIMCO REALTY CORP 49446R109	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	01/03/2014	02/22/2014	02/21/2014	Exercise	1,790		20.00		(88,156)			(88,156)						88,156		
KINDER MORGAN INC OPTION	KINDER MORGAN INC/DELAWA 49456B101	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	03/27/2014	06/21/2014	06/02/2014	Closing Purchase	2,500		35.00		(106,348)	(24,425)		(24,425)					81,923			
KINDER MORGAN INC OPTION	KINDER MORGAN INC/DELAWA 49456B101	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	06/02/2014	09/20/2014	09/19/2014	Exercise	2,500		35.00		(127,497)			(127,497)						127,497		
KLA INSTRUMENTS CORP OPTION	KLA INSTRUMENTS CORP 482480100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	01/21/2014	02/22/2014	02/21/2014	Exercise	26		65.00		(1,924)			(1,924)						1,924		
KLA INSTRUMENTS CORP OPTION	KLA INSTRUMENTS CORP 482480100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	01/21/2014	02/22/2014	02/22/2014	Expiration	134		65.00		(9,916)								9,916			
KLA INSTRUMENTS CORP OPTION	KLA INSTRUMENTS CORP 482480100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	02/25/2014	04/19/2014	04/15/2014	Closing Purchase	134		65.00		(25,125)	(16,348)		(16,348)					8,777			
KLA INSTRUMENTS CORP OPTION	KLA INSTRUMENTS CORP 482480100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	04/15/2014	05/17/2014	05/12/2014	Closing Purchase	134		65.00		(31,891)	(3,317)		(3,317)					28,575			
KLA INSTRUMENTS CORP OPTION	KLA INSTRUMENTS CORP 482480100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	05/12/2014	09/20/2014	08/13/2014	Exercise	134		65.00		(34,205)			(34,205)						34,205		
LAM RESEARCH CORP OPTION	LAM RESEARCH CORP 512807108	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	02/26/2014	04/19/2014	04/10/2014	Closing Purchase	1,143		52.50		(254,313)	(219,456)		(219,456)					34,857			
LAM RESEARCH CORP OPTION	LAM RESEARCH CORP 512807108	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	04/10/2014	06/21/2014	06/20/2014	Exercise	1,143		52.50		(403,470)			(403,470)						403,470		
MARATHON PETROLEUM CORP OPTION	MARATHON PETROLEUM CORP 56585A102	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	07/21/2014	09/20/2014	08/15/2014	Exercise	442		77.50		(116,022)			(116,022)						116,022		
MARKWEST ENERGY PARTNERS LP OPTION	MARKWEST ENERGY PARTNERS LP MASTER LIMITED PARTNER 570759100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	03/03/2014	04/19/2014	04/19/2014	Expiration	1,533		65.00		(249,108)								249,108			
MARKWEST ENERGY PARTNERS LP OPTION	MARKWEST ENERGY PARTNERS LP MASTER LIMITED PARTNER 570759100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	04/22/2014	08/16/2014	07/31/2014	Closing Purchase	1,533		65.00		(479,052)	(669,921)		(669,921)					(190,869)			
MARKWEST ENERGY PARTNERS LP OPTION	MARKWEST ENERGY PARTNERS LP MASTER LIMITED PARTNER 570759100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	07/31/2014	11/22/2014	09/24/2014	Closing Purchase	1,533		67.50		(525,807)	(1,407,708)		(1,407,708)					(881,901)			
MAXIM INTEGRATED PRODUCTS OPTION	MAXIM INTEGRATED PRODUCTS 57772K101	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	11/19/2013	01/18/2014	01/09/2014	Closing Purchase	1,645		29.00	(121,728)		(50,584)		(50,584)		(97,053)			71,144			
MAXIM INTEGRATED PRODUCTS OPTION	MAXIM INTEGRATED PRODUCTS 57772K101	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	01/02/2014	02/22/2014	02/21/2014	Exercise	2,146		28.00		(183,222)			(183,222)						183,222		
MAXIM INTEGRATED PRODUCTS OPTION	MAXIM INTEGRATED PRODUCTS 57772K101	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	01/14/2014	02/22/2014	02/21/2014	Exercise	2,564		29.00		(167,723)			(167,723)						167,723		
MBIA INC OPTION	MBIA INC 55262C100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	06/09/2014	08/16/2014	08/16/2014	Expiration	2,110		13.00		(135,037)								135,037			
MBIA INC OPTION	MBIA INC 55262C100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	09/19/2014	11/22/2014	11/21/2014	Exercise	1,055		10.00		(52,749)			(52,749)						52,749		
MBIA INC OPTION	MBIA INC 55262C100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	09/19/2014	11/22/2014	11/22/2014	Expiration	1,055		11.00		(22,439)								22,439			

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
MICROSOFT CORP OPTION	MICROSOFT CORP 594918104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/21/2014	02/22/2014	02/21/2014	Exercise	360		37.00		(27,000)			(27,000)						27,000		
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/14/2014	02/22/2014	02/03/2014	Closing Purchase	877		36.00		(59,267)	(5,701)		(5,701)					53,566			
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/06/2014	04/19/2014	04/19/2014	Expiration	877		35.00		(52,619)								52,619			
