



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

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period)	NAIC Company Code..... 89206	Employer's ID Number..... 31-0962495
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... June 26, 1979	Commenced Business..... August 22, 1979	
Statutory Home Office	One Financial Way..... Cincinnati OH US 45242 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	One Financial Way..... Cincinnati OH US..... 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100 (Area Code) (Telephone Number)
Mail Address	Post Office Box 237..... Cincinnati OH US 45201 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	One Financial Way..... Cincinnati OH US 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100-6015 (Area Code) (Telephone Number)
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts (Name) amber_roberts@ohionational.com (E-Mail Address)	513-794-6100-6015 (Area Code) (Telephone Number) (Extension) 513-794-4516 (Fax Number)

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman & Chief Executive Officer	Therese Susan McDonough	Secretary
Joseph Richard Sander	Treasurer	Peter Edward Whipple #	Senior Vice President & Chief Corporate Actuary

OTHER

Thomas Abdo Barefield #	Vice Chairman & Chief Distribution Officer	Howard Charles Becker	Executive Vice President & Chief Administrative Officer
Christopher Allen Carlson #	Vice Chairman & Chief Investment Officer	Ronald John Dolan #	Vice Chairman & Chief Risk Officer
Kristal Elaine Hambrick	Executive Vice President & Chief Product Officer	Arthur James Roberts	Senior Vice President & Chief Financial Officer
Dennis Lee Schoff #	Senior Vice President & General Counsel, Assistant Secretary	Barbara Ann Turner #	Senior Vice President & Chief Compliance Officer

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield	Ronald John Dolan	Gary Thomas Huffman
-----------------------	-------------------	---------------------

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

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

(Signature) Gary Thomas Huffman	(Signature) Therese Susan McDonough	(Signature) Joseph Richard Sander
(Printed Name) President, Chairman & Chief Executive Officer	(Printed Name) Secretary	(Printed Name) Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of _____ February, 2015	b. If no	1. State the amendment number _____
		2. Date filed _____
		3. Number of pages attached _____

Roxanna S Henry, Notary Public
May 11, 2019

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	2,927,139	0.1	2,927,139		2,927,139	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	14,679,738	0.5	14,679,738		14,679,738	0.5
1.22 Issued by U.S. government sponsored agencies.....	8,244,324	0.3	8,244,324		8,244,324	0.3
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	1,000,000	0.0	1,000,000		1,000,000	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	226,489,504	7.4	226,489,504		226,489,504	7.4
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	10,790,321	0.4	10,790,321		10,790,321	0.4
1.43 Revenue and assessment obligations.....	1,874,069	0.1	1,874,069		1,874,069	0.1
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	32,040,893	1.1	32,040,893		32,040,893	1.1
1.512 Issued or guaranteed by FNMA and FHLMC.....	32,470,286	1.1	32,470,286		32,470,286	1.1
1.513 All other.....	10,765,095	0.4	10,765,095		10,765,095	0.4
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	92,539,369	3.0	92,539,369		92,539,369	3.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....	1,826,153	0.1	1,826,153		1,826,153	0.1
1.523 All other.....	138,305,217	4.5	138,305,217		138,305,217	4.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	1,444,685,864	47.4	1,444,685,864		1,444,685,864	47.4
2.2 Unaffiliated non-U.S. securities (including Canada).....	447,400,424	14.7	447,400,424		447,400,424	14.7
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0		94,102,385	94,102,385	3.1
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	16,863,997	0.6	16,863,997		16,863,997	0.6
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	3,651	0.0	3,651		3,651	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....	378,230,220	12.4	378,230,220		378,230,220	12.4
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....	100,276,517	3.3	100,276,517		100,276,517	3.3
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	129,063	0.0	129,063		129,063	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	94,102,385	3.1	94,102,385	XXX	XXX	XXX.
10. Cash, cash equivalents and short-term investments.....	(5,720,075)	(0.2)	(5,720,075)		(5,720,075)	(0.2)
11. Other invested assets.....	129,210	0.0	129,210		129,210	0.0
12. Total invested assets.....	3,050,053,364	100.0	3,050,053,364	94,102,385	3,050,053,364	100.0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		391,901,955
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	55,535,000	
2.2	Additional investment made after acquisition (Part 2, Column 8).....		55,535,000
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		69,140,892
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....	65,838	65,838
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		378,230,225
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		378,230,225
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		378,230,225

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		200,042
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(19)	
5.2	Totals, Part 3, Column 9.....	(0)	(19)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		70,812
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		129,211
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		129,211

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		2,276,587,873
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		458,722,176
3.	Accrual of discount.....		1,728,156
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	100,492	
4.2	Part 2, Section 1, Column 15.....	356	
4.3	Part 2, Section 2, Column 13.....	356	
4.4	Part 4, Column 11.....	(112,505)	(11,301)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		6,487,547
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		255,516,548
7.	Deduct amortization of premium.....		2,921,415
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	2,072,614	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....	97,839	2,170,453
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		2,482,906,035
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		2,482,906,035

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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 Governments (Including all obligations guaranteed by governments)	1. United States.....	78,744,308	80,732,413	78,923,294	75,162,648
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	1,000,000	1,000,000	1,000,000	1,000,000
	4. Totals.....	79,744,308	81,732,413	79,923,294	76,162,648
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	214,259,394	225,063,818	214,343,890	214,326,947
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	9,085,321	9,155,197	9,099,000	8,930,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	125,351,416	128,754,296	125,775,383	122,778,015
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	1,479,449,120	1,600,015,400	1,484,805,004	1,484,297,954
	9. Canada.....	88,210,957	98,182,398	88,528,444	86,566,600
	10. Other Countries.....	469,937,886	504,283,830	470,026,910	470,064,150
	11. Totals.....	2,037,597,963	2,202,481,628	2,043,360,358	2,040,928,704
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	2,466,038,402	2,647,187,352	2,472,501,925	2,463,126,314
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	16,863,997	16,353,397	16,864,000	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	.....	.....	.....	
	17. Totals.....	16,863,997	16,353,397	16,864,000	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	16,863,997	16,353,397	16,864,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	3,651	3,651	5,328	
	21. Canada.....	.....	.....	.....	
	22. Other Countries.....	.....	.....	.....	
	23. Totals.....	3,651	3,651	5,328	
Parent, Subsidiaries and Affiliates	24. Totals.....	.....	.....	.....	
	25. Total Common Stocks.....	3,651	3,651	5,328	
	26. Total Stocks.....	16,867,648	16,357,048	16,869,328	
	27. Total Bonds and Stocks....	2,482,906,050	2,663,544,400	2,489,371,253	

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

SIOIS	NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
	1. U.S. Governments											
	1.1 NAIC 1.....	2,889,952	13,362,901	35,429,413	19,923,936	7,138,107	78,744,309	3.2	74,601,448	3.3	72,242,081	6,502,226
	1.2 NAIC 2.....						0	0.0		0.0		
	1.3 NAIC 3.....						0	0.0		0.0		
	1.4 NAIC 4.....						0	0.0		0.0		
	1.5 NAIC 5.....						0	0.0		0.0		
	1.6 NAIC 6.....						0	0.0		0.0		
	1.7 Totals.....	2,889,952	13,362,901	35,429,413	19,923,936	7,138,107	78,744,309	3.2	74,601,448	3.3	72,242,081	6,502,226
	2. All Other Governments											
	2.1 NAIC 1.....			1,000,000			1,000,000	0.0	2,075,105	0.1		1,000,000
	2.2 NAIC 2.....						0	0.0		0.0		
	2.3 NAIC 3.....						0	0.0		0.0		
	2.4 NAIC 4.....						0	0.0		0.0		
	2.5 NAIC 5.....						0	0.0		0.0		
	2.6 NAIC 6.....						0	0.0		0.0		
	2.7 Totals.....	0	0	1,000,000	0	0	1,000,000	0.0	2,075,105	0.1	0	1,000,000
	3. U.S. States, Territories and Possessions, etc., Guaranteed											
	3.1 NAIC 1.....	3,788,420	8,298,636	74,864,624	72,046,606	50,749,267	209,747,553	8.5	192,348,962	8.5	207,248,215	2,499,338
	3.2 NAIC 2.....				4,000,000		4,000,000	0.2	5,067,266	0.2	4,000,000	
	3.3 NAIC 3.....						0	0.0		0.0		
	3.4 NAIC 4.....						0	0.0		0.0		
	3.5 NAIC 5.....				511,838		511,838	0.0		0.0	511,838	
	3.6 NAIC 6.....						0	0.0		0.0		
	3.7 Totals.....	3,788,420	8,298,636	74,864,624	76,558,444	50,749,267	214,259,391	8.7	197,416,228	8.7	211,760,053	2,499,338
	4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
	4.1 NAIC 1.....		271,362	6,487,371	881,587	1,445,000	9,085,320	0.4	6,930,000	0.3	9,085,321	
	4.2 NAIC 2.....						0	0.0		0.0		
	4.3 NAIC 3.....						0	0.0		0.0		
	4.4 NAIC 4.....						0	0.0		0.0		
	4.5 NAIC 5.....						0	0.0		0.0		
	4.6 NAIC 6.....						0	0.0		0.0		
	4.7 Totals.....	0	271,362	6,487,371	881,587	1,445,000	9,085,320	0.4	6,930,000	0.3	9,085,321	0
	5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
	5.1 NAIC 1.....	5,724,897	18,456,416	57,687,209	39,809,959	1,067,795	122,746,276	5.0	109,447,036	4.8	117,654,673	5,091,603
	5.2 NAIC 2.....	95,000	465,000	830,000	315,000		1,705,000	0.1	1,795,000	0.1		1,705,000
	5.3 NAIC 3.....					900,139	900,139	0.0		0.0	900,139	
	5.4 NAIC 4.....						0	0.0		0.0		
	5.5 NAIC 5.....						0	0.0		0.0		
	5.6 NAIC 6.....						0	0.0		0.0		
	5.7 Totals.....	5,819,897	18,921,416	58,517,209	40,124,959	1,967,934	125,351,415	5.1	111,242,036	4.9	118,554,812	6,796,603

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

901S

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1.....	75,070,029	264,417,560	413,076,280	210,510,131	22,283,680	985,357,680	40.0	886,077,988	39.1	591,848,056	393,509,622
6.2 NAIC 2.....	59,356,239	334,704,056	409,353,841	88,161,849	18,115,595	909,691,580	36.9	844,491,896	37.3	531,229,350	378,462,231
6.3 NAIC 3.....	19,798,767	41,227,949	25,814,918	15,362,947	1,130,129	103,334,710	4.2	94,724,560	4.2	65,354,357	37,980,354
6.4 NAIC 4.....	582,487	9,177,971	3,401,125	2,213,596		15,375,179	0.6	21,312,559	0.9	13,082,092	2,293,087
6.5 NAIC 5.....	2,894,514		1,324,960	192,811		4,412,285	0.2	8,224,303	0.4	2,894,514	1,517,771
6.6 NAIC 6.....				3,646,258		3,646,258	0.1	3,391,285	0.1	3,646,258	
6.7 Totals.....	157,702,036	649,527,536	852,971,124	320,087,592	41,529,404	2,021,817,692	82.0	1,858,222,591	82.0	1,208,054,627	813,763,065
7. Hybrid Securities											
7.1 NAIC 1.....						0	0.0		0.0		
7.2 NAIC 2.....	4,892,177				2,000,000	6,892,177	0.3	10,717,249	0.5	2,000,000	4,892,177
7.3 NAIC 3.....	8,888,091					8,888,091	0.4	4,009,395	0.2	4,004,662	4,883,430
7.4 NAIC 4.....						0	0.0		0.0		
7.5 NAIC 5.....						0	0.0		0.0		
7.6 NAIC 6.....						0	0.0		0.0		
7.7 Totals.....	13,780,268	0	0	0	2,000,000	15,780,268	0.6	14,726,644	0.7	6,004,662	9,775,607
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1.....						0	0.0		0.0		
8.2 NAIC 2.....						0	0.0		0.0		
8.3 NAIC 3.....						0	0.0		0.0		
8.4 NAIC 4.....						0	0.0		0.0		
8.5 NAIC 5.....						0	0.0		0.0		
8.6 NAIC 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

		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	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	NAIC 1.....	(d).....87,473,298	304,806,875	588,544,897	343,172,219	82,683,849	1,406,681,138	57.0	XXX.....	XXX.....	998,078,346	408,602,789
9.2	NAIC 2.....	(d).....64,343,416	335,169,056	410,183,841	92,476,849	20,115,595	922,288,757	37.4	XXX.....	XXX.....	537,229,350	385,059,408
9.3	NAIC 3.....	(d).....28,686,858	41,227,949	25,814,918	15,362,947	2,030,268	113,122,940	4.6	XXX.....	XXX.....	70,259,158	42,863,784
9.4	NAIC 4.....	(d).....582,487	9,177,971	3,401,125	2,213,596	0	15,375,179	0.6	XXX.....	XXX.....	13,082,092	2,293,087
9.5	NAIC 5.....	(d).....2,894,514	0	1,324,960	704,649	0	(c).....4,924,123	0.2	XXX.....	XXX.....	3,406,352	1,517,771
9.6	NAIC 6.....	(d).....0	0	0	3,646,258	0	(c).....3,646,258	0.1	XXX.....	XXX.....	3,646,258	0
9.7	Totals.....	183,980,573	690,381,851	1,029,269,741	457,576,518	104,829,712	(b)....2,466,038,395	100.0	XXX.....	XXX.....	1,625,701,556	840,336,839
9.8	Line 9.7 as a % of Col. 6.....	7.5	28.0	41.7	18.6	4.3	100.0	XXX.....	XXX.....	XXX.....	65.9	34.1
10.	Total Bonds Prior Year											
10.1	NAIC 1.....	100,005,614	336,442,625	435,927,660	308,662,357	90,442,282	XXX.....	XXX.....	1,271,480,539	56.1	928,782,037	342,698,501
10.2	NAIC 2.....	36,372,619	346,651,064	349,570,757	112,749,004	16,727,967	XXX.....	XXX.....	862,071,411	38.1	484,486,766	377,584,644
10.3	NAIC 3.....	4,086,356	59,127,294	22,009,000	13,511,150	155	XXX.....	XXX.....	98,733,955	4.4	73,283,138	25,450,817
10.4	NAIC 4.....	2,282,430	5,034,054	8,705,955	5,290,120	0	XXX.....	XXX.....	21,312,559	0.9	16,715,505	4,597,053
10.5	NAIC 5.....	14,451	3,212,292	2,461,319	2,536,241	0	XXX.....	XXX.....	(c).....8,224,303	0.4	4,893,825	3,330,478
10.6	NAIC 6.....	23,584	491,343	247,729	1,873,629	755,000	XXX.....	XXX.....	(c).....3,391,285	0.1	1,638,119	1,753,167
10.7	Totals.....	142,785,054	750,958,672	818,922,421	444,622,501	107,925,404	XXX.....	XXX.....	(b)....2,265,214,052	100.0	1,509,799,390	755,414,661
10.8	Line 10.7 as a % of Col. 8.....	6.3	33.2	36.2	19.6	4.8	XXX.....	XXX.....	100.0	XXX.....	66.7	33.3
11.	Total Publicly Traded Bonds											
11.1	NAIC 1.....	45,282,472	195,662,114	423,468,149	262,981,016	70,684,597	998,078,348	40.5	928,782,037	41.0	998,078,348	XXX.....
11.2	NAIC 2.....	36,524,533	208,719,638	205,172,978	71,048,181	15,764,021	537,229,351	21.8	484,486,766	21.4	537,229,351	XXX.....
11.3	NAIC 3.....	21,564,140	18,982,576	15,551,934	12,259,239	1,901,268	70,259,157	2.8	73,283,138	3.2	70,259,157	XXX.....
11.4	NAIC 4.....	230,267	7,714,659	2,923,570	2,213,596	0	13,082,092	0.5	16,715,505	0.7	13,082,092	XXX.....
11.5	NAIC 5.....	2,894,514	0	0	511,838	0	3,406,352	0.1	4,893,825	0.2	3,406,352	XXX.....
11.6	NAIC 6.....	0	0	0	3,646,258	0	3,646,258	0.1	1,638,119	0.1	3,646,258	XXX.....
11.7	Totals.....	106,495,926	431,078,987	647,116,631	352,660,128	88,349,886	1,625,701,558	65.9	1,509,799,390	66.7	1,625,701,558	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	6.6	26.5	39.8	21.7	5.4	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	4.3	17.5	26.2	14.3	3.6	65.9	XXX.....	XXX.....	XXX.....	65.9	XXX.....
12.	Total Privately Placed Bonds											
12.1	NAIC 1.....	42,190,826	109,144,760	165,076,748	80,191,204	11,999,252	408,602,790	16.6	342,698,501	15.1	XXX.....	408,602,790
12.2	NAIC 2.....	27,818,883	126,449,419	205,010,863	21,428,669	4,351,575	385,059,409	15.6	377,584,644	16.7	XXX.....	385,059,409
12.3	NAIC 3.....	7,122,719	22,245,373	10,262,984	3,103,708	129,000	42,863,784	1.7	25,450,817	1.1	XXX.....	42,863,784
12.4	NAIC 4.....	352,220	1,463,312	477,555	0	0	2,293,087	0.1	4,597,053	0.2	XXX.....	2,293,087
12.5	NAIC 5.....	0	0	1,324,960	192,811	0	1,517,771	0.1	3,330,478	0.1	XXX.....	1,517,771
12.6	NAIC 6.....	0	0	0	0	0	0	0.0	1,753,167	0.1	XXX.....	0
12.7	Totals.....	77,484,648	259,302,864	382,153,110	104,916,392	16,479,827	840,336,841	34.1	755,414,661	33.3	XXX.....	840,336,841
12.8	Line 12.7 as a % of Col. 6.....	9.2	30.9	45.5	12.5	2.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	3.1	10.5	15.5	4.3	0.7	34.1	XXX.....	XXX.....	XXX.....	XXX.....	34.1

(a) Includes \$.....436,714,830 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....25,894,514 current year, \$.....20,898,097 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....2,894,514 current year, \$.....2,960,722 prior year of bonds with 5* designations and \$.....0 current year, \$.....325,000 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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