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/22/2014	09/20/2014	09/20/2014	Expiration	439		37.00		(32,924)								32,924			
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/22/2014	09/20/2014	09/20/2014	Expiration	438		38.00		(21,133)								21,133			
NATIONAL OILWELL VARCO INC OPTION	NATIONAL OILWELL VARCO INC 637071101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/03/2014	02/22/2014	02/14/2014	Closing Purchase	919		80.00		(183,301)	(6,791)		(6,791)					176,509			
NATIONAL OILWELL VARCO INC OPTION	NATIONAL OILWELL VARCO INC 637071101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/14/2014	03/22/2014	03/22/2014	Expiration	319		77.50		(36,365)								36,365			
NATIONAL OILWELL VARCO INC OPTION	NATIONAL OILWELL VARCO INC 637071101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/25/2014	04/19/2014	04/19/2014	Exercise	912		75.00		(150,359)			(150,359)						150,359		
NATIONAL OILWELL VARCO INC OPTION	NATIONAL OILWELL VARCO INC 637071101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/24/2014	05/17/2014	05/16/2014	Exercise	326		77.50		(35,064)			(35,064)						35,064		
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/27/2014	03/22/2014	03/06/2014	Closing Purchase	840		25.00		(84,418)	(37,590)		(37,590)					46,828			
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/28/2014	04/19/2014	04/15/2014	Closing Purchase	869		23.00		(92,947)	(72,996)		(72,996)					19,951			
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/06/2014	04/19/2014	04/07/2014	Closing Purchase	840		25.00		(70,559)	(24,990)		(24,990)					45,569			
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/15/2014	05/17/2014	05/15/2014	Closing Purchase	869		23.00		(110,361)	(113,405)		(113,405)					(3,044)			
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/07/2014	05/17/2014	04/29/2014	Closing Purchase	840		25.00		(62,999)	(69,720)		(69,720)					(6,721)			
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/06/2014	05/17/2014	05/08/2014	Closing Purchase	420		27.00		(26,040)	(1,050)		(1,050)					24,990			
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/15/2014	07/19/2014	07/18/2014	Exercise	869		23.00		(155,113)			(155,113)						155,113		
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/29/2014	07/19/2014	07/08/2014	Closing Purchase	840		25.00		(127,677)	(23,100)		(23,100)					104,577			
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/08/2014	09/20/2014	09/20/2014	Expiration	840		25.00		(82,738)								82,738			
NOBLE CORP OPTION	NOBLE CORP G65422100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/06/2014	04/19/2014	04/19/2014	Expiration	2,024		33.00		(129,331)								129,331			
NOBLE CORP OPTION	NOBLE CORP G65422100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/08/2014	08/16/2014	08/16/2014	Expiration	1,012		32.00		(104,244)								104,244			
NOBLE CORP OPTION	NOBLE CORP G65422100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/30/2014	09/20/2014	09/20/2014	Expiration	1,012		33.00		(89,570)								89,570			
NOBLE CORP PLC OPTION	NOBLE CORP PLC G65431101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/22/2014	06/21/2014	05/30/2014	Closing Purchase	1,012		32.00		(39,720)	(42,251)		(42,251)					(2,531)			
NOBLE CORP PLC OPTION	NOBLE CORP PLC G65431101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/19/2014	07/19/2014	07/08/2014	Closing Purchase	1,012		32.00		(52,785)	(62,704)		(62,704)					(9,919)			
NOBLE CORP PLC OPTION	NOBLE CORP PLC G65431101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/26/2014	10/18/2014	09/30/2014	Closing Purchase	1,012		29.00		(51,611)	(3,532)		(3,532)					48,079			
Noble Corp PLC OPTION	NOBLE CORP PLC G65431101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/02/2014	02/22/2014	02/03/2014	Closing Purchase	2,024		38.00		(195,515)	(16,232)		(16,232)					179,282			
OCCIDENTAL PETROLEUM CORP OPTION	OCCIDENTAL PETROLEUM CORP 674599105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	12/04/2013	01/18/2014	01/08/2014	Closing Purchase	529		95.00	(134,517)		(72,679)		(72,679)		(34,007)			61,838			
OCCIDENTAL PETROLEUM CORP OPTION	OCCIDENTAL PETROLEUM CORP 674599105	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/08/2014	02/22/2014	02/21/2014	Exercise	529		95.00		(146,366)			(146,366)						146,366		
ORANGE SA-SPONS ADR OPTION	ORANGE SA-SPONS ADR 684060106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/07/2014	05/17/2014	05/16/2014	Exercise	3,377		15.00		(81,891)			(81,891)						81,891		
PARKER HANNIFIN OPTION	PARKER HANNIFIN 701094104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/07/2014	08/16/2014	08/16/2014	Expiration	535		125.00		(226,032)								226,032			
PARKER HANNIFIN OPTION	PARKER HANNIFIN 701094104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/14/2014	11/22/2014	11/05/2014	Exercise	65		120.00		(14,462)			(14,462)						14,462		
PARKER HANNIFIN OPTION	PARKER HANNIFIN 701094104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/20/2014	11/22/2014	11/21/2014	Exercise	535		125.00		(62,882)			(62,882)						62,882		
PENTAIR INC OPTION	PENTAIR PLC G7S00T104	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/19/2014	10/18/2014	10/17/2014	Expiration	285		70.00		(55,574)								55,574			
PFIZER INC OPTION	PFIZER INC 717081103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/22/2014	11/22/2014	09/24/2014	Closing Purchase	2,200		30.00		(158,396)	(178,200)		(178,200)					(19,804)			
PRICELINE GROUP INC. OPTION	PRICELINE GROUP INC. 741503403	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/21/2014	07/19/2014	07/18/2014	Closing Purchase	13		1,160.00		(67,250)	(57,395)		(57,395)					9,855			
PRICELINE GROUP INC. OPTION	PRICELINE GROUP INC. 741503403	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/09/2014	08/16/2014	08/15/2014	Exercise	17		1,230.00		(111,305)			(111,305)						111,305		
PRICELINE GROUP INC. OPTION	PRICELINE GROUP INC. 741503403	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/18/2014	09/20/2014	09/20/2014	Expiration	13		1,195.00		(84,992)								84,992			
QUALCOMM OPTION	QUALCOMM 747525103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/02/2014	02/22/2014	02/21/2014	Exercise	1,227		75.00		(180,979)			(180,979)						180,979		
RELIANCE STEEL & ALUMINUM OPTION	RELIANCE STEEL & ALUMINUM 759509102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	11/19/2013	01/18/2014	01/08/2014	Closing Purchase	342		75.00	(74,555)		(45,144)		(45,144)		(21,545)			29,411			
RELIANCE STEEL & ALUMINUM OPTION	RELIANCE STEEL & ALUMINUM 759509102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/08/2014	02/22/2014	02/22/2014	Expiration	342		75.00		(87,379)								87,379			
RELIANCE STEEL & ALUMINUM OPTION	RELIANCE STEEL & ALUMINUM 759509102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/28/2014	04/19/2014	04/10/2014	Closing Purchase	955		70.00		(171,157)	(77,355)		(77,355)					93,802			
RELIANCE STEEL & ALUMINUM OPTION	RELIANCE STEEL & ALUMINUM 759509102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/10/2014	06/21/2014	05/16/2014	Closing Purchase	955		70.00		(236,835)	(240,077)		(240,077)					(3,243)			

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
RELIANCE STEEL & ALUMINUM OPTION	RELIANCE STEEL & ALUMINUM 759509102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/16/2014	09/20/2014	09/19/2014	Exercise	955		70.00		(379,604)			(379,604)						379,604		
SANDISK CORP OPTION	SANDISK CORP 80004C101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/21/2014	03/22/2014	03/21/2014	Exercise	150		72.50		(45,694)			(45,694)						45,694		
SANDISK CORP OPTION	SANDISK CORP 80004C101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/21/2014	03/22/2014	03/06/2014	Closing Purchase	413		72.50		(125,810)	(141,246)		(141,246)					(15,436)			
SANDISK CORP OPTION	SANDISK CORP 80004C101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/06/2014	04/19/2014	04/19/2014	Exercise	413		72.50		(196,378)			(196,378)						196,378		
SANDISK CORP OPTION	SANDISK CORP 80004C101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/21/2014	09/20/2014	08/20/2014	Closing Purchase	720		95.00		(239,395)	(280,195)		(280,195)					(40,801)			
SANDISK CORP OPTION	SANDISK CORP 80004C101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/20/2014	10/18/2014	09/24/2014	Closing Purchase	720		95.00		(414,106)	(404,626)		(404,626)					9,480			
SOUTHWESTERN ENERGY OPTION	SOUTHWESTERN ENERGY 845467109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/21/2014	09/20/2014	09/20/2014	Expiration	814		42.00		(114,438)								114,438			
SOUTHWESTERN ENERGY OPTION	SOUTHWESTERN ENERGY 845467109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/20/2014	10/18/2014	09/30/2014	Closing Purchase	683		41.00		(55,472)	(3,757)		(3,757)					51,716			
SOUTHWESTERN ENERGY OPTION	SOUTHWESTERN ENERGY 845467109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/22/2014	11/22/2014	11/22/2014	Expiration	814		38.00		(62,807)								62,807			
STANLEY BLACK & DECKER INC OPTION	STANLEY BLACK & DECKER INC 854502101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	12/03/2013	01/18/2014	01/08/2014	Closing Purchase	921		80.00	(159,330)		(115,991)		(115,991)		(18,417)			43,339			
STANLEY BLACK & DECKER INC OPTION	STANLEY BLACK & DECKER INC 854502101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	11/26/2013	01/18/2014	01/08/2014	Closing Purchase	290		82.50	(41,774)		(8,918)		(8,918)		(26,984)			32,856			