8015

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	350,784	1,208,007	6,745,307	1,125,269		9,429,367	0.4	9,708,080	0.4	2,927,139	6,502,226
1.2	Residential Mortgage-Backed Securities.....	1,405,162	8,444,707	19,694,334	7,034,608	58,185	36,636,996	1.5	32,689,644	1.4	36,636,996	
1.3	Commercial Mortgage-Backed Securities.....	1,134,006	3,710,187	8,989,773	11,764,059	7,079,922	32,677,947	1.3	32,203,726	1.4	32,677,947	
1.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5	Totals.....	2,889,952	13,362,901	35,429,414	19,923,936	7,138,107	78,744,310	3.2	74,601,450	3.3	72,242,082	6,502,226
2.	All Other Governments											
2.1	Issuer Obligations.....			1,000,000			1,000,000	0.0	2,075,105	0.1		1,000,000
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	0	0	1,000,000	0	0	1,000,000	0.0	2,075,105	0.1	0	1,000,000
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	3,695,877	7,509,030	73,742,735	76,063,144	50,749,267	211,760,053	8.6	197,416,227	8.7	211,760,053	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....	92,543	789,606	1,121,889	495,300		2,499,338	0.1		0.0		2,499,338
3.5	Totals.....	3,788,420	8,298,636	74,864,624	76,558,444	50,749,267	214,259,391	8.7	197,416,227	8.7	211,760,053	2,499,338
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....		271,362	6,487,371	881,587	1,445,000	9,085,320	0.4	6,930,000	0.3	9,085,321	
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	0	271,362	6,487,371	881,587	1,445,000	9,085,320	0.4	6,930,000	0.3	9,085,321	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	743,209	2,962,116	14,964,584	10,852,464	900,139	30,422,512	1.2	29,634,136	1.3	23,625,908	6,796,603
5.2	Residential Mortgage-Backed Securities.....	4,635,372	13,626,063	30,229,656	23,388,421	385,293	72,264,805	2.9	62,874,142	2.8	72,264,804	
5.3	Commercial Mortgage-Backed Securities.....	441,316	2,333,237	13,322,969	5,884,074	682,502	22,664,098	0.9	18,733,759	0.8	22,664,099	
5.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5	Totals.....	5,819,897	18,921,416	58,517,209	40,124,959	1,967,934	125,351,415	5.1	111,242,037	4.9	118,554,811	6,796,603
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	100,592,545	509,931,542	757,550,992	281,104,068	36,476,862	1,685,656,009	68.4	1,519,255,440	67.1	1,037,894,270	647,761,739
6.2	Residential Mortgage-Backed Securities.....	22,820,927	63,845,661	37,220,058	23,148,548	1,500,442	148,535,636	6.0	169,127,555	7.5	121,110,654	27,424,982
6.3	Commercial Mortgage-Backed Securities.....	712,507	4,611,643	21,266,106	2,476,647	2,159,062	31,225,965	1.3	15,638,678	0.7	21,344,864	9,881,101
6.4	Other Loan-Backed and Structured Securities.....	33,576,057	71,138,690	36,933,968	13,358,330	1,393,038	156,400,083	6.3	154,200,916	6.8	27,704,839	128,695,244
6.5	Totals.....	157,702,036	649,527,536	852,971,124	320,087,593	41,529,404	2,021,817,693	82.0	1,858,222,590	82.0	1,208,054,627	813,763,066
7.	Hybrid Securities											
7.1	Issuer Obligations.....	13,780,268				2,000,000	15,780,268	0.6	14,726,643	0.7	6,004,662	9,775,607
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5	Totals.....	13,780,268	0	0	0	2,000,000	15,780,268	0.6	14,726,643	0.7	6,004,662	9,775,607
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....						0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

		1	2	3	4	5	6	7	8	9	10	11
	Distribution by Type	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	Column 6 as a % of Line 9.5	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
9.	Total Bonds Current Year											
	9.1 Issuer Obligations.....	119,162,683	521,882,057	860,490,989	370,026,532	91,571,268	1,963,133,529	79.6	XXX	XXX	1,291,297,353	671,836,175
	9.2 Residential Mortgage-Backed Securities.....	28,861,461	85,916,431	87,144,048	53,571,577	1,943,920	257,437,437	10.4	XXX	XXX	230,012,454	27,424,982
	9.3 Commercial Mortgage-Backed Securities.....	2,287,829	10,655,067	43,578,848	20,124,780	9,921,486	86,568,010	3.5	XXX	XXX	76,686,910	9,881,101
	9.4 Other Loan-Backed and Structured Securities.....	33,668,600	71,928,296	38,055,857	13,853,630	1,393,038	158,899,421	6.4	XXX	XXX	27,704,839	131,194,582
	9.5 Totals.....	183,980,573	690,381,851	1,029,269,742	457,576,519	104,829,712	2,466,038,397	100.0	XXX	XXX	1,625,701,556	840,336,840
	9.6 Line 9.5 as a % of Col. 6.....	7.5	28.0	41.7	18.6	4.3	100.0	XXX	XXX	XXX	65.9	34.1
10.	Total Bonds Prior Year											
	10.1 Issuer Obligations.....	61,520,811	563,030,286	709,339,042	352,536,185	93,319,307	XXX	XXX	1,779,745,631	78.6	1,160,738,504	619,007,127
	10.2 Residential Mortgage-Backed Securities.....	46,335,790	94,889,943	57,566,803	63,300,303	2,598,502	XXX	XXX	264,691,341	11.7	242,050,532	22,640,810
	10.3 Commercial Mortgage-Backed Securities.....	1,628,495	8,117,687	28,147,898	18,428,072	10,254,011	XXX	XXX	66,576,163	2.9	59,293,167	7,282,994
	10.4 Other Loan-Backed and Structured Securities.....	33,299,960	84,920,756	23,868,678	10,357,939	1,753,584	XXX	XXX	154,200,916	6.8	47,717,186	106,483,730
	10.5 Totals.....	142,785,056	750,958,672	818,922,421	444,622,499	107,925,404	XXX	XXX	2,265,214,052	100.0	1,509,799,389	755,414,662
	10.6 Line 10.5 as a % of Col. 8.....	6.3	33.2	36.2	19.6	4.8	XXX	XXX	100.0	XXX	66.7	33.3
11.	Total Publicly Traded Bonds											
	11.1 Issuer Obligations.....	73,032,988	338,526,477	518,309,729	283,433,933	77,994,227	1,291,297,354	52.4	1,160,738,504	51.2	1,291,297,354	XXX
	11.2 Residential Mortgage-Backed Securities.....	25,480,037	72,877,736	82,295,417	48,219,404	1,139,859	230,012,453	9.3	242,050,532	10.7	230,012,453	XXX
	11.3 Commercial Mortgage-Backed Securities.....	1,824,845	6,987,225	39,625,447	19,033,593	9,215,800	76,686,910	3.1	59,293,167	2.6	76,686,910	XXX
	11.4 Other Loan-Backed and Structured Securities.....	6,158,055	12,687,547	6,886,039	1,973,197		27,704,838	1.1	47,717,186	2.1	27,704,838	XXX
	11.5 Totals.....	106,495,925	431,078,985	647,116,632	352,660,127	88,349,886	1,625,701,555	65.9	1,509,799,389	66.7	1,625,701,555	XXX
	11.6 Line 11.5 as a % of Col. 6.....	6.6	26.5	39.8	21.7	5.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	4.3	17.5	26.2	14.3	3.6	65.9	XXX	XXX	XXX	65.9	XXX	
12.	Total Privately Placed Bonds											
	12.1 Issuer Obligations.....	46,129,695	183,355,579	342,181,260	86,592,599	13,577,041	671,836,174	27.2	619,007,127	27.3	XXX	671,836,174
	12.2 Residential Mortgage-Backed Securities.....	3,381,423	13,038,694	4,848,631	5,352,173	804,061	27,424,982	1.1	22,640,810	1.0	XXX	27,424,982
	12.3 Commercial Mortgage-Backed Securities.....	462,985	3,667,843	3,953,401	1,091,186	705,686	9,881,101	0.4	7,282,994	0.3	XXX	9,881,101
	12.4 Other Loan-Backed and Structured Securities.....	27,510,545	59,240,749	31,169,818	11,880,433	1,393,038	131,194,583	5.3	106,483,730	4.7	XXX	131,194,583
	12.5 Totals.....	77,484,648	259,302,865	382,153,110	104,916,391	16,479,826	840,336,840	34.1	755,414,662	33.3	XXX	840,336,840
	12.6 Line 12.5 as a % of Col. 6.....	9.2	30.9	45.5	12.5	2.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	3.1	10.5	15.5	4.3	0.7	34.1	XXX	XXX	XXX	XXX	34.1	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

SI10

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	0				
2. Cost of short-term investments acquired.....	0				
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	NONE				
6. Deduct consideration received on disposals.....		0			
7. Deduct amortization of premium.....		0			
8. Total foreign exchange change in book/adjusted carrying value.....		0			
9. Deduct current year's other-than-temporary impairment recognized.....		0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0	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).....		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....		0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....		
3.2	Section 2, Column 19.....		0
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		
6.	Amortization:		
6.1	Section 1, Column 19.....		
6.2	Section 2, Column 21.....		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....		
7.2	Section 2, Column 23.....		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....		
8.2	Section 2, Column 20.....		0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		0
10.	Deduct nonadmitted assets.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....		
3.1	Add:		
	Change in variation margin on open contracts - highly effective hedges:		
3.11	Section 1, Column 15, current year minus.....		
3.12	Section 1, Column 15, prior year.....		0
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....		
3.14	Section 1, Column 18, prior year.....	0	0
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....		
3.22	Section 1, Column 17, prior year.....		0
	Change in amount recognized:		
3.23	Section 1, Column 19, current year to date minus.....		
3.24	Section 1, Column 19, prior year.....	0	0
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....	560,031	
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).....	560,031	560,031
4.3	Subtotal (Line 4.1 minus Line 4.2).....		0
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year.....		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....		
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		0
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		0

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

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

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

Mortgages in Good Standing - Commercial Mortgages - All Other

0024695.....		COEUR D'ALENE.....	ID.....		04/30/2001	8.000	1,204,388						3,240,000	12/31/2013
0024750.....		DOUGLASS TWP.....	PA.....		09/30/1997	8.000	633,835						6,165,000	12/31/2013
0024762.....	O.....	SODDY-DAISY.....	TN.....		04/30/2001	8.000	57,504						634,000	12/31/2013
0024809.....		COLONIAL HGTS.....	TN.....		10/30/1998	7.400	634,068						3,400,000	12/31/2013
0024872.....	O.....	OAKWOOD.....	GA.....		10/22/1999	7.000	319,474						1,458,001	12/31/2013
0024881.....		ELKTON.....	MD.....		02/15/2000	8.050	2,181,509						5,660,000	12/31/2013
0024884.....		LOUISA.....	KY.....		04/28/2000	8.000	977,833						3,605,000	12/31/2013
0024885.....		BEAVERCREEK TWP.....	OH.....		05/11/2000	8.250	715,839						2,360,000	12/31/2013
0024893.....		ALBUQUERQUE.....	NM.....		11/06/2000	9.000	923,385						2,770,000	12/31/2013
0024902.....		HALLS CROSSROAD.....	TN.....		05/16/2001	8.000	151,643						1,940,000	12/31/2013
0024905.....		BATTLE CREEK.....	MI.....		08/30/2001	8.200	857,972						9,305,000	12/31/2013
0024906.....		OLIVE TWP.....	IN.....		08/30/2001	8.200	414,718						4,500,000	12/31/2013
0024907.....		TOWNSEND TWP.....	OH.....		08/30/2001	8.200	536,566						5,820,000	12/31/2013
0024909.....		KNOX COUNTY.....	TN.....		08/30/2001	8.200	188,246						2,665,000	12/31/2013
0024910.....		ROWAN COUNTY.....	NC.....		08/30/2001	8.200	428,986						4,650,000	12/31/2013
0024913.....		KNOX COUNTY.....	TN.....		10/12/2001	7.750	1,141,670						2,935,000	12/31/2013
0024917.....		MUSKOGEE.....	OK.....		12/21/2001	7.500	915,380						3,290,000	12/31/2013
0024922.....		BIRMINGHAM.....	AL.....		04/09/2002	7.680	4,286,562						18,925,000	12/31/2013
0024924.....		COLUMBUS.....	OH.....		05/01/2002	7.500	1,050,018						2,315,000	12/31/2013
0024926.....		EL PASO.....	TX.....		05/17/2002	7.850	1,296,163						9,340,000	12/31/2013
0125329.....		MOUNTAIN BROOK.....	AL.....		06/21/2007	6.060	2,154,259						4,625,000	12/31/2013
0125488.....		BIRMINGHAM.....	AL.....		03/09/2011	5.070	834,059						3,290,000	12/31/2013
0125523.....		FORT PAYNE.....	AL.....		08/30/2011	5.500	1,343,837						4,325,000	12/31/2013
0125659.....		DAPHNE.....	AL.....		10/30/2013	4.500	757,009						1,485,000	12/31/2013
0325153.....		GILBERT.....	AZ.....		07/07/2005	5.750	933,999						2,600,000	12/31/2013
0325357.....		LAVEEN.....	AZ.....		11/30/2007	6.330	737,319						1,415,000	12/31/2013
0325372.....		SCOTTSDALE.....	AZ.....		01/07/2008	6.050	1,006,842						1,425,000	12/31/2013
0325431.....		TUCSON.....	AZ.....		12/05/2008	6.700	1,331,359						1,895,000	12/31/2013
0325548.....		MESA.....	AZ.....		03/20/2012	5.000	1,833,777						4,090,000	12/31/2013
0425231.....		LITTLE ROCK.....	AR.....		04/25/2006	6.080	2,332,970						4,710,000	12/31/2013
0524994.....		TUSTIN.....	CA.....		04/17/2003	6.125	2,251,373						7,135,000	12/31/2013
0525142.....		FRESNO.....	CA.....		05/31/2005	5.820	2,657,964						7,765,000	12/31/2013
0525227.....		SAN DIEGO.....	CA.....		04/03/2006	6.200	1,292,675						8,685,000	12/31/2013
0525241.....		SANTA ANNA.....	CA.....		06/07/2006	6.110	1,155,769						17,530,000	12/31/2013
0525291.....		LONG BEACH.....	CA.....		12/27/2006	6.160	1,406,171						2,215,000	12/31/2013
0525295.....		MISSION VIEJO.....	CA.....		12/28/2006	6.320	1,087,133						2,980,000	12/31/2013
0525373.....		WINDSOR.....	CA.....		01/15/2008	6.050	3,163,560						4,580,000	12/31/2013
0525396.....		MORGAN HILLS.....	CA.....		05/22/2008	6.000	2,518,177						19,505,000	12/31/2013
0525404.....		LOS ANGELES.....	CA.....		07/09/2008	6.760	1,507,133						2,320,000	12/31/2013
0525417.....		DEL MAR.....	CA.....		09/30/2008	6.600	1,211,420						3,040,000	12/31/2013
0525425.....		CHINO.....	CA.....		10/30/2008	6.530	2,379,343						3,535,000	12/31/2013
0525452.....		SUNNYVALE.....	CA.....		06/17/2010	6.490	918,800						2,605,000	12/31/2013
0525522.....		DANA POINT.....	CA.....		08/19/2011	5.500	1,101,302						2,760,000	12/31/2013
0525583.....		VICTORVILLE.....	CA.....		11/02/2012	4.750	1,006,138						3,135,000	12/31/2013

E04

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.2

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1425236.....		MIDLOTHIAN.....	IL.....		.05/15/2006	6.010	1,091,808						2,105,000	12/31/2013
1425304.....		ARLINGTON HEIGHTS.....	IL.....		.02/01/2007	6.270	1,642,053						3,580,000	12/31/2013
1425382.....		EDWARDSVILLE.....	IL.....		.02/07/2008	6.670	1,799,873						2,946,000	12/31/2013
1425385.....		BOURBONNAIS.....	IL.....		.02/28/2008	6.000	864,844						1,190,000	12/31/2013
1425429.....		LINCOLNWOOD.....	IL.....		.12/01/2008	6.600	1,521,761						3,390,000	12/31/2013
1425458.....		CHICAGO.....	IL.....		.07/16/2010	6.410	767,011						1,530,000	12/31/2013
1425459.....		GURNEE.....	IL.....		.07/22/2010	6.125	797,934						1,630,000	12/31/2013
1425596.....		CHICAGO.....	IL.....		.12/26/2012	4.950	941,090						1,960,000	12/31/2013
1425618.....		NORTHFIELD.....	IL.....		.05/03/2013	4.500	1,238,494						2,425,000	12/31/2013
1425631.....		FRANKLIN PARK.....	IL.....		.06/20/2013	4.750	1,166,201						2,130,000	12/31/2013
1425632.....		CHICAGO.....	IL.....		.06/20/2013	4.750	1,166,201						1,390,000	12/31/2013
1425650.....		LAKE ZURICH.....	IL.....		.09/06/2013	4.950	1,135,153						1,825,000	12/31/2013
1425673.....		CHICAGO.....	IL.....		.01/24/2014	5.375	1,200,759						1,960,000	11/29/2013
1425697.....		NORTHBROOK.....	IL.....		.09/03/2014	4.874	1,194,062						1,840,000	05/13/2014
1425704.....		CICERO.....	IL.....		.09/25/2014	4.400	2,238,251						3,350,000	07/24/2014
1525229.....		ST JOSEPH TWP.....	IN.....		.04/07/2006	6.460	790,764						1,625,000	12/31/2013
1525287.....		BROWNSBURG.....	IN.....		.12/20/2006	6.300	1,290,070						2,090,000	12/31/2013
1525331.....		INDIANAPOLIS.....	IN.....		.06/26/2007	6.130	309,820						4,285,000	12/31/2013
1525332.....		MCCORDSVILLE.....	IN.....		.06/28/2007	6.390	1,589,353						2,415,000	12/31/2013
1525371.....		INDIANAPOLIS.....	IN.....		.12/26/2007	6.470	1,651,628						2,410,000	12/31/2013
1525491.....		FISHERS.....	IN.....		.04/06/2011	5.880	834,165						1,640,000	12/31/2013
1525499.....		CARMEL.....	IN.....		.04/28/2011	5.870	1,078,925						2,210,000	12/31/2013
1525573.....		GRIFFITH.....	IN.....		.09/11/2012	5.000	1,794,972						3,710,000	12/31/2013
1525629.....		GREENFIELD.....	IN.....		.06/14/2013	4.500	1,994,152						3,465,000	12/31/2013
1525677.....		MOORESVILLE.....	IN.....		.02/18/2014	4.262	1,403,040						4,050,000	11/20/2013
1525696.....		BLOOMINGTON.....	IN.....		.08/21/2014	4.579	790,663						1,140,000	07/02/2014
1525707.....		FISHERS.....	IN.....		.10/10/2014	4.777	3,042,387						4,400,000	09/27/2014
1525718.....		ZIONSVILLE.....	IN.....		.11/21/2014	4.000	1,040,000						1,740,000	09/11/2014
1625230.....		DAVENPORT.....	IA.....		.04/24/2006	6.300	237,079						1,450,000	12/31/2013
1625278.....		ELLSWORTH.....	IA.....		.11/28/2006	6.510	692,825						1,380,000	12/31/2013
1625419.....		DES MOINES.....	IA.....		.10/09/2008	6.490	2,208,185						4,230,000	12/31/2013
1825143.....		LEXINGTON.....	KY.....		.05/31/2005	6.040	722,884						1,660,000	12/31/2013
1825599.....		MIDDLETOWN.....	KY.....		.01/30/2013	4.625	1,740,561						3,730,000	12/31/2013
1825646.....		LEXINGTON.....	KY.....		.08/22/2013	4.420	1,631,156						2,780,000	12/31/2013
1825699.....		LOUISVILLE.....	IN.....		.09/05/2014	4.016	1,483,723						2,600,000	07/23/2014
1825708.....		LEXINGTON.....	KY.....		.10/10/2014	3.990	3,649,633						7,700,000	08/27/2014
1925658.....		BATON ROUGE.....	LA.....		.10/30/2013	4.500	647,553						1,270,000	12/31/2013
2125621.....		ABERDEEN.....	MD.....		.05/10/2013	4.500	745,499						1,530,000	12/31/2013
2225506.....		BURLINGTON.....	MA.....		.06/09/2011	5.625	1,259,914						3,805,000	12/31/2013
2325307.....		PLYMOUTH TWP.....	MI.....		.03/01/2007	6.320	1,439,612						4,350,000	12/31/2013
2325326.....		ROMULUS.....	MI.....		.05/30/2007	6.300	784,428						1,955,000	12/31/2013
2325550.....		ROCHESTER HILLS.....	MI.....		.04/04/2012	5.000	1,840,579						8,905,000	12/31/2013
2325669.....		ST CLAIR SHORES.....	MI.....		.12/17/2013	5.000	1,005,869						2,140,000	12/31/2013
2325674.....		CLARKSTON.....	MI.....		.01/28/2014	5.000	1,058,063						2,370,000	12/05/2013
2325679.....		WARREN.....	MI.....		.03/13/2014	5.040	1,018,208						1,770,000	01/31/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.3