STANLEY BLACK & DECKER INC OPTION	STANLEY BLACK & DECKER INC 854502101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/08/2014	02/22/2014	02/21/2014	Exercise	921		80.00		(239,069)			(239,069)						239,069		
STANLEY BLACK & DECKER INC OPTION	STANLEY BLACK & DECKER INC 854502101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/10/2014	02/22/2014	02/22/2014	Expiration	290		82.50		(42,919)								42,919			
STANLEY BLACK & DECKER INC OPTION	STANLEY BLACK & DECKER INC 854502101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/25/2014	04/19/2014	04/10/2014	Closing Purchase	140		85.00		(13,860)	(770)		(770)					13,090			
STANLEY BLACK & DECKER INC OPTION	STANLEY BLACK & DECKER INC 854502101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/10/2014	07/19/2014	07/18/2014	Exercise	290		80.00		(84,957)			(84,957)						84,957		
STATE STREET CORP OPTION	STATE STREET CORP 857477103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/25/2014	05/17/2014	04/29/2014	Closing Purchase	980		70.00		(208,500)	(8,320)		(8,320)					200,180			
STATE STREET CORP OPTION	STATE STREET CORP 857477103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/08/2014	08/16/2014	08/15/2014	Closing Purchase	490		67.50		(77,173)	(95,040)		(95,040)					(17,867)			
STATE STREET CORP OPTION	STATE STREET CORP 857477103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/13/2014	08/16/2014	08/16/2014	Expiration	490		70.00		(45,687)								45,687			
STATE STREET CORP OPTION	STATE STREET CORP 857477103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/15/2014	09/20/2014	09/19/2014	Exercise	490		67.50		(129,847)			(129,847)						129,847		
STATE STREET CORP OPTION	STATE STREET CORP 857477103	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/18/2014	09/20/2014	09/19/2014	Exercise	490		70.00		(65,904)			(65,904)						65,904		
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	12/04/2013	01/18/2014	01/09/2014	Closing Purchase	1,445		22.00	(140,163)		(205,190)		(205,190)		101,152			(65,027)			
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	11/19/2013	01/18/2014	01/07/2014	Closing Purchase	353		24.00	(19,062)		(5,913)		(5,913)		(9,178)			13,149			
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/09/2014	02/22/2014	02/06/2014	Closing Purchase	1,445		22.00		(247,091)	(10,707)		(10,707)					236,383			
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/07/2014	02/22/2014	02/03/2014	Closing Purchase	2,075		24.00		(149,397)	(11,288)		(11,288)					138,109			
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/14/2014	03/22/2014	03/22/2014	Expiration	1,490		22.00		(35,491)								35,491			
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/14/2014	04/19/2014	04/14/2014	Closing Purchase	1,490		22.00		(62,326)	(8,195)		(8,195)					54,131			
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/25/2014	05/17/2014	05/16/2014	Exercise	5,501		20.00		(254,968)			(254,968)						254,968		
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/14/2014	05/17/2014	05/12/2014	Closing Purchase	1,490		21.00		(108,768)	(57,738)		(57,738)					51,030			
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/12/2014	07/19/2014	07/18/2014	Exercise	1,490		21.00		(123,667)			(123,667)						123,667		
SYSCO CORP OPTION	SYSCO CORP 871829107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/22/2014	11/22/2014	09/24/2014	Closing Purchase	1,500		38.00		(168,851)	(160,140)		(160,140)					8,711			
TIME WARNER CABLE INC OPTION	TIME WARNER CABLE INC 88732J207	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	11/19/2013	01/18/2014	01/17/2014	Exercise	558		125.00	(228,302)				(228,302)		363,178				228,302		
TRANSOCEAN LTD OPTION	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/14/2014	02/22/2014	02/03/2014	Closing Purchase	731		50.00		(41,666)	(6,886)		(6,886)					34,780			
TRANSOCEAN LTD OPTION	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	03/06/2014	04/19/2014	04/19/2014	Expiration	1,320		45.00		(65,365)								65,365			
TRANSOCEAN LTD OPTION	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/22/2014	06/21/2014	05/30/2014	Closing Purchase	660		43.00		(40,417)	(30,122)		(30,122)					10,295			
TRANSOCEAN LTD OPTION	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/30/2014	08/16/2014	08/16/2014	Expiration	660		43.00		(76,743)								76,743			
TRANSOCEAN LTD OPTION	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/19/2014	08/16/2014	08/16/2014	Expiration	660		44.00		(44,245)								44,245			
U S BANCORP OPTION	U S BANCORP 902973304	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	12/06/2013	02/22/2014	02/05/2014	Closing Purchase	12		37.00	(3,156)		(2,742)		(2,742)		984			414			