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2325683.....		AUBURN HILLS.....	MI.....	.....	.04/17/2014	4.980	1,216,797	.....	.....	.....	.....	.....	2,270,000	.01/27/2014
2325725.....		MADISON HEIGHTS.....	MI.....	.....	.12/17/2014	4.350	1,500,000	.....	.....	.....	.....	.....	2,000,000	.11/10/2014
2425080.....		MINNETONKA.....	MN.....	.....	.06/18/2004	5.620	6,297,881	.....	.....	.....	.....	.....	16,235,000	.12/31/2013
2425368.....		ST PAUL.....	MN.....	.....	.12/21/2007	6.100	2,475,771	.....	.....	.....	.....	.....	4,750,000	.12/31/2013
2425507.....		GOLDEN VALLEY.....	MN.....	.....	.06/14/2011	5.690	1,119,891	.....	.....	.....	.....	.....	2,265,000	.12/31/2013
2425572.....		MAPLE GROVE.....	MN.....	.....	.09/04/2012	4.750	1,350,760	.....	.....	.....	.....	.....	2,950,000	.12/31/2013
2425585.....		EDEN PRAIRIE.....	MN.....	.....	.11/29/2012	4.500	769,663	.....	.....	.....	.....	.....	2,215,000	.12/31/2013
2625165.....		LEE'S SUMMIT.....	MO.....	.....	.08/22/2005	5.910	653,079	.....	.....	.....	.....	.....	2,025,000	.12/31/2013
2625179.....		JEFFERSON COUNTY.....	MO.....	.....	.10/06/2005	5.940	671,618	.....	.....	.....	.....	.....	1,655,000	.12/31/2013
2625233.....		ST LOUIS.....	MO.....	.....	.04/26/2006	6.100	2,101,437	.....	.....	.....	.....	.....	2,970,000	.12/31/2013
2625406.....		EARTH CITY.....	MO.....	.....	.07/23/2008	6.620	3,375,209	.....	.....	.....	.....	.....	5,725,000	.12/31/2013
2725159.....		BOZEMAN.....	MT.....	.....	.07/29/2005	6.070	675,903	.....	.....	.....	.....	.....	3,195,000	.12/31/2013
2725206.....		BOZEMAN.....	MT.....	.....	.02/08/2006	5.930	1,393,849	.....	.....	.....	.....	.....	4,845,000	.12/31/2013
2725366.....		BOZEMAN.....	MT.....	.....	.12/20/2007	6.410	908,818	.....	.....	.....	.....	.....	3,075,000	.12/31/2013
2725477.....		BOZEMAN.....	MT.....	.....	.11/29/2010	6.000	529,037	.....	.....	.....	.....	.....	1,210,000	.12/31/2013
2825149.....		OMAHA.....	NE.....	.....	.06/22/2005	5.980	319,250	.....	.....	.....	.....	.....	995,000	.12/31/2013
2825151.....		OMAHA.....	NE.....	.....	.06/29/2005	5.860	476,778	.....	.....	.....	.....	.....	1,350,000	.12/31/2013
2825251.....		LINCOLN.....	NE.....	.....	.07/13/2006	6.350	909,099	.....	.....	.....	.....	.....	2,370,000	.12/31/2013
2825293.....		OMAHA.....	NE.....	.....	.12/28/2006	6.330	1,619,901	.....	.....	.....	.....	.....	2,600,000	.12/31/2013
2825496.....		PAPILLION.....	NE.....	.....	.04/15/2011	5.750	759,748	.....	.....	.....	.....	.....	2,710,000	.12/31/2013
2925469.....		LAS VEGAS.....	NV.....	.....	.10/27/2010	5.900	1,697,587	.....	.....	.....	.....	.....	6,825,000	.12/31/2013
2925600.....		LAS VEGAS.....	NV.....	.....	.01/30/2013	4.875	943,312	.....	.....	.....	.....	.....	3,655,000	.12/31/2013
3025334.....		COLEBROOK.....	NH.....	.....	.07/31/2007	6.140	683,651	.....	.....	.....	.....	.....	875,000	.12/31/2013
3125190.....		ELIZABETH.....	NJ.....	.....	.11/15/2005	5.690	1,277,627	.....	.....	.....	.....	.....	2,140,000	.12/31/2013
3225187.....		ALBUQUERQUE.....	NM.....	.....	.11/09/2005	5.800	1,718,761	.....	.....	.....	.....	.....	4,605,000	.12/31/2013
3225235.....		ROSWELL.....	NM.....	.....	.05/04/2006	7.640	2,006,806	.....	.....	.....	.....	.....	9,350,000	.12/31/2013
3225664.....		SANTA FE.....	NM.....	.....	.11/18/2013	4.070	2,707,393	.....	.....	.....	.....	.....	4,100,000	.12/31/2013
3225728.....		ALBUQUERQUE.....	NM.....	.....	.12/19/2014	4.250	1,335,000	.....	.....	.....	.....	.....	2,010,000	.11/07/2014
3325115.....		MORAVIA.....	NY.....	.....	.12/22/2004	6.970	704,414	.....	.....	.....	.....	.....	1,580,000	.12/31/2013
3325129.....		AUBURN.....	NY.....	.....	.03/22/2005	6.160	647,841	.....	.....	.....	.....	.....	1,510,000	.12/31/2013
3325171.....		PENFIELD.....	NY.....	.....	.09/22/2005	5.590	1,130,765	.....	.....	.....	.....	.....	1,835,000	.12/31/2013
3325194.....		MINEOLA.....	NY.....	.....	.11/18/2005	5.850	1,778,609	.....	.....	.....	.....	.....	6,955,000	.12/31/2013
3325269.....		BOHEMIA.....	NY.....	.....	.09/29/2006	6.630	1,933,142	.....	.....	.....	.....	.....	4,590,000	.12/31/2013
3425202.....		DURHAM.....	NC.....	.....	.01/19/2006	6.040	1,259,568	.....	.....	.....	.....	.....	2,210,000	.12/31/2013
3425239.....		GREENSBORO.....	NC.....	.....	.05/31/2006	6.230	1,136,774	.....	.....	.....	.....	.....	4,300,000	.12/31/2013
3425403.....		GOLDSBORO.....	NC.....	.....	.06/24/2008	6.510	2,458,264	.....	.....	.....	.....	.....	5,325,000	.12/31/2013
3425444.....		ROANOKE RAPIDS.....	NC.....	.....	.03/01/2010	6.375	468,232	.....	.....	.....	.....	.....	2,440,000	.12/31/2013
3425457.....		CHARLOTTE.....	NC.....	.....	.07/13/2010	6.375	1,274,781	.....	.....	.....	.....	.....	3,615,000	.12/31/2013
3425475.....		HOLLY SPRINGS.....	NC.....	.....	.11/22/2010	6.260	1,151,622	.....	.....	.....	.....	.....	1,750,000	.12/31/2013
3425487.....		ASHEVILLE.....	NC.....	.....	.01/26/2011	5.250	1,546,127	.....	.....	.....	.....	.....	2,745,000	.12/31/2013
3425582.....		MONROE.....	NC.....	.....	.10/26/2012	4.500	2,031,564	.....	.....	.....	.....	.....	4,985,000	.12/31/2013
3425640.....		RALEIGH.....	NC.....	.....	.08/01/2013	3.800	2,239,431	.....	.....	.....	.....	.....	7,910,000	.12/31/2013
3625138.....		VANDALIA.....	OH.....	.....	.05/10/2005	5.810	1,341,653	.....	.....	.....	.....	.....	7,260,000	.12/31/2013
3625166.....		COLUMBUS.....	OH.....	.....	.08/30/2005	5.820	458,753	.....	.....	.....	.....	.....	1,380,000	.12/31/2013

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.4

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3625185.....		WASHINGTON TWP.....	OH.....		.11/01/2005	6.240	4,629,175						10,115,000	12/31/2013
3625189.....		COLUMBUS.....	OH.....		.11/10/2005	5.680	820,790						1,975,000	12/31/2013
3625192.....		GAHANNA.....	OH.....		.11/18/2005	5.860	509,139						762,500	12/31/2013
3625197.....		WASHINGTON TWP.....	OH.....		.12/16/2005	5.850	1,427,809						2,845,000	12/31/2013
3625240.....		BROOK PARK.....	OH.....		.06/06/2006	5.990	1,581,031						3,365,000	12/31/2013
3625246.....		ELYRIA.....	OH.....		.06/27/2006	6.420	942,665						1,965,000	12/31/2013
3625256.....		HUBER HEIGHTS.....	OH.....		.08/08/2006	6.730	1,682,159						8,825,000	12/31/2013
3625274.....		GROVE CITY.....	OH.....		.10/31/2006	6.600	816,870						5,505,000	12/31/2013
3625280.....		CINCINNATI.....	OH.....		.11/28/2006	6.500	1,082,130						1,595,000	12/31/2013
3625283.....		BROOK PARK.....	OH.....		.12/05/2006	6.500	757,824						1,780,000	12/31/2013
3625290.....		FAIRFIELD.....	OH.....		.12/22/2006	6.340	648,159						2,371,000	12/31/2013
3625294.....		WEST CHESTER.....	OH.....		.12/28/2006	6.380	1,168,119						3,325,000	12/31/2013
3625335.....		COLUMBUS.....	OH.....		.07/31/2007	6.280	1,945,808						2,405,000	12/31/2013
3625361.....		CINCINNATI.....	OH.....		.12/11/2007	6.250	1,363,976						3,865,000	12/31/2013
3625388.....		CARROLLTON.....	OH.....		.03/24/2008	6.100	1,328,901						3,945,000	12/31/2013
3625534.....		FOREST PARK.....	OH.....		.10/27/2011	5.375	1,019,847						2,040,000	12/31/2013
3625568.....		PATASKALA.....	OH.....		.07/20/2012	4.500	1,228,316						2,930,000	12/31/2013
3625569.....		COLUMBUS.....	OH.....		.07/20/2012	4.750	1,041,735						1,400,000	12/31/2013
3625607.....		SPRINGBORO.....	OH.....		.03/18/2013	4.000	868,381						2,515,000	12/31/2013
3625615.....		CLEVELAND.....	OH.....		.04/30/2013	4.750	1,068,488						2,510,000	12/31/2013
3625616.....		CINCINNATI.....	OH.....		.05/01/2013	4.500	600,356						3,470,000	12/31/2013
3625627.....		CENTERVILLE.....	OH.....		.06/05/2013	4.250	1,860,731						3,845,000	12/31/2013
3625645.....		CINCINNATI.....	OH.....		.08/13/2013	4.650	2,055,390						3,470,000	12/31/2013
3625656.....		MEDINA.....	OH.....		.10/30/2013	4.500	574,587						1,165,000	12/31/2013
3625672.....		SPRINGBORO.....	OH.....		.01/09/2014	5.125	780,434						1,150,000	11/12/2013
3625694.....		BEACHWOOD.....	OH.....		.08/05/2014	4.500	2,232,542						5,070,000	06/13/2014
3625714.....		PAINESVILLE.....	OH.....		.10/29/2014	4.565	996,747						1,920,000	09/22/2014
3625726.....		CINCINNATI.....	OH.....		.12/18/2014	4.500	3,200,000						4,930,000	11/20/2014
3725181.....		TULSA.....	OK.....		.10/31/2005	5.810	225,460						1,870,000	12/31/2013
3725225.....		TULSA.....	OK.....		.03/31/2006	6.110	660,796						1,815,000	12/31/2013
3725226.....		MUSKOGEE.....	OK.....		.03/31/2006	6.210	389,776						1,210,000	12/31/2013
3725532.....		TULSA.....	OK.....		.10/20/2011	5.500	1,164,296						3,310,000	12/31/2013
3825553.....		PORTLAND.....	OR.....		.05/07/2012	5.375	911,724						3,670,000	12/31/2013
3825732.....		SPRINGFIELD.....	OR.....		.12/29/2014	4.450	2,350,000						5,350,000	12/05/2014
3925244.....		CASTLE SHANNON BOROUGH.....	PA.....		.06/15/2006	6.390	463,640						950,000	12/31/2013
3925248.....		QUAKERTOWN.....	PA.....		.07/06/2006	6.380	2,847,725						6,150,000	12/31/2013
3925289.....		PITTSBURGH.....	PA.....		.12/21/2006	6.375	648,856						2,255,000	12/31/2013
3925551.....		PITTSBURGH.....	PA.....		.04/30/2012	4.750	796,751						2,770,000	12/31/2013
3925552.....		PITTSBURGH.....	PA.....		.04/30/2012	4.750	547,783						1,540,000	12/31/2013
3925682.....		Philadelphia.....	PA.....		.04/17/2014	4.250	1,135,329						2,635,000	01/29/2014
4125118.....		MOUNT PLEASANT.....	SC.....		.01/18/2005	5.750	1,669,072						3,340,000	12/31/2013
4125271.....		NORTH MYRTLE BEACH.....	SC.....		.09/29/2006	6.680	1,413,299						2,555,000	12/31/2013
4125272.....		CONWAY.....	SC.....		.10/24/2006	6.940	1,177,854						3,285,000	12/31/2013
4125365.....		GEORGETOWN.....	SC.....		.12/20/2007	6.040	2,647,680						14,430,000	12/31/2013

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

E04.5

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4125440.....		GREENVILLE.....	SC.....		12/23/2009	6.875	1,689,677						6,320,000	12/31/2013
4125449.....		GREENVILLE.....	SC.....		06/03/2010	6.000	783,209						2,225,000	12/31/2013
4125536.....		FORT MILL.....	SC.....		10/31/2011	5.500	1,112,376						2,365,000	12/31/2013
4325167.....		COLLIERVILLE.....	TN.....		08/30/2005	5.770	906,255						2,305,000	12/31/2013
4325374.....		HENDERSONVILLE.....	TN.....		01/24/2008	6.030	781,788						1,460,000	12/31/2013
4325675.....		MEMPHIS.....	TN.....		02/03/2014	4.900	1,468,718						2,300,000	11/22/2013
4325727.....		LAKELAND.....	TN.....		12/19/2014	4.250	1,550,000						2,950,000	11/11/2014
4425058.....		ABILENE.....	TX.....		02/27/2004	6.230	3,657,604						7,935,000	12/31/2013
4425107.....		DALLAS.....	TX.....		11/16/2004	6.160	746,767						2,470,000	12/31/2013
4425120.....		LAREDO.....	TX.....		01/25/2005	6.610	948,129						3,055,000	12/31/2013
4425161.....		EL PASO.....	TX.....		08/10/2005	6.010	1,203,042						4,795,000	12/31/2013
4425193.....		PASADENA.....	TX.....		11/18/2005	5.850	899,864						3,025,000	12/31/2013
4425222.....		CONROE.....	TX.....		03/28/2006	6.170	1,376,473						2,975,000	12/31/2013
4425228.....		TEMPLE.....	TX.....		04/06/2006	6.150	1,211,219						2,340,000	12/31/2013
4425250.....		DALLAS.....	TX.....		07/12/2006	6.700	1,720,525						3,575,000	12/31/2013
4425284.....		LEWISVILLE.....	TX.....		12/12/2006	6.330	1,172,748						2,485,000	12/31/2013
4425299.....		CONROE.....	TX.....		01/19/2007	6.610	543,827						1,355,000	12/31/2013
4425302.....		MCALLEN.....	TX.....		01/31/2007	6.240	889,346						7,915,000	12/31/2013
4425312.....		HOUSTON.....	TX.....		03/29/2007	6.300	837,558						1,000,000	12/31/2013
4425316.....		ADDISON.....	TX.....		04/16/2007	6.200	1,132,783						2,800,000	12/31/2013
4425333.....		HOUSTON.....	TX.....		06/29/2007	6.400	1,494,660						3,825,000	12/31/2013
4425369.....		SUGAR LAND.....	TX.....		12/21/2007	6.300	1,248,314						2,365,000	12/31/2013
4425377.....		SAN ANTONIO.....	TX.....		01/29/2008	6.100	1,009,852						2,965,000	12/31/2013
4425393.....		TEMPLE.....	TX.....		05/12/2008	6.580	924,631						1,545,000	12/31/2013
4425415.....		HOUSTON.....	TX.....		09/26/2008	6.580	1,011,991						1,550,000	12/31/2013
4425427.....		HOUSTON.....	TX.....		11/21/2008	6.500	2,873,519						9,090,000	12/31/2013
4425462.....		HOUSTON.....	TX.....		09/15/2010	5.750	1,002,560						1,705,000	12/31/2013
4425493.....		DALLAS.....	TX.....		04/07/2011	5.680	1,221,036						3,990,000	12/31/2013
4425511.....		SAN ANTONIO.....	TX.....		06/30/2011	5.610	969,651						2,300,000	12/31/2013
4425554.....		PORTLAND.....	TX.....		05/14/2012	4.750	1,537,473						2,640,000	12/31/2013
4425571.....		EL PASO.....	TX.....		08/28/2012	5.125	1,276,767						2,175,000	12/31/2013
4425592.....		LYTLE.....	TX.....		12/20/2012	4.500	967,641						3,010,000	12/31/2013
4425602.....		CARROLLTON.....	TX.....		02/11/2013	5.000	743,626						1,725,000	12/31/2013
4425604.....		HOUSTON.....	TX.....		03/01/2013	4.000	1,023,023						2,300,000	12/31/2013
4425641.....		HOUSTON.....	TX.....		08/02/2013	4.500	2,161,860						3,045,000	12/31/2013
4425651.....		HUMBLE.....	TX.....		09/20/2013	4.270	1,847,240						4,285,000	12/31/2013
4425665.....		LAREDO.....	TX.....		11/26/2013	4.711	1,300,492						1,985,000	12/31/2013
4425685.....		San Antonio.....	TX.....		05/23/2014	4.600	1,464,853						2,750,000	04/16/2014
4425715.....		EL PASO.....	TX.....		10/30/2014	4.500	1,196,073						1,830,000	07/17/2014
4425724.....		FREDERICKSBURG.....	TX.....		12/16/2014	4.125	1,400,000						2,400,000	10/13/2014
4525162.....		SALT LAKE CITY.....	UT.....		08/15/2005	5.710	2,131,846						3,250,000	12/31/2013
4525163.....		SANDY.....	UT.....		08/15/2005	5.830	845,058						2,155,000	12/31/2013
4525380.....		PROVO.....	UT.....		01/31/2008	6.280	2,232,374						5,460,000	12/31/2013
4525637.....		SALT LAKE CITY.....	UT.....		06/27/2013	4.750	1,166,201						2,650,000	05/15/2013
4525711.....		ROY.....	UT.....		10/21/2014	5.000	994,918						1,355,000	08/26/2014