U S BANCORP OPTION	U S BANCORP 902973304	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	12/06/2013	02/22/2014	02/05/2014	Closing Purchase	1,322		38.00	(241,922)		(183,097)		(183,097)		97,832			58,825			
U S BANCORP OPTION	U S BANCORP 902973304	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	12/16/2013	02/22/2014	02/05/2014	Closing Purchase	1,318		39.00	(137,070)		(95,990)		(95,990)		94,898			41,080			
U S BANCORP OPTION	U S BANCORP 902973304	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	12/16/2013	02/22/2014	02/05/2014	Closing Purchase	1,318		40.00	(77,761)		(39,211)		(39,211)		64,583			38,550			
U S BANCORP OPTION	U S BANCORP 902973304	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	12/16/2013	02/22/2014	02/05/2014	Closing Purchase	1,322		41.00	(39,990)		(12,559)		(12,559)		30,076			27,431			

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
VALEANT PHARMA OPTION	VALEANT PHARMA 91911K102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/19/2014	07/19/2014	07/17/2014	Closing Purchase	262		130.00		(140,822)	(1,934)		(1,934)					138,888			
VALEANT PHARMA OPTION	VALEANT PHARMA 91911K102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/17/2014	10/18/2014	10/17/2014	Expiration	262		130.00		(144,608)								144,608			
VALERO ENERGY CORP OPTION	VALERO ENERGY CORP 91913Y100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/15/2014	08/16/2014	08/01/2014	Closing Purchase	700		50.00		(108,974)	(93,765)		(93,765)					15,209			
VALERO ENERGY CORP OPTION	VALERO ENERGY CORP 91913Y100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/01/2014	09/20/2014	09/20/2014	Expiration	700		50.00		(150,462)								150,462			
VALERO ENERGY CORP OPTION	VALERO ENERGY CORP 91913Y100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/22/2014	11/22/2014	11/21/2014	Exercise	700		50.00		(103,465)			(103,465)						103,465		
VISA INC-CLASS A SHARES OPTION	VISA INC-CLASS A SHARES 92826C839	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	04/10/2014	06/21/2014	06/20/2014	Exercise	168		200.00		(157,497)			(157,497)						157,497		
WALGREEN CO OPTION	WALGREEN CO 931422109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	12/17/2013	01/18/2014	01/17/2014	Exercise	335		55.00	(93,128)				(93,128)		(668)				93,128		
WALGREEN CO OPTION	WALGREEN CO 931422109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/15/2014	08/16/2014	08/16/2014	Expiration	563		72.50		(139,339)								139,339			
WALGREEN CO OPTION	WALGREEN CO 931422109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/30/2014	09/20/2014	09/20/2014	Expiration	572		72.50		(154,073)								154,073			
WALGREEN CO OPTION	WALGREEN CO 931422109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/19/2014	10/18/2014	09/30/2014	Closing Purchase	563		67.50		(32,090)	(4,223)		(4,223)					27,868			
WELL POINT HEALTH NETWORKS OPTION	WELL POINT HEALTH NETWORKS 94973V107	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	02/19/2014	03/22/2014	03/21/2014	Exercise	720		90.00		(108,430)			(108,430)						108,430		
WHIRLPOOL CORP OPTION	WHIRLPOOL CORP 963320106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/07/2014	08/16/2014	08/15/2014	Exercise	168		140.00		(93,688)			(93,688)						93,688		
WHIRLPOOL CORP OPTION	WHIRLPOOL CORP 963320106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/07/2014	08/16/2014	08/08/2014	Closing Purchase	168		145.00		(54,179)	(46,546)		(46,546)					7,633			
WHIRLPOOL CORP OPTION	WHIRLPOOL CORP 963320106	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	08/08/2014	09/20/2014	09/19/2014	Exercise	168		145.00		(85,996)			(85,996)						85,996		
XILINX INC OPTION	XILINX INC 983919101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/30/2014	09/20/2014	09/19/2014	Exercise	255		42.00		(20,484)			(20,484)						20,484		
XILINX INC OPTION	XILINX INC 983919101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/30/2014	09/20/2014	09/17/2014	Closing Purchase	255		43.00		(12,303)	(26,242)		(26,242)					(13,939)			
XILINX INC OPTION	XILINX INC 983919101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	09/17/2014	10/18/2014	09/24/2014	Closing Purchase	255		43.00		(47,939)	(38,888)		(38,888)					9,051			
YUM! BRANDS INC OPTION	YUM! BRANDS INC 988498101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/22/2014	10/18/2014	10/17/2014	Expiration	270		75.00		(77,083)								77,083			
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants												(2,724,800)	(35,939,867)	(15,602,016)	0	(27,793,844)	XXX	1,837,469	0	0	10,870,829	12,191,828	0	XXX
AGCO CORP OPTION	AGCO CORP 001084102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	12/17/2013	01/18/2014	01/08/2014	Closing Purchase	583		55.00	(40,226)		(17,927)		(17,927)		(34,396)			22,299			
AGCO CORP OPTION	AGCO CORP 001084102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/08/2014	02/22/2014	02/21/2014	Exercise	583		55.00		(71,708)			(71,708)						71,708		
BRISTOL-MYERS SQUIBB CO OPTION	BRISTOL-MYERS SQUIBB CO 110122108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	06/10/2014	07/19/2014	07/09/2014	Closing Purchase	297		47.00		(37,570)	(4,975)		(4,975)					32,595			
BRISTOL-MYERS SQUIBB CO OPTION	BRISTOL-MYERS SQUIBB CO 110122108	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/09/2014	08/16/2014	07/30/2014	Closing Purchase	297		47.00		(21,681)	(1,040)		(1,040)					20,641			
CISCO SYSTEMS INC OPTION	CISCO SYSTEMS INC 17275R102	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	12/19/2013	02/22/2014	02/14/2014	Closing Purchase	1,640		20.00	(86,918)		(1,644)		(1,644)		(55,758)			85,274			
EXELON CORP OPTION	EXELON CORP 30161N101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	12/18/2013	01/18/2014	01/08/2014	Closing Purchase	1,261		27.00	(49,493)		(63,996)		(63,996)		(5,358)			(14,502)			
EXELON CORP OPTION	EXELON CORP 30161N101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	01/08/2014	02/22/2014	02/14/2014	Closing Purchase	1,261		27.00		(124,837)	(6,936)		(6,936)					117,901			
HCP INC OPTION	HCP INC REIT 40414L109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	11/26/2013	01/18/2014	01/18/2014	Expiration	1,931		35.00	(75,790)						(46,825)			75,790			
JP MORGAN CHASE & CO OPTION	JP MORGAN CHASE & CO 46625H100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	05/20/2014	07/19/2014	07/09/2014	Closing Purchase	742		52.50		(84,215)	(8,348)		(8,348)					75,868			
JP MORGAN CHASE & CO OPTION	JP MORGAN CHASE & CO 46625H100	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/09/2014	09/20/2014	07/15/2014	Closing Purchase	742		52.50		(41,551)	(14,655)		(14,655)					26,897			
XILINX INC OPTION	XILINX INC 983919101	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	07/23/2014	09/20/2014	08/07/2014	Closing Purchase	553		39.00		(38,605)	(27,462)		(27,462)					11,143			
0659999. Subtotal - Written Options - Income Generation - Put Options												(252,427)	(420,167)	(146,983)	0	(218,691)	XXX	(142,337)	0	0	453,906	71,708	0	XXX
0709999. Subtotal - Written Options - Income Generation												(2,977,227)	(36,360,034)	(15,748,999)	0	(28,012,535)	XXX	1,695,132	0	0	11,324,735	12,263,536	0	XXX
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants												(2,724,800)	(35,939,867)	(15,602,016)	0	(27,793,844)	XXX	1,837,469	0	0	10,870,829	12,191,828	0	XXX
0799999. Total Written Options - Put Options												(4,082,077)	(420,167)	(146,983)	0	(218,691)	XXX	1,962,287	0	0	4,283,556	71,708	0	XXX
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												(6,806,877)	(36,360,034)	(15,748,999)	0	(28,012,535)	XXX	3,799,756	0	0	15,154,385	12,263,536	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
BARCLAYS SWAPTION	Debt Securities	D 1	Interest Rate	Barclays G5GSEF7VJP5I7OUK5573	10/04/2013	10/07/2044	10/03/2014	Swap Close		75,000,000	3 Month LIBOR / -3.862			(10,747,500)				(3,128,514)			(10,747,500)			100/99
DEUTSCHE - SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	05/31/2013	06/03/2044	05/30/2014	Swap Close		101,000,000	3 Month LIBOR / -3.404			(2,133,625)				(11,460,585)			(2,133,625)			100/99
DEUTSCHE - SWAPTION	Debt Securities	D 1	Interest Rate	Deutsche Bank 7LTWFZYICNSX8D621K86	03/14/2013	03/18/2044	03/14/2014	Swap Close		75,000,000	3 Month LIBOR / -3.26			3,945,000				(9,976,194)			3,945,000			100/99
MORGAN STANLEY - SWAPTION	Debt Securities	D 1	Interest Rate	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/27/2013	03/31/2044	03/27/2014	Swap Close		76,500,000	3 Month LIBOR / -3.12			5,673,750				(12,249,173)			5,673,750			100/99
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												0	0	(3,262,375)	0	0	XXX	(36,814,466)	0	0	(3,262,375)	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0969999. Subtotal - Swaps - Hedging Other												0	0	(3,262,375)	0	0	XXX	(36,814,466)	0	0	(3,262,375)	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	0	(3,262,375)	0	0	XXX	(36,814,466)	0	0	(3,262,375)	0	0	XXX
1169999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1179999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1189999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												0	0	(3,262,375)	0	0	XXX	(36,814,466)	0	0	(3,262,375)	0	0	XXX
1269999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other												2,172,750	0	(3,047,975)	0	214,400	XXX	(28,853,122)	0	0	(5,220,725)	0	0	XXX