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4625461.....		BARRE.....	VT.....		.08/26/2010	5.850	2,977,016	.....	.....	.....	.....	.....	.....9,190,000	.12/31/2013
4725131.....		STERLING.....	VA.....		.03/30/2005	5.670	2,021,553	.....	.....	.....	.....	.....	.....5,940,000	.12/31/2013
4725134.....		MIDLOTHIAN.....	VA.....		.04/28/2005	5.850	569,060	.....	.....	.....	.....	.....	.....1,830,000	.12/31/2013
4725204.....		POWHATAN.....	VA.....		.01/30/2006	6.100	714,519	.....	.....	.....	.....	.....	.....1,435,000	.12/31/2013
4725237.....		MECHANICSVILLE.....	VA.....		.05/15/2006	6.170	767,100	.....	.....	.....	.....	.....	.....3,325,000	.12/31/2013
4725261.....		NORFOLK.....	VA.....		.08/30/2006	6.650	1,176,512	.....	.....	.....	.....	.....	.....2,660,000	.12/31/2013
4725450.....		VIRGINIA BEACH.....	VA.....		.06/07/2010	6.000	883,028	.....	.....	.....	.....	.....	.....4,145,000	.12/31/2013
4725454.....		MIDLOTHIAN.....	VA.....		.06/23/2010	6.860	578,205	.....	.....	.....	.....	.....	.....1,525,000	.12/31/2012
4725467.....		PORTSMOUTH.....	VA.....		.10/27/2010	6.250	1,066,989	.....	.....	.....	.....	.....	.....2,640,000	.12/31/2013
4725546.....		ROANOKE.....	VA.....		.02/27/2012	5.625	1,577,241	.....	.....	.....	.....	.....	.....3,715,000	.12/31/2013
4725634.....		VIRGINIA BEACH.....	VA.....		.06/26/2013	4.125	1,323,133	.....	.....	.....	.....	.....	.....3,235,000	.12/31/2013
4725706.....		WOODBIDGE.....	VA.....		.09/30/2014	3.800	2,350,427	.....	.....	.....	.....	.....	.....4,500,000	.08/13/2014
4725720.....		MIDLOTHIAN.....	VA.....		.12/03/2014	4.625	1,050,000	.....	.....	.....	.....	.....	.....1,780,000	.10/29/2014
4725721.....		YORKTOWN.....	VA.....		.12/10/2014	4.250	1,225,000	.....	.....	.....	.....	.....	.....1,830,000	.11/07/2014
4825262.....		TACOMA.....	WA.....		.09/01/2006	6.300	875,717	.....	.....	.....	.....	.....	.....2,410,000	.12/31/2013
4825435.....		GIG HARBOR.....	WA.....		.02/19/2009	7.250	1,460,531	.....	.....	.....	.....	.....	.....2,600,000	.12/31/2013
4825719.....		TUKWILA.....	WA.....		.11/21/2014	4.250	1,800,000	.....	.....	.....	.....	.....	.....5,800,000	.09/26/2014
4925383.....		HEDGESVILLE.....	WV.....		.02/11/2008	6.240	1,852,842	.....	.....	.....	.....	.....	.....4,535,000	.12/31/2013
5025364.....		PRAIRIE DU CHIEN.....	WI.....		.12/20/2007	6.400	1,569,327	.....	.....	.....	.....	.....	.....5,075,000	.12/31/2013
5025416.....		MADISON.....	WI.....		.09/30/2008	6.850	2,010,494	.....	.....	.....	.....	.....	.....5,195,000	.12/31/2013
5025447.....		MADISON.....	WI.....		.04/20/2010	6.300	867,199	.....	.....	.....	.....	.....	.....4,890,000	.12/31/2013
5325355.....		TOWNSEND TWP.....	OH.....		.11/28/2007	6.770	795,808	.....	.....	.....	.....	.....	.....8,685,000	.12/31/2013
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							378,230,226	0	0	0	0	0	997,276,501	XXX
0899999. Total - Mortgages in Good Standing.....							378,230,226	0	0	0	0	0	997,276,501	XXX
3399999. Totals.....							378,230,226	0	0	0	0	0	997,276,501	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0625722.....	GREENWOOD.....	CO.....		12/15/2014.....	4.000.....	1,000,000.....		1,430,000.....
1025687.....	INDIAN HARBOUR BEACH.....	FL.....		05/28/2014.....	4.000.....	955,000.....		1,650,000.....
1025691.....	ORLANDO.....	FL.....		07/23/2014.....	4.950.....	1,300,000.....		2,220,000.....
1025695.....	NICEVILLE.....	FL.....		08/08/2014.....	5.050.....	975,000.....		1,790,000.....
1025698.....	OCALA.....	FL.....		09/03/2014.....	4.750.....	1,750,000.....		2,500,000.....
1025703.....	NAPLES.....	FL.....		09/19/2014.....	4.900.....	1,550,000.....		2,070,000.....
1425673.....	CHICAGO.....	IL.....		01/24/2014.....	5.375.....	1,230,000.....		1,960,000.....
1425697.....	NORTHBROOK.....	IL.....		09/03/2014.....	4.874.....	1,200,000.....		1,840,000.....
1425704.....	CICERO.....	IL.....		09/25/2014.....	4.400.....	2,250,000.....		3,350,000.....
1525677.....	MOORESVILLE.....	IN.....		02/18/2014.....	4.262.....	1,525,000.....		4,050,000.....
1525696.....	BLOOMINGTON.....	IN.....		08/21/2014.....	4.579.....	800,000.....		1,140,000.....
1525707.....	FISHERS.....	IN.....		10/10/2014.....	4.777.....	3,050,000.....		4,400,000.....
1525718.....	ZIONSVILLE.....	IN.....		11/21/2014.....	4.000.....	1,040,000.....		1,740,000.....
1825699.....	LOUISVILLE.....	IN.....		09/05/2014.....	4.016.....	1,500,000.....		2,600,000.....
1825708.....	LEXINGTON.....	KY.....		10/10/2014.....	3.990.....	3,700,000.....		7,700,000.....
2325674.....	CLARKSTON.....	MI.....		01/28/2014.....	5.000.....	1,100,000.....		2,370,000.....
2325679.....	WARREN.....	MI.....		03/13/2014.....	5.040.....	1,050,000.....		1,770,000.....
2325683.....	AUBURN HILLS.....	MI.....		04/17/2014.....	4.980.....	1,250,000.....		2,270,000.....
2325725.....	MADISON HEIGHTS.....	MI.....		12/17/2014.....	4.350.....	1,500,000.....		2,000,000.....
3225728.....	ALBUQUERQUE.....	NM.....		12/19/2014.....	4.250.....	1,335,000.....		2,010,000.....
3625672.....	SPRINGBORO.....	OH.....		01/09/2014.....	5.125.....	800,000.....		1,150,000.....
3625694.....	BEACHWOOD.....	OH.....		08/05/2014.....	4.500.....	2,250,000.....		5,070,000.....
3625714.....	PAINESVILLE.....	OH.....		10/29/2014.....	4.565.....	1,000,000.....		1,920,000.....
3625726.....	CINCINNATI.....	OH.....		12/18/2014.....	4.500.....	3,200,000.....		4,930,000.....
3825732.....	SPRINGFIELD.....	OR.....		12/29/2014.....	4.450.....	2,350,000.....		5,350,000.....
3925682.....	Philadelphia.....	PA.....		04/17/2014.....	4.250.....	1,200,000.....		2,635,000.....
4325675.....	MEMPHIS.....	TN.....		02/03/2014.....	4.900.....	1,550,000.....		2,300,000.....
4325727.....	LAKELAND.....	TN.....		12/19/2014.....	4.250.....	1,550,000.....		2,950,000.....
4425685.....	San Antonio.....	TX.....		05/23/2014.....	4.600.....	1,500,000.....		2,750,000.....
4425715.....	EL PASO.....	TX.....		10/30/2014.....	4.500.....	1,200,000.....		1,830,000.....
4425724.....	FREDERICKSBURG.....	TX.....		12/16/2014.....	4.125.....	1,400,000.....		2,400,000.....
4525711.....	ROY.....	UT.....		10/21/2014.....	5.000.....	1,000,000.....		1,355,000.....
4725706.....	WOODBIDGE.....	VA.....		09/30/2014.....	3.800.....	2,400,000.....		4,500,000.....
4725720.....	MIDLOTHIAN.....	VA.....		12/03/2014.....	4.625.....	1,050,000.....		1,780,000.....
4725721.....	YORKTOWN.....	VA.....		12/10/2014.....	4.250.....	1,225,000.....		1,830,000.....
4825719.....	TUKWILA.....	WA.....		11/21/2014.....	4.250.....	1,800,000.....		5,800,000.....
0599999 Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						55,535,000.....	0.....	99,410,000.....
0899999 Total - Mortgages in Good Standing.....						55,535,000.....	0.....	99,410,000.....
3399999 Totals.....						55,535,000.....	0.....	99,410,000.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024786.....	COLUMBUS.....	GA.....	.....	06/03/1998.	11/21/2014.	368,839	.....	.....	.....	.....	.....0	.....	.....304,487	304,487	.....	.....	.....0
0024798.....	FAYETTEVILLE.....	NC.....	.....	09/30/1998.	08/11/2014.	76,124	.....	.....	.....	.....	.....0	.....	.....65,155	65,155	.....	.....	.....0
0024891.....	TAYLORS.....	SC.....	.....	09/07/2000.	05/21/2014.	5,059,455	.....	.....	.....	.....	.....0	.....	.....4,823,483	4,823,483	.....	.....	.....0
0024912.....	VERNON TOWNSHIP.....	PA.....	.....	09/10/2001.	09/30/2014.	307,099	.....	.....	.....	.....	.....0	.....	.....232,524	232,524	.....	.....	.....0
0024927.....	BROOKSVILLE.....	FL.....	.....	05/20/2002.	06/02/2014.	788,051	.....	.....	.....	.....	.....0	.....	.....759,964	759,964	.....	.....	.....0
0125139.....	PHENIX CITY.....	AL.....	.....	05/17/2005.	02/24/2014.	1,631,038	.....	.....	.....	.....	.....0	.....	.....1,614,339	1,614,339	.....	.....	.....0
0325132.....	TUCSON.....	AZ.....	.....	04/07/2005.	12/22/2014.	602,251	.....	.....	.....	.....	.....0	.....	.....579,717	579,717	.....	.....	.....0
0325510.....	CHANDLER.....	AZ.....	.....	06/29/2011.	07/30/2014.	1,296,570	.....	.....	.....	.....	.....0	.....	.....1,269,630	1,269,630	.....	.....	.....0
0525133.....	PACOIMA.....	CA.....	.....	04/20/2005.	07/01/2014.	2,616,395	.....	.....	.....	.....	.....0	.....	.....2,567,818	2,567,818	.....	.....	.....0
0R24234.....	NEW BRIGHTON.....	MN.....	.....	04/29/1999.	04/29/2014.	3,942	.....	.....	.....	.....	.....0	.....	.....778	778	.....	.....	.....0
0R24298.....	ALBUQUERQUE.....	NM.....	.....	08/24/1999.	09/02/2014.	65,590	.....	.....	.....	.....	.....0	.....	.....14,748	14,748	.....	.....	.....0
1025169.....	PALMETTO.....	FL.....	.....	09/16/2005.	12/22/2014.	1,521,805	.....	.....	.....	.....	.....0	.....	.....1,465,749	1,465,749	.....	.....	.....0
1025502.....	BRADENTON.....	FL.....	.....	05/25/2011.	04/08/2014.	745,973	.....	.....	.....	.....	.....0	.....	.....614,675	614,675	.....	.....	.....0
1025505.....	TAMPA.....	FL.....	.....	06/03/2011.	02/18/2014.	1,014,592	.....	.....	.....	.....	.....0	.....	.....1,005,300	1,005,300	.....	.....	.....0
1525141.....	ZIONSVILLE.....	IN.....	.....	05/24/2005.	11/21/2014.	1,048,171	.....	.....	.....	.....	.....0	.....	.....1,012,723	1,012,723	.....	.....	.....0
1825089.....	DANVILLE.....	KY.....	.....	08/26/2004.	08/05/2014.	676,782	.....	.....	.....	.....	.....0	.....	.....647,368	647,368	.....	.....	.....0
1825352.....	LOUISVILLE.....	KY.....	.....	10/17/2007.	06/25/2014.	908,743	.....	.....	.....	.....	.....0	.....	.....876,360	876,360	.....	.....	.....0
3425370.....	CHARLOTTE.....	NC.....	.....	12/21/2007.	05/29/2014.	3,436,799	.....	.....	.....	.....	.....0	.....	.....3,397,272	3,397,272	.....	.....	.....0
3625145.....	CINCINNATI.....	OH.....	.....	06/02/2005.	12/18/2014.	3,233,105	.....	.....	.....	.....	.....0	.....	.....3,114,252	3,114,252	.....	.....	.....0
3625184.....	FRANKLIN TWP.....	OH.....	.....	11/01/2005.	10/01/2014.	690,623	.....	.....	.....	.....	.....0	.....	.....659,803	659,803	.....	.....	.....0
3625252.....	PAINESVILLE.....	OH.....	.....	07/18/2006.	10/29/2014.	912,162	.....	.....	.....	.....	.....0	.....	.....888,345	888,345	.....	.....	.....0
3725123.....	OKLAHOMA CITY.....	OK.....	.....	02/22/2005.	12/30/2014.	1,790,800	.....	.....	.....	.....	.....0	.....	.....1,728,125	1,728,125	.....	.....	.....0
3925199.....	HORSHAM TWP.....	PA.....	.....	12/28/2005.	07/02/2014.	2,569,422	.....	.....	.....	.....	.....0	.....	.....2,523,534	2,523,534	.....	.....	.....0
4325113.....	LAKELAND.....	TN.....	.....	12/14/2004.	12/19/2014.	1,481,391	.....	.....	.....	.....	.....0	.....	.....1,425,914	1,425,914	.....	.....	.....0
4425108.....	EL PASO.....	TX.....	.....	11/17/2004.	10/30/2014.	742,253	.....	.....	.....	.....	.....0	.....	.....701,217	701,217	.....	.....	.....0
4425188.....	SAN ANTONIO.....	TX.....	.....	11/09/2005.	05/23/2014.	815,937	.....	.....	.....	.....	.....0	.....	.....803,881	803,881	.....	.....	.....0
4425249.....	HOUSTON.....	TX.....	.....	07/11/2006.	09/25/2014.	1,854,422	.....	.....	.....	.....	.....0	.....	.....1,762,386	1,762,386	.....	.....	.....0
4425324.....	DALLAS.....	TX.....	.....	05/14/2007.	10/02/2014.	1,750,319	.....	.....	.....	.....	.....0	.....	.....1,711,056	1,711,056	.....	.....	.....0
4425367.....	CARROLLTON.....	TX.....	.....	12/21/2007	05/01/2014.	3,003,646	.....	.....	.....	.....	.....0	.....	.....2,976,539	2,976,539	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						41,012,299	0	0	0	0	0	0	39,547,142	39,547,142	0	0	0
Mortgages With Partial Repayments																	
0024695.....	COEUR D'ALENE.....	ID.....	.....	04/30/2001.	.....	.....1,320,596	.....	.....	.....	.....	.....0	.....	.....	.....116,208	.....	.....	.....0
0024750.....	DOUGLASS TWP.....	PA.....	.....	09/30/1997.	.....	.....825,659	.....	.....	.....	.....	.....0	.....	.....	.....191,824	.....	.....	.....0
0024762.....	SODDY-DAISY.....	TN.....	.....	04/30/2001.	.....	.....87,749	.....	.....	.....	.....	.....0	.....	.....	.....30,245	.....	.....	.....0
0024786.....	COLUMBUS.....	GA.....	.....	06/03/1998.	.....	.....368,839	.....	.....	.....	.....	.....0	.....	.....	.....64,352	.....	.....	.....0
0024798.....	FAYETTEVILLE.....	NC.....	.....	09/30/1998.	.....	.....76,124	.....	.....	.....	.....	.....0	.....	.....	.....10,969	.....	.....	.....0
0024809.....	COLONIAL HGTS.....	TN.....	.....	10/30/1998.	.....	.....768,778	.....	.....	.....	.....	.....0	.....	.....	.....134,710	.....	.....	.....0
0024872.....	OAKWOOD.....	GA.....	.....	10/22/1999.	.....	.....372,082	.....	.....	.....	.....	.....0	.....	.....	.....52,608	.....	.....	.....0
0024881.....	ELKTON.....	MD.....	.....	02/15/2000.	.....	.....2,394,707	.....	.....	.....	.....	.....0	.....	.....	.....213,198	.....	.....	.....0
0024884.....	LOUISA.....	KY.....	.....	04/28/2000.	.....	.....1,119,244	.....	.....	.....	.....	.....0	.....	.....	.....141,411	.....	.....	.....0
0024885.....	BEAVERCREEK TWP.....	OH.....	.....	05/11/2000.	.....	.....791,996	.....	.....	.....	.....	.....0	.....	.....	.....76,157	.....	.....	.....0
0024891.....	TAYLORS.....	SC.....	.....	09/07/2000.	.....	.....5,059,455	.....	.....	.....	.....	.....0	.....	.....	.....235,972	.....	.....	.....0
0024893.....	ALBUQUERQUE.....	NM.....	.....	11/06/2000.	.....	.....1,034,528	.....	.....	.....	.....	.....0	.....	.....	.....111,143	.....	.....	.....0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024902.....	HALLS CROSSROAD.....	TN.....	.....	05/16/2001.....	.....	.....243,299	.....	.....	.....	.....	.....0	.....	.....	.....91,656	.....	.....	.....0
0024905.....	BATTLE CREEK.....	MI.....	.....	08/30/2001.....	.....	.....1,296,038	.....	.....	.....	.....	.....0	.....	.....	.....438,066	.....	.....	.....0
0024906.....	OLIVE TWP.....	IN.....	.....	08/30/2001.....	.....	.....626,545	.....	.....	.....	.....	.....0	.....	.....	.....211,827	.....	.....	.....0
0024907.....	TOWNSEND TWP.....	OH.....	.....	08/30/2001.....	.....	.....810,466	.....	.....	.....	.....	.....0	.....	.....	.....273,900	.....	.....	.....0
0024909.....	KNOX COUNTY.....	TN.....	.....	08/30/2001.....	.....	.....371,186	.....	.....	.....	.....	.....0	.....	.....	.....182,941	.....	.....	.....0
0024910.....	ROWAN COUNTY.....	NC.....	.....	08/30/2001.....	.....	.....648,019	.....	.....	.....	.....	.....0	.....	.....	.....219,033	.....	.....	.....0
0024912.....	VERNON TOWNSHIP.....	PA.....	.....	09/10/2001.....	.....	.....307,099	.....	.....	.....	.....	.....0	.....	.....	.....74,575	.....	.....	.....0
0024913.....	KNOX COUNTY.....	TN.....	.....	10/12/2001.....	.....	.....1,261,865	.....	.....	.....	.....	.....0	.....	.....	.....120,195	.....	.....	.....0
0024917.....	MUSKOGEE.....	OK.....	.....	12/21/2001.....	.....	.....1,029,916	.....	.....	.....	.....	.....0	.....	.....	.....114,536	.....	.....	.....0
0024922.....	BIRMINGHAM.....	AL.....	.....	04/09/2002.....	.....	.....4,706,032	.....	.....	.....	.....	.....0	.....	.....	.....419,470	.....	.....	.....0
0024924.....	COLUMBUS.....	OH.....	.....	05/01/2002.....	.....	.....1,098,952	.....	.....	.....	.....	.....0	.....	.....	.....48,934	.....	.....	.....0
0024926.....	EL PASO.....	TX.....	.....	05/17/2002.....	.....	.....1,747,743	.....	.....	.....	.....	.....0	.....	.....	.....451,580	.....	.....	.....0
0024927.....	BROOKSVILLE.....	FL.....	.....	05/20/2002.....	.....	.....788,051	.....	.....	.....	.....	.....0	.....	.....	.....28,087	.....	.....	.....0
0125139.....	PHENIX CITY.....	AL.....	.....	05/17/2005.....	.....	.....1,631,038	.....	.....	.....	.....	.....0	.....	.....	.....16,699	.....	.....	.....0
0125329.....	MOUNTAIN BROOK.....	AL.....	.....	06/21/2007.....	.....	.....2,275,246	.....	.....	.....	.....	.....0	.....	.....	.....120,987	.....	.....	.....0
0125488.....	BIRMINGHAM.....	AL.....	.....	03/09/2011.....	.....	.....966,908	.....	.....	.....	.....	.....0	.....	.....	.....132,849	.....	.....	.....0
0125523.....	FORT PAYNE.....	AL.....	.....	08/30/2011.....	.....	.....1,460,265	.....	.....	.....	.....	.....0	.....	.....	.....116,427	.....	.....	.....0
0125659.....	DAPHNE.....	AL.....	.....	10/30/2013.....	.....	.....824,511	.....	.....	.....	.....	.....0	.....	.....	.....67,502	.....	.....	.....0
0325132.....	TUCSON.....	AZ.....	.....	04/07/2005.....	.....	.....602,251	.....	.....	.....	.....	.....0	.....	.....	.....22,534	.....	.....	.....0
0325153.....	GILBERT.....	AZ.....	.....	07/07/2005.....	.....	.....969,770	.....	.....	.....	.....	.....0	.....	.....	.....35,771	.....	.....	.....0
0325357.....	LAVEEN.....	AZ.....	.....	11/30/2007.....	.....	.....782,310	.....	.....	.....	.....	.....0	.....	.....	.....44,991	.....	.....	.....0
0325372.....	SCOTTSDALE.....	AZ.....	.....	01/07/2008.....	.....	.....1,031,651	.....	.....	.....	.....	.....0	.....	.....	.....24,810	.....	.....	.....0
0325431.....	TUCSON.....	AZ.....	.....	12/05/2008.....	.....	.....1,364,738	.....	.....	.....	.....	.....0	.....	.....	.....33,379	.....	.....	.....0
0325510.....	CHANDLER.....	AZ.....	.....	06/29/2011.....	.....	.....1,296,570	.....	.....	.....	.....	.....0	.....	.....	.....26,940	.....	.....	.....0
0325548.....	MESA.....	AZ.....	.....	03/20/2012.....	.....	.....1,898,716	.....	.....	.....	.....	.....0	.....	.....	.....64,939	.....	.....	.....0
0425231.....	LITTLE ROCK.....	AR.....	.....	04/25/2006.....	.....	.....2,574,698	.....	.....	.....	.....	.....0	.....	.....	.....241,729	.....	.....	.....0
0524994.....	TUSTIN.....	CA.....	.....	04/17/2003.....	.....	.....2,449,850	.....	.....	.....	.....	.....0	.....	.....	.....198,477	.....	.....	.....0
0525133.....	PACOIMA.....	CA.....	.....	04/20/2005.....	.....	.....2,616,395	.....	.....	.....	.....	.....0	.....	.....	.....48,578	.....	.....	.....0
0525142.....	FRESNO.....	CA.....	.....	05/31/2005.....	.....	.....2,836,519	.....	.....	.....	.....	.....0	.....	.....	.....178,556	.....	.....	.....0
0525227.....	SAN DIEGO.....	CA.....	.....	04/03/2006.....	.....	.....1,340,674	.....	.....	.....	.....	.....0	.....	.....	.....47,999	.....	.....	.....0
0525241.....	SANTA ANNA.....	CA.....	.....	06/07/2006.....	.....	.....1,811,490	.....	.....	.....	.....	.....0	.....	.....	.....655,721	.....	.....	.....0
0525291.....	LONG BEACH.....	CA.....	.....	12/27/2006.....	.....	.....1,467,102	.....	.....	.....	.....	.....0	.....	.....	.....60,932	.....	.....	.....0
0525295.....	MISSION VIEJO.....	CA.....	.....	12/28/2006.....	.....	.....1,280,506	.....	.....	.....	.....	.....0	.....	.....	.....193,373	.....	.....	.....0
0525373.....	WINDSOR.....	CA.....	.....	01/15/2008.....	.....	.....3,256,526	.....	.....	.....	.....	.....0	.....	.....	.....92,966	.....	.....	.....0
0525396.....	MORGAN HILLS.....	CA.....	.....	05/22/2008.....	.....	.....2,605,029	.....	.....	.....	.....	.....0	.....	.....	.....86,853	.....	.....	.....0
0525404.....	LOS ANGELES.....	CA.....	.....	07/09/2008.....	.....	.....1,546,128	.....	.....	.....	.....	.....0	.....	.....	.....38,995	.....	.....	.....0
0525417.....	DEL MAR.....	CA.....	.....	09/30/2008.....	.....	.....1,285,615	.....	.....	.....	.....	.....0	.....	.....	.....74,195	.....	.....	.....0
0525425.....	CHINO.....	CA.....	.....	10/30/2008.....	.....	.....2,441,148	.....	.....	.....	.....	.....0	.....	.....	.....61,805	.....	.....	.....0
0525452.....	SUNNYVALE.....	CA.....	.....	06/17/2010.....	.....	.....951,872	.....	.....	.....	.....	.....0	.....	.....	.....33,072	.....	.....	.....0
0525522.....	DANA POINT.....	CA.....	.....	08/19/2011.....	.....	.....1,166,255	.....	.....	.....	.....	.....0	.....	.....	.....64,953	.....	.....	.....0
0525583.....	VICTORVILLE.....	CA.....	.....	11/02/2012.....	.....	.....1,126,199	.....	.....	.....	.....	.....0	.....	.....	.....120,061	.....	.....	.....0
0525630.....	LOS ANGELES.....	CA.....	.....	06/19/2013.....	.....	.....3,424,015	.....	.....	.....	.....	.....0	.....	.....	.....186,611	.....	.....	.....0
0625232.....	DENVER.....	CO.....	.....	04/25/2006.....	.....	.....1,218,413	.....	.....	.....	.....	.....0	.....	.....	.....51,934	.....	.....	.....0

SCCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0R24234.....	NEW BRIGHTON.....	MN.....	.....	04/29/1999.....	.....	.....3,942.....	.....	.....	.....	.....	.....0.....	.....	.....	.....3,164.....	.....	.....	.....0.....
0R24298.....	ALBUQUERQUE.....	NM.....	.....	08/24/1999.....	.....	.....65,590.....	.....	.....	.....	.....	.....0.....	.....	.....	.....50,842.....	.....	.....	.....0.....
1025057.....	LAKELAND.....	FL.....	.....	02/27/2004.....	.....	.....1,676,873.....	.....	.....	.....	.....	.....0.....	.....	.....	.....122,334.....	.....	.....	.....0.....
1025169.....	PALMETTO.....	FL.....	.....	09/16/2005.....	.....	.....1,521,805.....	.....	.....	.....	.....	.....0.....	.....	.....	.....56,056.....	.....	.....	.....0.....
1025205.....	PORT ST LUCIE.....	FL.....	.....	01/31/2006.....	.....	.....601,491.....	.....	.....	.....	.....	.....0.....	.....	.....	.....30,006.....	.....	.....	.....0.....
1025264.....	WEST PALM BEACH.....	FL.....	.....	09/07/2006.....	.....	.....1,533,262.....	.....	.....	.....	.....	.....0.....	.....	.....	.....30,096.....	.....	.....	.....0.....
1025286.....	FORT LAUDERDALE.....	FL.....	.....	12/18/2006.....	.....	.....2,144,117.....	.....	.....	.....	.....	.....0.....	.....	.....	.....65,549.....	.....	.....	.....0.....
1025325.....	PLANTATION.....	FL.....	.....	05/14/2007.....	.....	.....699,266.....	.....	.....	.....	.....	.....0.....	.....	.....	.....48,511.....	.....	.....	.....0.....
1025349.....	WINTER HAVEN.....	FL.....	.....	09/28/2007.....	.....	.....635,441.....	.....	.....	.....	.....	.....0.....	.....	.....	.....64,126.....	.....	.....	.....0.....
1025363.....	CORAL SPRINGS.....	FL.....	.....	12/20/2007.....	.....	.....1,538,058.....	.....	.....	.....	.....	.....0.....	.....	.....	.....97,432.....	.....	.....	.....0.....
1025381.....	ROCKLEDGE.....	FL.....	.....	01/31/2008.....	.....	.....2,306,359.....	.....	.....	.....	.....	.....0.....	.....	.....	.....137,386.....	.....	.....	.....0.....
1025398.....	TAMPA.....	FL.....	.....	06/02/2008.....	.....	.....809,107.....	.....	.....	.....	.....	.....0.....	.....	.....	.....156,498.....	.....	.....	.....0.....
1025434.....	POMPANO BEACH.....	FL.....	.....	02/17/2009.....	.....	.....656,340.....	.....	.....	.....	.....	.....0.....	.....	.....	.....47,096.....	.....	.....	.....0.....
1025473.....	JACKSONVILLE.....	FL.....	.....	11/01/2010.....	.....	.....1,629,861.....	.....	.....	.....	.....	.....0.....	.....	.....	.....117,620.....	.....	.....	.....0.....
1025485.....	GROVELAND.....	FL.....	.....	01/26/2011.....	.....	.....2,163,621.....	.....	.....	.....	.....	.....0.....	.....	.....	.....92,860.....	.....	.....	.....0.....
1025486.....	GROVELAND.....	FL.....	.....	01/26/2011.....	.....	.....405,672.....	.....	.....	.....	.....	.....0.....	.....	.....	.....17,414.....	.....	.....	.....0.....
1025489.....	ORLANDO.....	FL.....	.....	03/24/2011.....	.....	.....880,189.....	.....	.....	.....	.....	.....0.....	.....	.....	.....50,013.....	.....	.....	.....0.....
1025495.....	ST PETERSBURG.....	FL.....	.....	04/07/2011.....	.....	.....1,257,291.....	.....	.....	.....	.....	.....0.....	.....	.....	.....103,931.....	.....	.....	.....0.....
1025502.....	BRADENTON.....	FL.....	.....	05/25/2011.....	.....	.....745,973.....	.....	.....	.....	.....	.....0.....	.....	.....	.....131,298.....	.....	.....	.....0.....
1025503.....	JACKSONVILLE.....	FL.....	.....	05/27/2011.....	.....	.....1,373,202.....	.....	.....	.....	.....	.....0.....	.....	.....	.....77,963.....	.....	.....	.....0.....
1025505.....	TAMPA.....	FL.....	.....	06/03/2011.....	.....	.....1,014,592.....	.....	.....	.....	.....	.....0.....	.....	.....	.....9,292.....	.....	.....	.....0.....
1025515.....	KISSIMMEE.....	FL.....	.....	07/07/2011.....	.....	.....1,073,809.....	.....	.....	.....	.....	.....0.....	.....	.....	.....59,452.....	.....	.....	.....0.....
1025519.....	DESTIN.....	FL.....	.....	07/27/2011.....	.....	.....2,794,744.....	.....	.....	.....	.....	.....0.....	.....	.....	.....96,337.....	.....	.....	.....0.....
1025528.....	ORLANDO.....	FL.....	.....	09/29/2011.....	.....	.....901,175.....	.....	.....	.....	.....	.....0.....	.....	.....	.....49,729.....	.....	.....	.....0.....
1025565.....	TAMPA.....	FL.....	.....	07/03/2012.....	.....	.....2,685,990.....	.....	.....	.....	.....	.....0.....	.....	.....	.....90,494.....	.....	.....	.....0.....
1025575.....	TITUSVILLE.....	FL.....	.....	09/26/2012.....	.....	.....744,412.....	.....	.....	.....	.....	.....0.....	.....	.....	.....55,614.....	.....	.....	.....0.....
1025581.....	MARIANNA.....	FL.....	.....	10/26/2012.....	.....	.....1,519,417.....	.....	.....	.....	.....	.....0.....	.....	.....	.....84,944.....	.....	.....	.....0.....
1025622.....	BRADENTON.....	FL.....	.....	05/13/2013.....	.....	.....1,220,768.....	.....	.....	.....	.....	.....0.....	.....	.....	.....60,528.....	.....	.....	.....0.....
1025647.....	OCOE.....	FL.....	.....	08/29/2013.....	.....	.....1,383,489.....	.....	.....	.....	.....	.....0.....	.....	.....	.....67,909.....	.....	.....	.....0.....
1025666.....	MIRAMAR BEACH.....	FL.....	.....	12/02/2013.....	.....	.....1,700,000.....	.....	.....	.....	.....	.....0.....	.....	.....	.....138,586.....	.....	.....	.....0.....
1025687.....	INDIAN HARBOUR BEACH.....	FL.....	.....	05/28/2014.....	.....	.....	.....	.....	.....	.....	.....0.....	.....	.....	.....44,540.....	.....	.....	.....0.....
1025691.....	ORLANDO.....	FL.....	.....	07/23/2014.....	.....	.....	.....	.....	.....	.....	.....0.....	.....	.....	.....14,844.....	.....	.....	.....0.....
1025695.....	NICEVILLE.....	FL.....	.....	08/08/2014.....	.....	.....	.....	.....	.....	.....	.....0.....	.....	.....	.....5,654.....	.....	.....	.....0.....
1025698.....	OCALA.....	FL.....	.....	09/03/2014.....	.....	.....	.....	.....	.....	.....	.....0.....	.....	.....	.....13,398.....	.....	.....	.....0.....
1025703.....	NAPLES.....	FL.....	.....	09/19/2014.....	.....	.....	.....	.....	.....	.....	.....0.....	.....	.....	.....11,720.....	.....	.....	.....0.....
1125112.....	TIFTON.....	GA.....	.....	11/29/2004.....	.....	.....308,747.....	.....	.....	.....	.....	.....0.....	.....	.....	.....43,729.....	.....	.....	.....0.....
1125183.....	OAKWOOD.....	GA.....	.....	11/01/2005.....	.....	.....1,879,221.....	.....	.....	.....	.....	.....0.....	.....	.....	.....132,489.....	.....	.....	.....0.....
1125258.....	DALTON.....	GA.....	.....	08/21/2006.....	.....	.....2,090,868.....	.....	.....	.....	.....	.....0.....	.....	.....	.....181,752.....	.....	.....	.....0.....
1125338.....	OAKWOOD.....	GA.....	.....	08/13/2007.....	.....	.....460,705.....	.....	.....	.....	.....	.....0.....	.....	.....	.....23,324.....	.....	.....	.....0.....
1125362.....	SAVANNAH.....	GA.....	.....	12/20/2007.....	.....	.....1,968,495.....	.....	.....	.....	.....	.....0.....	.....	.....	.....90,010.....	.....	.....	.....0.....
1125483.....	SAVANNAH.....	GA.....	.....	12/22/2010.....	.....	.....1,299,721.....	.....	.....	.....	.....	.....0.....	.....	.....	.....76,752.....	.....	.....	.....0.....
1125531.....	SAVANNAH.....	GA.....	.....	10/20/2011.....	.....	.....737,886.....	.....	.....	.....	.....	.....0.....	.....	.....	.....104,984.....	.....	.....	.....0.....
1125597.....	MACON.....	GA.....	.....	01/22/2013.....	.....	.....1,359,679.....	.....	.....	.....	.....	.....0.....	.....	.....	.....176,271.....	.....	.....	.....0.....
1325092.....	COEUR D'ALENE.....	ID.....	.....	09/16/2004.....	.....	.....556,632.....	.....	.....	.....	.....	.....0.....	.....	.....	.....21,225.....	.....	.....	.....0.....

SCEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1325224.....	COEUR D'ALENE.....	ID.....	.....	03/30/2006.....	.....	.....418,258	.....	.....	.....	.....	.....0	.....	.....	.....13,839	.....	.....	.....0
1425146.....	KENILWORTH.....	IL.....	.....	06/08/2005.....	.....	.....926,634	.....	.....	.....	.....	.....0	.....	.....	.....34,437	.....	.....	.....0
1425236.....	MIDLOTHIAN.....	IL.....	.....	05/15/2006.....	.....	.....1,129,438	.....	.....	.....	.....	.....0	.....	.....	.....37,630	.....	.....	.....0
1425304.....	ARLINGTON HEIGHTS.....	IL.....	.....	02/01/2007.....	.....	.....1,729,386	.....	.....	.....	.....	.....0	.....	.....	.....87,333	.....	.....	.....0
1425382.....	EDWARDSVILLE.....	IL.....	.....	02/07/2008.....	.....	.....1,848,819	.....	.....	.....	.....	.....0	.....	.....	.....48,946	.....	.....	.....0
1425385.....	BOURBONNAIS.....	IL.....	.....	02/28/2008.....	.....	.....890,218	.....	.....	.....	.....	.....0	.....	.....	.....25,373	.....	.....	.....0
1425429.....	LINCOLNWOOD.....	IL.....	.....	12/01/2008.....	.....	.....1,585,847	.....	.....	.....	.....	.....0	.....	.....	.....64,086	.....	.....	.....0
1425458.....	CHICAGO.....	IL.....	.....	07/16/2010.....	.....	.....801,048	.....	.....	.....	.....	.....0	.....	.....	.....34,037	.....	.....	.....0
1425459.....	GURNEE.....	IL.....	.....	07/22/2010.....	.....	.....849,420	.....	.....	.....	.....	.....0	.....	.....	.....51,486	.....	.....	.....0
1425596.....	CHICAGO.....	IL.....	.....	12/26/2012.....	.....	.....972,521	.....	.....	.....	.....	.....0	.....	.....	.....31,431	.....	.....	.....0
1425618.....	NORTHFIELD.....	IL.....	.....	05/03/2013.....	.....	.....1,341,830	.....	.....	.....	.....	.....0	.....	.....	.....103,336	.....	.....	.....0
1425631.....	FRANKLIN PARK.....	IL.....	.....	06/20/2013.....	.....	.....1,225,935	.....	.....	.....	.....	.....0	.....	.....	.....59,733	.....	.....	.....0
1425632.....	CHICAGO.....	IL.....	.....	06/20/2013.....	.....	.....1,225,935	.....	.....	.....	.....	.....0	.....	.....	.....59,733	.....	.....	.....0
1425650.....	LAKE ZURICH.....	IL.....	.....	09/06/2013.....	.....	.....1,190,963	.....	.....	.....	.....	.....0	.....	.....	.....55,810	.....	.....	.....0
1425673.....	CHICAGO.....	IL.....	.....	01/24/2014.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....29,241	.....	.....	.....0
1425697.....	NORTHBROOK.....	IL.....	.....	09/03/2014.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....5,938	.....	.....	.....0
1425704.....	CICERO.....	IL.....	.....	09/25/2014.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....11,750	.....	.....	.....0
1525141.....	ZIONSVILLE.....	IN.....	.....	05/24/2005.....	.....	.....1,048,171	.....	.....	.....	.....	.....0	.....	.....	.....35,448	.....	.....	.....0
1525229.....	ST JOSEPH TWP.....	IN.....	.....	04/07/2006.....	.....	.....836,187	.....	.....	.....	.....	.....0	.....	.....	.....45,424	.....	.....	.....0
1525287.....	BROWNSBURG.....	IN.....	.....	12/20/2006.....	.....	.....1,359,210	.....	.....	.....	.....	.....0	.....	.....	.....69,140	.....	.....	.....0
1525331.....	INDIANAPOLIS.....	IN.....	.....	06/26/2007.....	.....	.....430,085	.....	.....	.....	.....	.....0	.....	.....	.....120,265	.....	.....	.....0
1525332.....	MCCORDSVILLE.....	IN.....	.....	06/28/2007.....	.....	.....1,653,388	.....	.....	.....	.....	.....0	.....	.....	.....64,034	.....	.....	.....0
1525371.....	INDIANAPOLIS.....	IN.....	.....	12/26/2007.....	.....	.....1,729,453	.....	.....	.....	.....	.....0	.....	.....	.....77,825	.....	.....	.....0
1525491.....	FISHERS.....	IN.....	.....	04/06/2011.....	.....	.....884,002	.....	.....	.....	.....	.....0	.....	.....	.....49,838	.....	.....	.....0
1525499.....	CARMEL.....	IN.....	.....	04/28/2011.....	.....	.....1,130,331	.....	.....	.....	.....	.....0	.....	.....	.....51,406	.....	.....	.....0
1525573.....	GRIFFITH.....	IN.....	.....	09/11/2012.....	.....	.....1,892,358	.....	.....	.....	.....	.....0	.....	.....	.....97,386	.....	.....	.....0
1525629.....	GREENFIELD.....	IN.....	.....	06/14/2013.....	.....	.....2,099,213	.....	.....	.....	.....	.....0	.....	.....	.....105,061	.....	.....	.....0
1525677.....	MOORESVILLE.....	IN.....	.....	02/18/2014.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....121,960	.....	.....	.....0
1525696.....	BLOOMINGTON.....	IN.....	.....	08/21/2014.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....9,337	.....	.....	.....0
1525707.....	FISHERS.....	IN.....	.....	10/10/2014.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....7,613	.....	.....	.....0
1625230.....	DAVENPORT.....	IA.....	.....	04/24/2006.....	.....	.....297,405	.....	.....	.....	.....	.....0	.....	.....	.....60,326	.....	.....	.....0
1625278.....	ELLSWORTH.....	IA.....	.....	11/28/2006.....	.....	.....740,489	.....	.....	.....	.....	.....0	.....	.....	.....47,664	.....	.....	.....0
1625419.....	DES MOINES.....	IA.....	.....	10/09/2008.....	.....	.....2,302,891	.....	.....	.....	.....	.....0	.....	.....	.....94,707	.....	.....	.....0
1825089.....	DANVILLE.....	KY.....	.....	08/26/2004.....	.....	.....676,782	.....	.....	.....	.....	.....0	.....	.....	.....29,413	.....	.....	.....0
1825143.....	LEXINGTON.....	KY.....	.....	05/31/2005.....	.....	.....770,796	.....	.....	.....	.....	.....0	.....	.....	.....47,912	.....	.....	.....0
1825352.....	LOUISVILLE.....	KY.....	.....	10/17/2007.....	.....	.....908,743	.....	.....	.....	.....	.....0	.....	.....	.....32,384	.....	.....	.....0
1825599.....	MIDDLETOWN.....	KY.....	.....	01/30/2013.....	.....	.....1,847,496	.....	.....	.....	.....	.....0	.....	.....	.....106,935	.....	.....	.....0
1825646.....	LEXINGTON.....	KY.....	.....	08/22/2013.....	.....	.....1,734,796	.....	.....	.....	.....	.....0	.....	.....	.....103,641	.....	.....	.....0
1825699.....	LOUISVILLE.....	IN.....	.....	09/05/2014.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....16,277	.....	.....	.....0
1825708.....	LEXINGTON.....	KY.....	.....	10/10/2014.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....50,367	.....	.....	.....0
1925658.....	BATON ROUGE.....	LA.....	.....	10/30/2013.....	.....	.....705,304	.....	.....	.....	.....	.....0	.....	.....	.....57,751	.....	.....	.....0
2125621.....	ABERDEEN.....	MD.....	.....	05/10/2013.....	.....	.....788,981	.....	.....	.....	.....	.....0	.....	.....	.....43,481	.....	.....	.....0
2225506.....	BURLINGTON.....	MA.....	.....	06/09/2011.....	.....	.....1,335,008	.....	.....	.....	.....	.....0	.....	.....	.....75,094	.....	.....	.....0

SCCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2325307.....	PLYMOUTH TWP.....	MI.....	.....	03/01/2007..	.....	1,591,421	.....	.....	.....	.....	.....0	.....	.....	151,810	.....	.....	.....0
2325326.....	ROMULUS.....	MI.....	.....	05/30/2007..	.....	835,571	.....	.....	.....	.....	.....0	.....	.....	51,143	.....	.....	.....0
2325550.....	ROCHESTER HILLS.....	MI.....	.....	04/04/2012..	.....	1,944,984	.....	.....	.....	.....	.....0	.....	.....	104,406	.....	.....	.....0
2325669.....	ST CLAIR SHORES.....	MI.....	.....	12/17/2013..	.....	1,050,000	.....	.....	.....	.....	.....0	.....	.....	44,131	.....	.....	.....0
2325674.....	CLARKSTON.....	MI.....	.....	01/28/2014..	.....	.....	.....	.....	.....	.....	.....0	.....	.....	41,937	.....	.....	.....0
2325679.....	WARREN.....	MI.....	.....	03/13/2014..	.....	.....	.....	.....	.....	.....	.....0	.....	.....	31,792	.....	.....	.....0
2325683.....	AUBURN HILLS.....	MI.....	.....	04/17/2014..	.....	.....	.....	.....	.....	.....	.....0	.....	.....	33,203	.....	.....	.....0
2425080.....	MINNETONKA.....	MN.....	.....	06/18/2004..	.....	6,569,315	.....	.....	.....	.....	.....0	.....	.....	271,433	.....	.....	.....0
2425368.....	ST PAUL.....	MN.....	.....	12/21/2007..	.....	2,548,674	.....	.....	.....	.....	.....0	.....	.....	72,903	.....	.....	.....0
2425507.....	GOLDEN VALLEY.....	MN.....	.....	06/14/2011..	.....	1,162,958	.....	.....	.....	.....	.....0	.....	.....	43,067	.....	.....	.....0
2425572.....	MAPLE GROVE.....	MN.....	.....	09/04/2012..	.....	1,397,831	.....	.....	.....	.....	.....0	.....	.....	47,071	.....	.....	.....0
2425585.....	EDEN PRAIRIE.....	MN.....	.....	11/29/2012..	.....	817,002	.....	.....	.....	.....	.....0	.....	.....	47,339	.....	.....	.....0
2625165.....	LEE'S SUMMIT.....	MO.....	.....	08/22/2005..	.....	754,969	.....	.....	.....	.....	.....0	.....	.....	101,890	.....	.....	.....0
2625179.....	JEFFERSON COUNTY.....	MO.....	.....	10/06/2005..	.....	696,275	.....	.....	.....	.....	.....0	.....	.....	24,657	.....	.....	.....0
2625233.....	ST LOUIS.....	MO.....	.....	04/26/2006..	.....	2,167,918	.....	.....	.....	.....	.....0	.....	.....	66,482	.....	.....	.....0
2625406.....	EARTH CITY.....	MO.....	.....	07/23/2008..	.....	3,463,975	.....	.....	.....	.....	.....0	.....	.....	88,766	.....	.....	.....0
2725159.....	BOZEMAN.....	MT.....	.....	07/29/2005..	.....	867,952	.....	.....	.....	.....	.....0	.....	.....	192,049	.....	.....	.....0
2725206.....	BOZEMAN.....	MT.....	.....	02/08/2006..	.....	1,486,300	.....	.....	.....	.....	.....0	.....	.....	92,451	.....	.....	.....0
2725366.....	BOZEMAN.....	MT.....	.....	12/20/2007..	.....	999,916	.....	.....	.....	.....	.....0	.....	.....	91,099	.....	.....	.....0
2725477.....	BOZEMAN.....	MT.....	.....	11/29/2010..	.....	562,044	.....	.....	.....	.....	.....0	.....	.....	33,007	.....	.....	.....0
2825149.....	OMAHA.....	NE.....	.....	06/22/2005..	.....	366,870	.....	.....	.....	.....	.....0	.....	.....	47,620	.....	.....	.....0
2825151.....	OMAHA.....	NE.....	.....	06/29/2005..	.....	546,959	.....	.....	.....	.....	.....0	.....	.....	70,181	.....	.....	.....0
2825251.....	LINCOLN.....	NE.....	.....	07/13/2006..	.....	960,115	.....	.....	.....	.....	.....0	.....	.....	51,016	.....	.....	.....0
2825293.....	OMAHA.....	NE.....	.....	12/28/2006..	.....	1,795,677	.....	.....	.....	.....	.....0	.....	.....	175,775	.....	.....	.....0
2825496.....	PAPILLION.....	NE.....	.....	04/15/2011..	.....	786,828	.....	.....	.....	.....	.....0	.....	.....	27,080	.....	.....	.....0
2925469.....	LAS VEGAS.....	NV.....	.....	10/27/2010..	.....	1,805,254	.....	.....	.....	.....	.....0	.....	.....	107,667	.....	.....	.....0
2925600.....	LAS VEGAS.....	NV.....	.....	01/30/2013..	.....	974,859	.....	.....	.....	.....	.....0	.....	.....	31,546	.....	.....	.....0
3025334.....	COLEBROOK.....	NH.....	.....	07/31/2007..	.....	696,830	.....	.....	.....	.....	.....0	.....	.....	13,179	.....	.....	.....0
3125190.....	ELIZABETH.....	NJ.....	.....	11/15/2005..	.....	1,328,995	.....	.....	.....	.....	.....0	.....	.....	51,368	.....	.....	.....0
3225187.....	ALBUQUERQUE.....	NM.....	.....	11/09/2005..	.....	1,951,605	.....	.....	.....	.....	.....0	.....	.....	232,844	.....	.....	.....0
3225235.....	ROSWELL.....	NM.....	.....	05/04/2006..	.....	2,218,082	.....	.....	.....	.....	.....0	.....	.....	211,276	.....	.....	.....0
3225664.....	SANTA FE.....	NM.....	.....	11/18/2013..	.....	2,800,000	.....	.....	.....	.....	.....0	.....	.....	92,607	.....	.....	.....0
3325115.....	MORAVIA.....	NY.....	.....	12/22/2004..	.....	751,003	.....	.....	.....	.....	.....0	.....	.....	46,589	.....	.....	.....0
3325129.....	AUBURN.....	NY.....	.....	03/22/2005..	.....	687,847	.....	.....	.....	.....	.....0	.....	.....	40,006	.....	.....	.....0
3325171.....	PENFIELD.....	NY.....	.....	09/22/2005..	.....	1,174,030	.....	.....	.....	.....	.....0	.....	.....	43,265	.....	.....	.....0
3325194.....	MINEOLA.....	NY.....	.....	11/18/2005..	.....	1,948,071	.....	.....	.....	.....	.....0	.....	.....	169,462	.....	.....	.....0
3325269.....	BOHEMIA.....	NY.....	.....	09/29/2006..	.....	2,089,070	.....	.....	.....	.....	.....0	.....	.....	155,928	.....	.....	.....0
3425202.....	DURHAM.....	NC.....	.....	01/19/2006..	.....	1,304,259	.....	.....	.....	.....	.....0	.....	.....	44,690	.....	.....	.....0
3425239.....	GREENSBORO.....	NC.....	.....	05/31/2006..	.....	1,353,680	.....	.....	.....	.....	.....0	.....	.....	216,906	.....	.....	.....0
3425370.....	CHARLOTTE.....	NC.....	.....	12/21/2007..	.....	3,436,799	.....	.....	.....	.....	.....0	.....	.....	39,527	.....	.....	.....0
3425403.....	GOLDSBORO.....	NC.....	.....	06/24/2008..	.....	2,567,439	.....	.....	.....	.....	.....0	.....	.....	109,175	.....	.....	.....0
3425444.....	ROANOKE RAPIDS.....	NC.....	.....	03/01/2010..	.....	593,901	.....	.....	.....	.....	.....0	.....	.....	125,669	.....	.....	.....0
3425457.....	CHARLOTTE.....	NC.....	.....	07/13/2010..	.....	1,356,609	.....	.....	.....	.....	.....0	.....	.....	81,828	.....	.....	.....0
3425475.....	HOLLY SPRINGS.....	NC.....	.....	11/22/2010..	.....	1,192,260	.....	.....	.....	.....	.....0	.....	.....	40,637	.....	.....	.....0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3425487.....	ASHEVILLE.....	NC.....	.....	01/26/2011.	.....	1,645,398	.....	.....	.....	.....	.....0	.....	.....	.....99,271	.....	.....	.....0
3425582.....	MONROE.....	NC.....	.....	10/26/2012.	.....	2,212,718	.....	.....	.....	.....	.....0	.....	.....	.....181,154	.....	.....	.....0
3425640.....	RALEIGH.....	NC.....	.....	08/01/2013.	.....	2,587,033	.....	.....	.....	.....	.....0	.....	.....	.....347,601	.....	.....	.....0
3625138.....	VANDALIA.....	OH.....	.....	05/10/2005.	.....	1,542,925	.....	.....	.....	.....	.....0	.....	.....	.....201,272	.....	.....	.....0
3625145.....	CINCINNATI.....	OH.....	.....	06/02/2005.	.....	3,233,105	.....	.....	.....	.....	.....0	.....	.....	.....118,853	.....	.....	.....0
3625166.....	COLUMBUS.....	OH.....	.....	08/30/2005.	.....	524,080	.....	.....	.....	.....	.....0	.....	.....	.....65,327	.....	.....	.....0
3625184.....	FRANKLIN TWP.....	OH.....	.....	11/01/2005.	.....	690,623	.....	.....	.....	.....	.....0	.....	.....	.....30,819	.....	.....	.....0
3625185.....	WASHINGTON TWP.....	OH.....	.....	11/01/2005.	.....	4,794,176	.....	.....	.....	.....	.....0	.....	.....	.....165,001	.....	.....	.....0
3625189.....	COLUMBUS.....	OH.....	.....	11/10/2005.	.....	873,082	.....	.....	.....	.....	.....0	.....	.....	.....52,292	.....	.....	.....0
3625192.....	GAHANNA.....	OH.....	.....	11/18/2005.	.....	541,181	.....	.....	.....	.....	.....0	.....	.....	.....32,042	.....	.....	.....0
3625197.....	WASHINGTON TWP.....	OH.....	.....	12/16/2005.	.....	1,479,816	.....	.....	.....	.....	.....0	.....	.....	.....52,006	.....	.....	.....0
3625240.....	BROOK PARK.....	OH.....	.....	06/06/2006.	.....	1,635,178	.....	.....	.....	.....	.....0	.....	.....	.....54,147	.....	.....	.....0
3625246.....	ELYRIA.....	OH.....	.....	06/27/2006.	.....	995,861	.....	.....	.....	.....	.....0	.....	.....	.....53,197	.....	.....	.....0
3625252.....	PAINESVILLE.....	OH.....	.....	07/18/2006.	.....	912,162	.....	.....	.....	.....	.....0	.....	.....	.....23,817	.....	.....	.....0
3625256.....	HUBER HEIGHTS.....	OH.....	.....	08/08/2006.	.....	1,824,099	.....	.....	.....	.....	.....0	.....	.....	.....141,940	.....	.....	.....0
3625274.....	GROVE CITY.....	OH.....	.....	10/31/2006.	.....	860,582	.....	.....	.....	.....	.....0	.....	.....	.....43,712	.....	.....	.....0
3625280.....	CINCINNATI.....	OH.....	.....	11/28/2006.	.....	1,115,925	.....	.....	.....	.....	.....0	.....	.....	.....33,796	.....	.....	.....0
3625283.....	BROOK PARK.....	OH.....	.....	12/05/2006.	.....	839,475	.....	.....	.....	.....	.....0	.....	.....	.....81,650	.....	.....	.....0
3625290.....	FAIRFIELD.....	OH.....	.....	12/22/2006.	.....	718,460	.....	.....	.....	.....	.....0	.....	.....	.....70,301	.....	.....	.....0
3625294.....	WEST CHESTER.....	OH.....	.....	12/28/2006.	.....	1,294,596	.....	.....	.....	.....	.....0	.....	.....	.....126,477	.....	.....	.....0
3625335.....	COLUMBUS.....	OH.....	.....	07/31/2007.	.....	2,004,198	.....	.....	.....	.....	.....0	.....	.....	.....58,390	.....	.....	.....0
3625361.....	CINCINNATI.....	OH.....	.....	12/11/2007.	.....	1,542,738	.....	.....	.....	.....	.....0	.....	.....	.....178,762	.....	.....	.....0
3625388.....	CARROLLTON.....	OH.....	.....	03/24/2008.	.....	1,447,708	.....	.....	.....	.....	.....0	.....	.....	.....118,807	.....	.....	.....0
3625534.....	FOREST PARK.....	OH.....	.....	10/27/2011.	.....	1,067,864	.....	.....	.....	.....	.....0	.....	.....	.....48,018	.....	.....	.....0
3625568.....	PATASKALA.....	OH.....	.....	07/20/2012.	.....	1,414,462	.....	.....	.....	.....	.....0	.....	.....	.....186,145	.....	.....	.....0
3625569.....	COLUMBUS.....	OH.....	.....	07/20/2012.	.....	1,078,550	.....	.....	.....	.....	.....0	.....	.....	.....36,816	.....	.....	.....0
3625607.....	SPRINGBORO.....	OH.....	.....	03/18/2013.	.....	954,481	.....	.....	.....	.....	.....0	.....	.....	.....86,100	.....	.....	.....0
3625615.....	CLEVELAND.....	OH.....	.....	04/30/2013.	.....	1,124,148	.....	.....	.....	.....	.....0	.....	.....	.....55,660	.....	.....	.....0
3625616.....	CINCINNATI.....	OH.....	.....	05/01/2013.	.....	696,102	.....	.....	.....	.....	.....0	.....	.....	.....95,746	.....	.....	.....0
3625627.....	CENTERVILLE.....	OH.....	.....	06/05/2013.	.....	1,959,904	.....	.....	.....	.....	.....0	.....	.....	.....99,173	.....	.....	.....0
3625645.....	CINCINNATI.....	OH.....	.....	08/13/2013.	.....	2,174,479	.....	.....	.....	.....	.....0	.....	.....	.....119,090	.....	.....	.....0
3625656.....	MEDINA.....	OH.....	.....	10/30/2013.	.....	625,833	.....	.....	.....	.....	.....0	.....	.....	.....51,246	.....	.....	.....0
3625672.....	SPRINGBORO.....	OH.....	.....	01/09/2014.	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....19,566	.....	.....	.....0
3625694.....	BEACHWOOD.....	OH.....	.....	08/05/2014.	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....17,458	.....	.....	.....0
3625714.....	PAINESVILLE.....	OH.....	.....	10/29/2014.	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....3,253	.....	.....	.....0
3725123.....	OKLAHOMA CITY.....	OK.....	.....	02/22/2005.	.....	1,790,800	.....	.....	.....	.....	.....0	.....	.....	.....62,675	.....	.....	.....0
3725181.....	TULSA.....	OK.....	.....	10/31/2005.	.....	335,478	.....	.....	.....	.....	.....0	.....	.....	.....110,018	.....	.....	.....0
3725225.....	TULSA.....	OK.....	.....	03/31/2006.	.....	745,082	.....	.....	.....	.....	.....0	.....	.....	.....84,286	.....	.....	.....0
3725226.....	MUSKOGEE.....	OK.....	.....	03/31/2006.	.....	439,332	.....	.....	.....	.....	.....0	.....	.....	.....49,556	.....	.....	.....0
3725532.....	TULSA.....	OK.....	.....	10/20/2011.	.....	1,224,569	.....	.....	.....	.....	.....0	.....	.....	.....60,273	.....	.....	.....0
3825553.....	PORTLAND.....	OR.....	.....	05/07/2012.	.....	948,461	.....	.....	.....	.....	.....0	.....	.....	.....36,737	.....	.....	.....0
3925199.....	HORSHAM TWP.....	PA.....	.....	12/28/2005.	.....	2,569,422	.....	.....	.....	.....	.....0	.....	.....	.....45,887	.....	.....	.....0
3925244.....	CASTLE SHANNON BOROUGH.....	PA.....	.....	06/15/2006.	.....	489,869	.....	.....	.....	.....	.....0	.....	.....	.....26,229	.....	.....	.....0

SCCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3925248.....	QUAKERTOWN.....	PA.....	.....	07/06/2006.....	.....	2,970,261.....	.....	.....	.....	.....	.....0.....	.....	.....	122,535.....	.....	.....	.....0.....
3925289.....	PITTSBURGH.....	PA.....	.....	12/21/2006.....	.....	719,125.....	.....	.....	.....	.....	.....0.....	.....	.....	70,269.....	.....	.....	.....0.....
3925551.....	PITTSBURGH.....	PA.....	.....	04/30/2012.....	.....	862,326.....	.....	.....	.....	.....	.....0.....	.....	.....	65,575.....	.....	.....	.....0.....
3925552.....	PITTSBURGH.....	PA.....	.....	04/30/2012.....	.....	592,859.....	.....	.....	.....	.....	.....0.....	.....	.....	45,076.....	.....	.....	.....0.....
3925682.....	Philadelphia.....	PA.....	.....	04/17/2014.....	.....	.....	.....	.....	.....	.....	.....0.....	.....	.....	64,671.....	.....	.....	.....0.....
4125118.....	MOUNT PLEASANT.....	SC.....	.....	01/18/2005.....	.....	1,736,184.....	.....	.....	.....	.....	.....0.....	.....	.....	67,112.....	.....	.....	.....0.....
4125271.....	NORTH MYRTLE BEACH.....	SC.....	.....	09/29/2006.....	.....	1,457,333.....	.....	.....	.....	.....	.....0.....	.....	.....	44,034.....	.....	.....	.....0.....
4125272.....	CONWAY.....	SC.....	.....	10/24/2006.....	.....	1,306,157.....	.....	.....	.....	.....	.....0.....	.....	.....	128,303.....	.....	.....	.....0.....
4125365.....	GEORGETOWN.....	SC.....	.....	12/20/2007.....	.....	2,776,755.....	.....	.....	.....	.....	.....0.....	.....	.....	129,074.....	.....	.....	.....0.....
4125440.....	GREENVILLE.....	SC.....	.....	12/23/2009.....	.....	1,802,059.....	.....	.....	.....	.....	.....0.....	.....	.....	112,382.....	.....	.....	.....0.....
4125449.....	GREENVILLE.....	SC.....	.....	06/03/2010.....	.....	862,438.....	.....	.....	.....	.....	.....0.....	.....	.....	79,229.....	.....	.....	.....0.....
4125536.....	FORT MILL.....	SC.....	.....	10/31/2011.....	.....	1,176,738.....	.....	.....	.....	.....	.....0.....	.....	.....	64,362.....	.....	.....	.....0.....
4325113.....	LAKELAND.....	TN.....	.....	12/14/2004.....	.....	1,481,391.....	.....	.....	.....	.....	.....0.....	.....	.....	55,477.....	.....	.....	.....0.....
4325167.....	COLLIERVILLE.....	TN.....	.....	08/30/2005.....	.....	1,035,482.....	.....	.....	.....	.....	.....0.....	.....	.....	129,227.....	.....	.....	.....0.....
4325374.....	HENDERSONVILLE.....	TN.....	.....	01/24/2008.....	.....	819,584.....	.....	.....	.....	.....	.....0.....	.....	.....	37,796.....	.....	.....	.....0.....
4325675.....	MEMPHIS.....	TN.....	.....	02/03/2014.....	.....	.....	.....	.....	.....	.....	.....0.....	.....	.....	81,282.....	.....	.....	.....0.....
4425058.....	ABILENE.....	TX.....	.....	02/27/2004.....	.....	3,850,786.....	.....	.....	.....	.....	.....0.....	.....	.....	193,182.....	.....	.....	.....0.....
4425107.....	DALLAS.....	TX.....	.....	11/16/2004.....	.....	860,490.....	.....	.....	.....	.....	.....0.....	.....	.....	113,723.....	.....	.....	.....0.....
4425108.....	EL PASO.....	TX.....	.....	11/17/2004.....	.....	742,253.....	.....	.....	.....	.....	.....0.....	.....	.....	41,036.....	.....	.....	.....0.....
4425120.....	LAREDO.....	TX.....	.....	01/25/2005.....	.....	1,068,740.....	.....	.....	.....	.....	.....0.....	.....	.....	120,611.....	.....	.....	.....0.....
4425161.....	EL PASO.....	TX.....	.....	08/10/2005.....	.....	1,383,755.....	.....	.....	.....	.....	.....0.....	.....	.....	180,713.....	.....	.....	.....0.....
4425188.....	SAN ANTONIO.....	TX.....	.....	11/09/2005.....	.....	815,937.....	.....	.....	.....	.....	.....0.....	.....	.....	12,056.....	.....	.....	.....0.....
4425193.....	PASADENA.....	TX.....	.....	11/18/2005.....	.....	1,059,842.....	.....	.....	.....	.....	.....0.....	.....	.....	159,978.....	.....	.....	.....0.....
4425222.....	CONROE.....	TX.....	.....	03/28/2006.....	.....	1,424,284.....	.....	.....	.....	.....	.....0.....	.....	.....	47,811.....	.....	.....	.....0.....
4425228.....	TEMPLE.....	TX.....	.....	04/06/2006.....	.....	1,282,265.....	.....	.....	.....	.....	.....0.....	.....	.....	71,045.....	.....	.....	.....0.....
4425249.....	HOUSTON.....	TX.....	.....	07/11/2006.....	.....	1,854,422.....	.....	.....	.....	.....	.....0.....	.....	.....	92,036.....	.....	.....	.....0.....
4425250.....	DALLAS.....	TX.....	.....	07/12/2006.....	.....	1,843,061.....	.....	.....	.....	.....	.....0.....	.....	.....	122,536.....	.....	.....	.....0.....
4425284.....	LEWISVILLE.....	TX.....	.....	12/12/2006.....	.....	1,196,429.....	.....	.....	.....	.....	.....0.....	.....	.....	23,681.....	.....	.....	.....0.....
4425299.....	CONROE.....	TX.....	.....	01/19/2007.....	.....	560,486.....	.....	.....	.....	.....	.....0.....	.....	.....	16,659.....	.....	.....	.....0.....
4425302.....	MCALLEN.....	TX.....	.....	01/31/2007.....	.....	984,840.....	.....	.....	.....	.....	.....0.....	.....	.....	95,494.....	.....	.....	.....0.....
4425312.....	HOUSTON.....	TX.....	.....	03/29/2007.....	.....	863,436.....	.....	.....	.....	.....	.....0.....	.....	.....	25,878.....	.....	.....	.....0.....
4425316.....	ADDISON.....	TX.....	.....	04/16/2007.....	.....	1,191,608.....	.....	.....	.....	.....	.....0.....	.....	.....	58,825.....	.....	.....	.....0.....
4425324.....	DALLAS.....	TX.....	.....	05/14/2007.....	.....	1,750,319.....	.....	.....	.....	.....	.....0.....	.....	.....	39,263.....	.....	.....	.....0.....
4425333.....	HOUSTON.....	TX.....	.....	06/29/2007.....	.....	1,643,105.....	.....	.....	.....	.....	.....0.....	.....	.....	148,445.....	.....	.....	.....0.....
4425367.....	CARROLLTON.....	TX.....	.....	12/21/2007.....	.....	3,003,646.....	.....	.....	.....	.....	.....0.....	.....	.....	27,106.....	.....	.....	.....0.....
4425369.....	SUGAR LAND.....	TX.....	.....	12/21/2007.....	.....	1,313,348.....	.....	.....	.....	.....	.....0.....	.....	.....	65,034.....	.....	.....	.....0.....
4425377.....	SAN ANTONIO.....	TX.....	.....	01/29/2008.....	.....	1,039,378.....	.....	.....	.....	.....	.....0.....	.....	.....	29,526.....	.....	.....	.....0.....
4425393.....	TEMPLE.....	TX.....	.....	05/12/2008.....	.....	965,854.....	.....	.....	.....	.....	.....0.....	.....	.....	41,223.....	.....	.....	.....0.....
4425415.....	HOUSTON.....	TX.....	.....	09/26/2008.....	.....	1,038,330.....	.....	.....	.....	.....	.....0.....	.....	.....	26,339.....	.....	.....	.....0.....
4425427.....	HOUSTON.....	TX.....	.....	11/21/2008.....	.....	2,995,553.....	.....	.....	.....	.....	.....0.....	.....	.....	122,034.....	.....	.....	.....0.....
4425462.....	HOUSTON.....	TX.....	.....	09/15/2010.....	.....	1,067,446.....	.....	.....	.....	.....	.....0.....	.....	.....	64,886.....	.....	.....	.....0.....
4425493.....	DALLAS.....	TX.....	.....	04/07/2011.....	.....	1,304,665.....	.....	.....	.....	.....	.....0.....	.....	.....	83,630.....	.....	.....	.....0.....
4425511.....	SAN ANTONIO.....	TX.....	.....	06/30/2011.....	.....	1,004,160.....	.....	.....	.....	.....	.....0.....	.....	.....	34,509.....	.....	.....	.....0.....
4425554.....	PORTLAND.....	TX.....	.....	05/14/2012.....	.....	1,625,518.....	.....	.....	.....	.....	.....0.....	.....	.....	88,044.....	.....	.....	.....0.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425571.....	EL PASO.....	TX.....	.....	08/28/2012.....	.....	1,333,291.....	.....	.....	.....	.....	.....0	.....	.....	.....56,524.....	.....	.....	.....0
4425592.....	LYTLE.....	TX.....	.....	12/20/2012.....	.....	1,064,742.....	.....	.....	.....	.....	.....0	.....	.....	.....97,101.....	.....	.....	.....0
4425602.....	CARROLLTON.....	TX.....	.....	02/11/2013.....	.....	782,262.....	.....	.....	.....	.....	.....0	.....	.....	.....38,636.....	.....	.....	.....0
4425604.....	HOUSTON.....	TX.....	.....	03/01/2013.....	.....	1,125,664.....	.....	.....	.....	.....	.....0	.....	.....	.....102,642.....	.....	.....	.....0
4425641.....	HOUSTON.....	TX.....	.....	08/02/2013.....	.....	2,272,989.....	.....	.....	.....	.....	.....0	.....	.....	.....111,129.....	.....	.....	.....0
4425651.....	HUMBLE.....	TX.....	.....	09/20/2013.....	.....	1,909,826.....	.....	.....	.....	.....	.....0	.....	.....	.....62,586.....	.....	.....	.....0
4425665.....	LAREDO.....	TX.....	.....	11/26/2013.....	.....	1,400,000.....	.....	.....	.....	.....	.....0	.....	.....	.....99,508.....	.....	.....	.....0
4425685.....	San Antonio.....	TX.....	.....	05/23/2014.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....35,147.....	.....	.....	.....0
4425715.....	EL PASO.....	TX.....	.....	10/30/2014.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....3,927.....	.....	.....	.....0
4525162.....	SALT LAKE CITY.....	UT.....	.....	08/15/2005.....	.....	2,242,454.....	.....	.....	.....	.....	.....0	.....	.....	.....110,609.....	.....	.....	.....0
4525163.....	SANDY.....	UT.....	.....	08/15/2005.....	.....	900,047.....	.....	.....	.....	.....	.....0	.....	.....	.....54,989.....	.....	.....	.....0
4525380.....	PROVO.....	UT.....	.....	01/31/2008.....	.....	2,366,224.....	.....	.....	.....	.....	.....0	.....	.....	.....133,850.....	.....	.....	.....0
4525637.....	SALT LAKE CITY.....	UT.....	.....	06/27/2013.....	.....	1,225,935.....	.....	.....	.....	.....	.....0	.....	.....	.....59,733.....	.....	.....	.....0
4525711.....	ROY.....	UT.....	.....	10/21/2014.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....5,082.....	.....	.....	.....0
4625461.....	BARRE.....	VT.....	.....	08/26/2010.....	.....	3,088,101.....	.....	.....	.....	.....	.....0	.....	.....	.....111,085.....	.....	.....	.....0
4725131.....	STERLING.....	VA.....	.....	03/30/2005.....	.....	2,369,065.....	.....	.....	.....	.....	.....0	.....	.....	.....347,512.....	.....	.....	.....0
4725134.....	MIDLOTHIAN.....	VA.....	.....	04/28/2005.....	.....	655,863.....	.....	.....	.....	.....	.....0	.....	.....	.....86,803.....	.....	.....	.....0
4725204.....	POWHATAN.....	VA.....	.....	01/30/2006.....	.....	757,891.....	.....	.....	.....	.....	.....0	.....	.....	.....43,372.....	.....	.....	.....0
4725237.....	MECHANICSVILLE.....	VA.....	.....	05/15/2006.....	.....	845,188.....	.....	.....	.....	.....	.....0	.....	.....	.....78,088.....	.....	.....	.....0
4725261.....	NORFOLK.....	VA.....	.....	08/30/2006.....	.....	1,213,589.....	.....	.....	.....	.....	.....0	.....	.....	.....37,077.....	.....	.....	.....0
4725411.....	NORFOLK.....	VA.....	.....	09/02/2008.....	.....	2,871,326.....	.....	.....	.....	.....	.....0	.....	.....	.....105,488.....	.....	.....	.....0
4725450.....	VIRGINIA BEACH.....	VA.....	.....	06/07/2010.....	.....	1,012,322.....	.....	.....	.....	.....	.....0	.....	.....	.....129,294.....	.....	.....	.....0
4725454.....	MIDLOTHIAN.....	VA.....	.....	06/23/2010.....	.....	634,445.....	.....	.....	.....	.....	.....0	.....	.....	.....56,240.....	.....	.....	.....0
4725467.....	PORTSMOUTH.....	VA.....	.....	10/27/2010.....	.....	1,133,833.....	.....	.....	.....	.....	.....0	.....	.....	.....66,845.....	.....	.....	.....0
4725546.....	ROANOKE.....	VA.....	.....	02/27/2012.....	.....	1,641,374.....	.....	.....	.....	.....	.....0	.....	.....	.....64,133.....	.....	.....	.....0
4725634.....	VIRGINIA BEACH.....	VA.....	.....	06/26/2013.....	.....	1,449,047.....	.....	.....	.....	.....	.....0	.....	.....	.....125,914.....	.....	.....	.....0
4725706.....	WOODBIDGE.....	VA.....	.....	09/30/2014.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....49,573.....	.....	.....	.....0
4825262.....	TACOMA.....	WA.....	.....	09/01/2006.....	.....	924,539.....	.....	.....	.....	.....	.....0	.....	.....	.....48,822.....	.....	.....	.....0
4825435.....	GIG HARBOR.....	WA.....	.....	02/19/2009.....	.....	1,494,255.....	.....	.....	.....	.....	.....0	.....	.....	.....33,725.....	.....	.....	.....0
4925383.....	HEDGESVILLE.....	WV.....	.....	02/11/2008.....	.....	2,005,963.....	.....	.....	.....	.....	.....0	.....	.....	.....153,122.....	.....	.....	.....0
5025364.....	PRAIRIE DU CHIEN.....	WI.....	.....	12/20/2007.....	.....	1,773,874.....	.....	.....	.....	.....	.....0	.....	.....	.....204,547.....	.....	.....	.....0
5025416.....	MADISON.....	WI.....	.....	09/30/2008.....	.....	2,094,911.....	.....	.....	.....	.....	.....0	.....	.....	.....84,416.....	.....	.....	.....0
5025447.....	MADISON.....	WI.....	.....	04/20/2010.....	.....	899,520.....	.....	.....	.....	.....	.....0	.....	.....	.....32,321.....	.....	.....	.....0
5325355.....	TOWNSEND TWP.....	OH.....	.....	11/28/2007.....	.....	1,210,134.....	.....	.....	.....	.....	.....0	.....	.....	.....414,325.....	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						391,901,951.....	0	0	0	0	0	0	0	26,893,750.....	0	0	0
Mortgages Disposed																	
4725411.....	NORFOLK.....	VA.....	.....	09/02/2008.....	10/29/2014.....	2,871,326.....	.....	.....	65,838.....	.....	(65,838).....	.....	2,700,000.....	2,700,000.....	.....	.....	.....0
0399999. Total - Mortgages Disposed.....						2,871,326.....	0	0	65,838.....	0	(65,838).....	0	2,700,000.....	2,700,000.....	0	0	0
0599999. Total Mortgages.....						435,785,576.....	0	0	65,838.....	0	(65,838).....	0	42,247,142.....	69,140,892.....	0	0	0

E06.7

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 B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	R.W. ALLSOP AND ASSOCIATES III.....		CEDAR RAPIDS	IA.....	VENTURE CAPITAL LP		04/30/2001.	1	129,209	129,209	129,209	(19)	.....	.....	.....	.....	.....	.....	.....1.6
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									129,209	129,209	129,209	(19)	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated.....									129,209	129,209	129,209	(19)	0	0	0	0	0	0	XXX
4699999. Totals									129,209	129,209	129,209	(19)	0	0	0	0	0	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership

NONE

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 B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	BLUE CHIP CAPITAL FUND II.....	CINCINNATI.....	OH...	BLUE CHIP.....	04/30/2001.	01/13/2014.	70,812	(0)	.....	.....	.....	.....(0)	.....	.....70,812	70,812	.....	.....	.....0	.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							70,812	(0)	0	0	0	(0)	0	70,812	70,812	0	0	0	0
4499999. Subtotal - Unaffiliated.....							70,812	(0)	0	0	0	(0)	0	70,812	70,812	0	0	0	0
4699999. Totals.....							70,812	(0)	0	0	0	(0)	0	70,812	70,812	0	0	0	0