1419999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation												(2,977,227)	(36,360,034)	(15,748,999)	0	(28,012,535)	XXX	1,695,132	0	0	11,324,735	12,263,536	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												(804,477)	(36,360,034)	(18,796,974)	0	(27,798,135)	XXX	(27,157,990)	0	0	6,104,010	12,263,536	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

NONE

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

NONE

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

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX				0			0		
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y		2,728,770	(140,456)	2,588,314	2,728,770	(140,456)	2,588,314		
Deutsche Bank	7LTWFZYICNSX8D621K86	Y	Y		5,198,076	(8,939)	5,189,137	5,198,076	(8,939)	5,189,137		
JP Morgan	8I5DZWZKVSZI1NUHU748	Y	Y		10,518,320	(60)	10,518,260	10,518,320	(60)	10,518,260		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	573,171	6,919,532	(8)	6,346,353	6,919,532	(8)	6,346,353		
0299999. Total NAIC 1 Designation				573,171	25,364,698	(149,463)	24,642,064	25,364,698	(149,463)	24,642,064	0	0
0899999. Aggregate Sum of Central Clearinghouses						(72,251,154)	0		(72,251,154)	0	12,907,789	
0999999 - Totals				573,171	25,364,698	(72,400,617)	24,642,064	25,364,698	(72,400,617)	24,642,064	12,907,789	0

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley CME	9R7GPTS07KV3UQJZQ078	Cash	000000-00-0	Cash	122,438,897		122,438,897		IV
0199999 - Total					122,438,897	0	122,438,897	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	573,171		XXX		V
0299999 - Total					573,171	0	XXX	XXX	XXX

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			118,951,386	118,951,386	01/02/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				118,951,386	118,951,386	XXX
9999999 - Totals				118,951,386	118,951,386	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 94,804,060 Book/Adjusted Carrying Value $ 94,804,060
2. Average balance for the year Fair Value $ 43,073,721 Book/Adjusted Carrying Value $ 43,073,721
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 82,276,384 NAIC 2 $ 36,675,002 NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-ZZ-3	OPIC Adj % Due 9/15/2020 MJSD15		1	8,300,000	8,300,000	09/15/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				8,300,000	8,300,000	XXX
0599999. Total - U.S. Government Bonds				8,300,000	8,300,000	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
666467-FG-5	NORTHLAKE IL VRDN Adj % Due 12/1/2034 Sched		1FE	6,955,000	6,955,000	12/01/2034
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations				6,955,000	6,955,000	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				6,955,000	6,955,000	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN Adj % Due 11/15/2038 MN15		1FE	2,815,000	2,815,000	11/15/2038
270777-AC-9	EAST Baton Rouge VRDN Adj % Due 8/1/2035 Mo-1		1FE	1,600,000	1,600,000	08/01/2035
270777-AD-7	EAST Baton Rouge VRDN Adj % Due 12/1/2040 Sched		1FE	3,600,000	3,600,000	12/01/2040
45505R-BN-4	INDIANA ST FIN AUTH ECON Adj % Due 5/1/2034 MJSD3		2AM	3,000,000	3,000,000	05/01/2034
708692-BH-0	PENNSYLVANIA ST ECON DEV FING VRDN Adj % Due 6/1/2044 JAJ01		2AM	2,300,000	2,300,000	06/01/2044
730146-AM-9	PMA LEVY & AID TRANS WI REV 1% Due 9/25/2015 Ann-9/25		1FE	2,410,440	2,408,732	09/25/2015
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				15,725,440	15,723,732	XXX
3199999. Total - U.S. Special Revenues Bonds				15,725,440	15,723,732	XXX
03523T-AM-0	ANHEUSER-BUSCH 4 1/8% Due 1/15/2015 JJ15		1FE	4,504,217	4,506,489	01/15/2015
21684B-ZN-7	ROBOBANK NEDERLAND Flt % Due 7/17/2015 Mo-20		1FE	3,100,000	3,100,000	07/17/2015
22546Q-AE-7	CREDIT SUISS NEW YORK 3 1/2% Due 3/23/2015 MS23		1FE	6,443,450	6,445,511	03/23/2015
22546Q-AQ-0	CREDIT SUISS NEW YORK Flt % Due 3/11/2016 MJSD11		1FE	1,299,481	1,300,470	03/11/2016
305915-AD-2	FALCONBRIDGE LTD 5 3/8% Due 6/1/2015 JD1		2FE	915,221	916,731	06/01/2015
340711-AR-1	FLORIDA GAS TRANSMISSION 4% Due 7/15/2015 JJ15		2FE	3,649,997	3,661,674	07/15/2015
38141G-EA-8	GOLDMAN SACHS GROUP INC 5 1/8% Due 1/15/2015 JJ15		1FE	4,505,801	4,508,031	01/15/2015
402524-AA-0	GULF SOUTH PIPELINE 5.05% Due 2/1/2015 FA1		2FE	1,303,884	1,304,512	02/01/2015
40429C-CS-9	HSBC FINANCE CORP 5% Due 6/30/2015 JD30		1FE	5,405,300	5,413,883	06/30/2015
46625H-HP-8	JP MORGAN CHASE & CO 3.7% Due 1/20/2015 JJ20		1FE	2,904,863	2,904,716	01/20/2015
49306B-NR-0	KEY BANK NA 5.091% Due 3/26/2015 MS26		1FE	3,232,646	3,234,870	03/26/2015
59157B-AH-5	METLIFE INSTITUTIONAL FD 0.3% Due 4/2/2015 A02		1FE	1,458,885	1,459,841	04/02/2015
65334H-AD-4	NEXEN INC 5.2% Due 3/10/2015 MS10		1FE	906,462	908,163	03/10/2015
693476-AT-0	PNC FUNDING CORP 5 1/4% Due 11/15/2015 MN15		2FE	4,353,468	4,358,665	11/15/2015
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				43,983,675	44,023,555	XXX
22822R-AV-2	CROWN CASTLE 3.214% Due 8/15/2015 Mo-16		1FE	3,339,504	3,345,348	08/15/2015
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				3,339,504	3,345,348	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				47,323,179	47,368,903	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				59,238,675	59,278,555	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				19,064,944	19,069,081	XXX
6599999. Total Bonds				78,303,619	78,347,635	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	BANK OF AMERICA CORP 3.7% Due 9/1/2015 MS1			1,139,660	1,142,616	09/01/2015
000000-00-0	BANK OF NOVA SCOTIA Flt % Due 2/25/2015 FMAN25			8,300,349	8,300,000	02/25/2015
000000-00-0	CIBC FRN CORP Flt % Due 3/20/2015 Mo-20			1,999,900	2,000,000	03/20/2015
000000-00-0	NEXTERA ENERGY 2.6% Due 9/1/2015 MS1			6,366,219	6,381,044	09/01/2015
316175-40-5	FIDELITY INST MM FUND PRIME			1,205	1,205	
000000-00-0	GEORGIA POWER CO 0 3/4% Due 8/10/2015 FA10			950,689	951,701	08/10/2015
000000-00-0	HSBC USA INC CORP 2 3/8% Due 2/13/2015 FA13			4,408,910	4,410,602	02/13/2015
000000-00-0	COCA-COLA ENTERPRISES 2 1/8% Due 9/15/2015 MS15			1,010,100	1,011,024	09/15/2015
000000-00-0	NATIONAL BANK OF CANADA 1 1/2% Due 6/26/2015 JD26			1,424,040	1,426,196	06/26/2015
000000-00-0	PEPSICO INC 0.7% Due 8/13/2015 FA13			939,853	939,998	08/13/2015
000000-00-0	STANDARD CHARTERED 3.85% Due 4/27/2015 A027			4,845,806	4,852,176	04/27/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				31,386,732	31,416,562	XXX
000000-00-0	Huntington National Bank Money Market Account			8,034,123	8,034,123	
000000-00-0	BB&T Bank Money Market Account			8,021,555	8,021,555	
9099999. Total - Cash (Schedule E Part 1 type)				16,055,677	16,055,677	XXX
000000-00-0	BANK OF TOKYO CP 0.13% Due 1/5/2015 At Mat			3,699,813	3,699,813	01/05/2015
000000-00-0	NSTAR ELECTRIC CP 0.2% Due 1/8/2015 At Mat			9,699,515	9,699,515	01/08/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				13,399,328	13,399,328	XXX
9999999 - Totals				139,145,356	139,219,203	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (27,601,040) Book/Adjusted Carrying Value $ (27,521,065)
2. Average balance for the year Fair Value $ 180,827,414 Book/Adjusted Carrying Value $ 181,470,411

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Branch Banking & Trust Co.	Winston-Salem, NC					8,054,321	XXX
Huntington Bank	Columbus, OH					8,034,123	XXX
Fifth Third Bank	Cicninnati, OH					6,159,050	XXX
Bank of New York Mellon	New York, NY					6,077,850	XXX
BMO Harris	Milwaukee, WI					1,026,278	XXX
Northern Trust	Chicago, IL					766,323	XXX
JP Morgan/Chase	New York, NY					676,887	XXX
PNC Bank	Cincinnati, OH					(33,256,505)	XXX
							XXX
							XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			(176,291)	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(2,637,964)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(2,637,964)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	64,200	XXX
0599999 Total - Cash		XXX	XXX	0	0	(2,573,764)	XXX

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

1.	January	(8,966,048)	4.	April	(1,811,599)	7.	July	21,046,942	10.	October	7,960,071
2.	February	9,623,307	5.	May	(894,573)	8.	August	1,637,081	11.	November	2,927,230
3.	March	(3,340,565)	6.	June	16,734,149	9.	September	(1,106,272)	12.	December	(2,573,764)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
BANK OF TOKYO CP		12/22/2014	0.130	01/05/2015	3,699,813	134	0
NSTAR ELECTRIC CP		12/30/2014	0.200	01/08/2015	9,699,515	108	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					13,399,328	242	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					13,399,328	242	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					13,399,328	242	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					13,399,328	242	0
8699999 - Total Cash Equivalents					13,399,328	242	0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	Protection of policyholders			110,000	110,000
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	ST	Protection of policyholders			50,000	50,000
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM						
33.	New York NY						
34.	North Carolina NC	B	Protection of policyholders			504,591	518,301
35.	North Dakota ND						
36.	Ohio OH	B	Protection of all policy hld	5,001,122	5,001,560		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	5,001,122	5,001,560	664,591	678,301
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

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