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																							
233244	AD	4	US DEPT OF TRANSPORTATION 144A LEASE FXD.....				1	2,841,210	122.730	3,681,900	3,000,000	3,093,233		(10,771)			6.001	5.524	MON...	12,002	180,030	12/08/2004	12/07/2021.
36235*	AB	7	CANTON LEASE FINANCE TRUST-GSA US GOVT L.....			2	1	3,330,041	111.044	3,697,820	3,330,041	3,330,041					4.730	4.777	MON...	7,000	157,511	09/09/2010	06/15/2030.
831641	EM	3	SMALL BUSINESS ADMIN 2008-10B.....				1	78,953	107.010	84,487	78,953	78,953					5.944	5.944	FMAN.	669	4,745	08/19/2008	08/10/2018.
912810	DT	2	US TREAS BOND.....	SD..			1	103,500	108.289	108,289	100,000	100,291		(307)			9.875	9.518	MN.....	1,282	9,875	12/16/1985	11/15/2015.
912810	EJ	3	US TREAS BOND.....	SD..			1	1,797,272	137.547	2,455,214	1,785,000	1,790,522		(641)			8.125	8.062	MN.....	18,830	145,031	03/23/1992	05/15/2021.
912810	EJ	3	US TREAS BOND.....				1	15,103	137.547	20,632	15,000	15,046		(5)			8.125	8.062	MN.....	158	1,219	03/23/1992	05/15/2021.
912810	EM	6	US TREAS BOND.....	SD..			1	1,042,017	137.508	1,375,080	1,000,000	1,021,280		(2,063)			7.250	6.886	FA.....	27,385	72,500	01/21/1999	08/15/2022.
0199999.	U.S. Government - Issuer Obligations.....							9,208,096	XXX	11,423,422	9,308,994	9,429,366	0	(13,787)	0	0	XXX	XXX	XXX	67,326	570,911	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																							
3136AA	3R	4	FANNIE MAE 2012-149 LV.....			2	1	4,831,951	102.497	4,808,354	4,691,215	4,791,253		(15,829)			3.000	2.468	MON...	11,728	140,736	01/10/2013	03/25/2036.
3136AB	P9	8	FANNIE MAE 2013-6 VN.....			2	1	2,127,500	104.715	2,094,300	2,000,000	2,112,045		(8,792)			3.500	2.933	MON...	5,833	70,000	01/25/2013	01/25/2030.
3136AB	YJ	6	FANNIE MAE 2013-1 VB.....			2	1	5,131,250	101.924	5,096,200	5,000,000	5,111,397		(11,046)			3.000	2.737	MON...	12,500	150,000	01/10/2013	02/25/2033.
3136AB	ZF	3	FANNIE MAE 2013-1 VD.....			2	1	3,892,820	99.809	3,768,788	3,776,000	3,872,871		(11,858)			3.000	2.659	MON...	9,440	113,280	01/24/2013	01/25/2033.
36202B	U9	4	GNMA II SF POOL# 001508.....			2	1	486	112.562	547	486	486					10.000	10.146	MON...	4	49	11/21/1990	11/20/2020.
36202B	UP	8	GNMA II SF POOL# 001490.....			2	1	840	112.432	946	841	838					10.000	10.163	MON...	7	84	10/18/1990	10/20/2020.
36202B	VT	9	GNMA II SF POOL# 001526.....			2	1	706	105.193	729	693	695		(2)			10.000	9.898	MON...	6	69	12/20/1990	12/20/2020.
38373V	PY	0	GNMA 2002-64 ZH.....			2	1	4,356,532	110.120	4,837,808	4,393,206	4,370,402		(715)			6.000	6.144	MON...	21,966	263,592	11/25/2002	09/16/2032.
38377D	KR	6	GNMA 2010-101 GB.....			2	1	2,067,500	104.661	2,093,228	2,000,000	2,060,515		(6,985)			4.000	3.399	MON...	6,667	53,333	04/21/2014	04/20/2039.
38377G	S7	5	GNMA 2010-89 PD.....			2	1	2,112,500	109.125	2,182,494	2,000,000	2,102,269		(10,231)			4.000	3.107	MON...	6,667	53,333	04/16/2014	07/20/2040.
38377T	GE	5	GNMA 2011-2 HG.....			2	1	5,584,375	106.043	5,302,130	5,000,000	5,463,539		(76,314)			4.000	2.643	MON...	16,667	200,000	10/09/2012	01/20/2041.
38377T	LL	3	GNMA 2011-3 QP.....			2	1	2,766,752	105.893	2,633,532	2,486,968	2,707,626		(42,922)			4.000	2.741	MON...	8,290	99,479	08/06/2012	06/20/2040.
38377T	SC	6	GNMA 2011-30 BL.....			2	1	4,066,108	105.737	4,027,522	3,809,000	4,043,060		(23,047)			4.000	2.706	MON...	12,697	76,180	06/13/2014	06/20/2040.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....							36,939,320	XXX	36,846,578	35,158,409	36,636,996	0	(207,741)	0	0	XXX	XXX	XXX	112,472	1,220,135	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																							
3132H3	7A	5	FREDDIE MAC GOLD POOL U90889.....			2	1	4,908,945	104.364	4,799,915	4,599,217	4,897,417		(5,837)			3.500	2.812	MON...	13,414	160,973	04/23/2013	03/01/2043.
3136AC	GJ	4	FANNIE MAE-ACES 2013-MS A2.....			2	1	5,096,875	99.593	4,979,650	5,000,000	5,080,035		(10,163)			2.509	2.273	MON...	10,452	125,427	04/25/2013	11/25/2022.
38373M	2F	6	GNMA 2008-80 IO.....			2,4	1	423,643	9.369	574,713		405,970		(6,869)			0.987	1.047	MON...	5,043	83,819	11/17/2009	04/16/2050.
38373M	3S	7	GNMA 2008-86 IO.....			2,4	1	114,812	2.582	101,801		113,257		(3,321)	37,700		0.408	(0.217)	MON...	1,339	129,310	11/19/2009	10/16/2048.
38373M	7D	6	GNMA 2009-37 IO.....			2,4	1	69,955	5.168	71,917		68,184		(417)			0.983	0.600	MON...	1,140	45,457	11/19/2009	05/16/2049.
38376G	2H	2	GNMA 2011-92 C.....			2	1	1,961,875	103.392	2,067,840	2,000,000	1,966,314		1,388			3.944	4.110	MON...	6,622	80,174	07/20/2011	04/16/2052.
38376G	AN	0	GNMA 2009-86 A.....			2	1	176,683	100.674	177,652	176,462	176,603		(16)			3.536	3.538	MON...	520	6,240	08/26/2009	03/16/2035.
38376G	F4	7	GNMA 2011-16 C.....			2	1	5,529,688	104.484	5,224,200	5,000,000	5,503,483		(13,390)			3.901	3.182	MON...	16,309	198,962	01/10/2013	09/16/2046.
38376G	QY	9	GNMA 2010-72 B.....			2	1	2,412,857	102.078	2,469,846	2,419,567	2,413,338		110			3.459	3.496	MON...	6,974	83,693	06/16/2010	05/16/2036.
38376G	U2	4	GNMA 2011-77 D.....			2	1	1,977,109	107.852	2,157,040	2,000,000	1,979,572		740			4.240	4.354	MON...	7,067	84,744	06/09/2011	10/16/2045.
38376G	ZU	7	GNMA 2011-9 C.....			2	1	8,029,688	103.010	7,725,750	7,500,000	8,000,476		(15,331)			3.635	3.083	MON...	22,721	212,042	07/30/2014	09/16/2041.
38377G	T9	0	GNMA 2010-89 BE.....			2	1	2,073,750	105.604	2,112,088	2,000,000	2,073,298		(452)			4.000	2.917	MON...	6,667	53,333	03/27/2014	05/20/2039.
0399999.	U.S. Government - Commercial Mortgage-Backed Securities.....							32,775,880	XXX	32,462,412	30,695,246	32,677,947	0	(53,558)	37,700	0	XXX	XXX	XXX	98,268	1,264,174	XXX	XXX
0599999.	Total - U.S. Government.....							78,923,296	XXX	80,732,412	75,162,649	78,744,309	0	(275,086)	37,700	0	XXX	XXX	XXX	278,066	3,055,220	XXX	XXX
All Other Governments - Issuer Obligations																							
46513G	8M	2	STATE OF ISRAEL.....		R		1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					4.000	3.999	MN.....	6,685	13,479	07/01/2014	07/01/2024.
0699999.	All Other Governments - Issuer Obligations.....							1,000,000	XXX	1,000,000	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	6,685	13,479	XXX	XXX
1099999.	Total - All Other Governments.....							1,000,000	XXX	1,000,000	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	6,685	13,479	XXX	XXX

E10

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		
					F o r e i g n	Bond CHAR	NAIC Designation																		Rate Used to Obtain Fair Value	Fair Value
CUSIP Identification	Description				Code				Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																										
01170R	EF	5	ALASKA ST HSG FIN CORP MTG REV SERIES A.....			1	1FE		1,961,320		103.300		2,066,000		2,000,000		1,963,473									
011770	2D	5	STATE OF ALASKA.....			1	1FE		1,000,000		102.667		1,026,670		1,000,000		1,000,000									
040484	GP	6	ARIZONA BOARD OF REGENTS UNIV ARIZONA SY.....			2	1FE		1,495,000		100.795		1,506,885		1,495,000		1,495,000									
040507	NB	7	ARIZONA ST HLTH FACS AUTH BANN.....				1FE		1,000,000		105.891		1,058,910		1,000,000		1,000,000									
04300D	AD	2	ART INSTITUTE OF CHICAGO.....				1FE		2,000,000		99.581		1,991,620		2,000,000		2,000,000									
052414	NR	6	AUSTIN TX ELEC UTILITY SYS REV.....			1	1FE		3,000,000		95.754		2,872,620		3,000,000		3,000,000									
052451	AP	6	CITY OF AUSTIN CONRAC 2013.....			1	2FE		4,000,000		107.627		4,305,080		4,000,000		4,000,000									
130333	CA	3	CALIFORNIA HOUSING 2013 SERIES A.....			1	1FE		1,361,567		100.052		1,362,275		1,361,567		1,361,567									
14916R	AC	8	CATHOLIC HEALTH INITIATIVE.....				1FE		2,493,350		97.903		2,447,575		2,500,000		2,494,633									
16772P	AK	2	CHICAGO ILLINOIS TRANSIT AUTH.....				1FE		2,000,000		106.479		2,129,580		2,000,000		2,000,000									
199098	BS	2	COLUMBUS FRANKLIN CNTY OH FIN AUTH RES &.....			1	1FE		3,000,000		109.119		3,273,570		3,000,000		3,000,000									
207758	KL	6	CONNECTICUT ST SPL TAX OBLIG.....				1FE		7,000,000		112.548		7,878,360		7,000,000		7,000,000									
20775B	YZ	3	CONNECTICUT ST HSG FIN PROGRAM 2012 SERI.....			1	1FE		995,000		103.825		1,033,059		995,000		995,000									
230563	AS	7	CUMBERLAND COUNTY NJ.....			1	1FE		1,000,000		111.620		1,116,200		1,000,000		1,000,000									
234667	HV	8	DALLAS COUNTY HOSPITAL DISTR.....			1	1FE		500,000		111.414		557,070		500,000		500,000									
235036	D8	0	DALLAS-FORT WORTH AIRPORT.....			1	1FE		2,719,825		112.106		2,802,650		2,500,000		2,711,830									
235036	XY	1	DALLAS-FORT WORTH AIRPORT.....			1	1FE		1,847,528		109.851		1,922,393		1,750,000		1,839,276									
246395	YC	5	DELAWARE ST HSG AUTH REV 2013-1.....			1	1FE		2,065,000		96.688		1,996,607		2,065,000		2,065,000									
246412	EC	0	DELAWARE ST SOLID WASTE AUTH.....				1FE		1,000,000		114.260		1,142,600		1,000,000		1,000,000									
246412	ED	8	DELAWARE ST SOLID WASTE AUTH.....			1	1FE		2,000,000		113.408		2,268,160		2,000,000		2,000,000									
249174	SQ	7	DENVER SCHOOL DIST NO 1 2012C.....				1FE		2,000,000		100.863		2,017,260		2,000,000		2,000,000									
249218	BA	5	DENVER COLORADO PUBLIC SCHOOL DISTRICT C.....				1FE		2,200,000		101.150		2,225,300		2,200,000		2,200,000									
249218	BC	1	DENVER COLORADO PUBLIC SCHOOL DISTRICT C.....			2	1FE		1,000,000		103.170		1,031,700		1,000,000		1,000,000									
25477P	NF	8	DIST OF COLUMBIA HSG FIN AGY 2014-A A.....				1FE		1,984,639		109.967		2,182,448		1,984,639		1,984,639									
29270C	YV	1	ENERGY NORTHWEST.....				1FE		1,000,000		104.890		1,048,900		1,000,000		1,000,000									
34160P	CW	7	FLORIDA ST DEPT OF MGMT SVCS.....				1FE		2,700,000		102.216		2,759,832		2,700,000		2,700,000									
372546	AN	1	GEORGE WASHINGTON UNIVERSITY.....				1FE		1,000,000		108.412		1,084,120		1,000,000		1,000,000									
372546	AQ	4	GEORGE WASHINGTON UNIVERSITY.....				1FE		1,000,000		102.930		1,029,300		1,000,000		1,000,000									
372546	AS	0	GEORGE WASHINGTON UNIVERSITY.....				1FE		1,000,000		109.322		1,093,220		1,000,000		1,000,000									
373384	J6	4	STATE OF GEORGIA Series E.....			1	1FE		2,500,000		109.172		2,729,300		2,500,000		2,500,000									
373384	RV	0	STATE OF GEORGIA.....				1FE		4,000,000		108.304		4,332,160		4,000,000		4,000,000									
373539	MA	0	GEORGIA ST HSG & FIN AUTH REV 2006 SERIE.....			1	1FE		998,691		101.034		1,005,288		995,000		995,877									
373539	QP	3	GEORGIA ST HSG & FIN AUTH REV 2007 SERIE.....			1	1FE		985,000		101.532		1,015,320		1,000,000		986,097									
434682	AA	8	HOKE CNTY NC LMTD OBLIG TXBL QUALIFIED S.....				1FE		1,000,000		111.986		1,119,860		1,000,000		1,000,000									
45201Y	YJ	0	ILLINOIS ST HSG DEV AUTH REV 2012A.....			1	1FE		3,990,741		95.151		3,797,230		3,990,741		3,990,741									
452152	QV	6	ILLINOIS ST GOV OBLIGATION.....				1FE		1,000,000		101.985		1,019,850		1,000,000		1,000,000									
452227	FN	6	ILLINOIS ST SALES TAX REVENUE.....				1FE		1,500,000		99.976		1,499,640		1,500,000		1,500,000									
452227	FP	1	ILLINOIS ST SALES TAX REVENUE.....				1FE		770,000		100.129		770,993		770,000		770,000									
469466	EV	4	JACKSONVILLE PORT AUTHORITY.....			1	1FE		1,032,760		104.115		1,041,150		1,000,000		1,026,499									
472149	BE	2	JACKSONVILLE ELECTRIC AUTHORIT.....				1FE		250,000		110.030		275,075		250,000		250,000									
47770V	AZ	3	JOBS OHIO BEVERAGE SYSTEM.....			2	1FE		5,000,000		109.029		5,451,450		5,000,000		5,000,000									
491189	FA	9	KENTUCKY ASSET/LIABILITY COMMI.....				1FE		2,000,000		107.895		2,157,900		2,000,000		2,000,000									

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
			F o r e i g n	B o n d C H A R	NAIC Desig- nation			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Code				Actual Cost			Par Value	Book/Adjusted Carrying Value											
49130T	PQ	3			1	1FE	815,000	103.238	841,390	815,000	815,000					4.268	4.268	JJ	17,392	34,784	06/06/2012	01/01/2028.
49130T	PS	9			1	1FE	2,480,000	100.295	2,487,316	2,480,000	2,480,000					3.000	3.000	MON	6,200	74,400	04/19/2013	11/01/2041.
49151E	7A	5				1FE	1,000,000	108.418	1,084,180	1,000,000	1,000,000					4.403	4.403	MN	7,338	44,030	10/26/2010	11/01/2020.
514136	AY	6				1FE	1,505,000	99.805	1,502,065	1,505,000	1,505,000					2.463	2.463	JD	3,089	37,068	04/25/2013	12/01/2020.
544525	NV	6				1FE	1,000,000	115.041	1,150,410	1,000,000	1,000,000					5.081	5.081	JJ	25,405	50,810	11/20/2009	07/01/2021.
544712	2E	1				1FE	500,000	109.312	546,560	500,000	500,000					4.280	4.280	JD	1,783	21,400	11/05/2010	06/01/2021.
544712	2F	8				1FE	1,000,000	111.843	1,118,430	1,000,000	1,000,000					4.530	4.530	JD	3,775	45,300	11/05/2010	06/01/2022.
56052E	2H	0			1	1FE	1,665,000	106.758	1,777,521	1,665,000	1,665,000					4.875	4.875	MN	10,372	81,169	08/18/2011	11/15/2041.
57419P	MC	0			1	1FE	1,879,350	103.607	1,937,451	1,870,000	1,874,069		(1,704)			6.500	6.391	MS	40,517	121,550	08/16/2011	03/01/2043.
57420P	GS	9			1	1FE	2,985,930	98.011	2,940,330	3,000,000	2,987,818		872			3.150	3.193	JD	7,875	94,500	12/19/2012	06/01/2026.
574218	NU	3			1	1FE	1,035,290	104.296	1,042,960	1,000,000	1,030,118		(2,932)			4.000	3.591	FA	15,111	40,000	03/14/2013	08/15/2028.
574300	JN	0			2	1FE	500,000	113.865	569,325	500,000	500,000					5.164	5.164	JJ	12,910	25,820	07/14/2010	07/01/2025.
57563R	JN	0			1	1FE	2,726,800	111.907	3,043,870	2,720,000	2,724,853		(607)			5.500	5.467	JJ	74,800	149,600	07/21/2011	07/01/2026.
57563R	KE	8			1	1FE	910,000	106.823	972,089	910,000	910,000					4.800	4.800	JJ	21,840	43,680	06/01/2012	07/01/2027.
57586P	R4	0			1	1FE	555,000	105.200	583,860	555,000	555,000					4.350	4.350	JD	2,012	24,691	03/08/2012	12/01/2027.
59259Y	BD	0			1	1FE	2,000,000	110.655	2,213,100	2,000,000	2,000,000					5.013	5.013	MN	12,811	100,260	10/07/2009	11/15/2020.
59334D	HN	7			1	1FE	5,289,650	117.771	5,888,550	5,000,000	5,256,086		(23,673)			5.000	4.291	AO	62,500	250,000	07/19/2013	10/01/2028.
594610	7A	9			1	1FE	2,495,075	111.692	2,792,300	2,500,000	2,496,452		400			4.650	4.673	AO	24,542	116,250	04/14/2011	04/15/2022.
594612	BK	8			1	1FE	4,000,000	100.804	4,032,160	4,000,000	4,000,000					3.800	3.800	MN	19,422	152,000	04/30/2013	05/15/2033.
59465M	C8	6			1	1FE	1,745,000	106.322	1,855,319	1,745,000	1,745,000					5.372	5.373	AO	23,435	93,741	02/08/2012	10/01/2028.
59465M	C9	4			1	1FE	1,257,300	105.696	1,342,339	1,270,000	1,258,031		348			5.622	5.704	AO	17,850	71,399	02/08/2012	10/01/2036.
597502	BF	9				1FE	1,500,000	115.763	1,736,445	1,500,000	1,500,000					5.605	5.605	MN	10,743	84,075	08/18/2009	05/15/2020.
602245	ZA	3			1	1FE	2,000,000	101.647	2,032,940	2,000,000	2,000,000					3.862	3.862	JD	6,437	77,240	01/25/2013	12/01/2030.
60416Q	EP	5			1	1FE	1,675,000	100.011	1,675,184	1,675,000	1,675,000					4.450	4.450	JJ	37,269	75,160	08/26/2011	07/01/2031.
605580	6J	3				1FE	2,000,000	109.362	2,187,240	2,000,000	2,000,000					3.931	3.931	MN	13,103	78,620	10/21/2010	11/01/2021.
60636Y	HL	8			1	1FE	650,000	101.302	658,463	650,000	650,000					3.723	3.723	JJ	12,100	25,248	10/17/2012	07/01/2028.
60637B	CN	8			1	1FE	1,550,000	95.795	1,484,823	1,550,000	1,550,000					2.650	2.650	MON	3,423	41,075	01/18/2013	11/01/2040.
60637B	CP	3			1	1FE	1,635,000	99.179	1,621,577	1,635,000	1,635,000					2.650	2.650	MON	3,611	43,328	01/18/2013	11/01/2041.
646080	MV	0			1	1FE	1,487,895	112.302	1,684,530	1,500,000	1,490,155		731			5.375	5.462	JD	6,719	80,625	06/08/2011	12/01/2024.
647200	W8	3			1	1FE	1,775,000	102.384	1,817,316	1,775,000	1,775,000					3.550	3.550	MS	21,004	63,056	08/15/2012	09/01/2032.
64763F	QD	4			1	1FE	3,000,000	103.888	3,116,640	3,000,000	3,000,000					4.242	4.242	MS	42,420	127,260	10/12/2012	09/01/2025.
649902	S7	9				1FE	2,001,000	112.453	2,249,060	2,000,000	2,000,660		(75)			4.750	4.745	MS	27,972	95,000	07/14/2010	03/15/2022.
658289	AS	7			2	1FE	500,000	102.321	511,605	500,000	500,000					3.825	3.825	AO	4,781	19,125	02/13/2013	10/01/2033.
678553	A5	7			1	1FE	1,000,000	100.548	1,005,480	1,000,000	1,000,000					3.804	3.804	MS	12,680	38,040	03/27/2013	03/01/2027.
678553	AT	5			1	1FE	2,000,000	102.798	2,055,960	2,000,000	2,000,000					4.297	4.297	MS	28,647	85,940	03/27/2013	03/01/2032.
678553	AU	2			1	1FE	1,000,000	101.052	1,010,520	1,000,000	1,000,000					3.997	3.997	MS	13,323	39,970	03/27/2013	03/01/2028.
678553	AV	0			1	1FE	1,000,000	101.720	1,017,200	1,000,000	1,000,000					4.097	4.097	MS	13,657	40,970	03/27/2013	03/01/2029.
67910H	NR	7			1	1FE	2,147,460	116.645	2,332,900	2,000,000	2,128,613		(13,366)			5.000	4.051	JJ	50,000	91,667	07/24/2013	01/01/2026.
68608E	MW	9			1	1FE	1,500,000	100.224	1,503,360	1,500,000	1,500,000					4.125	4.125	JJ	30,938	61,875	10/04/2012	07/01/2043.
686343	CQ	5			1	1FE	1,038,996	101.966	1,075,741	1,055,000	1,040,974		1,009			3.750	3.900	JD	1,758	39,563	12/20/2012	12/15/2025.
70914P	PG	1			1	1FE	1,500,000	110.666	1,659,990	1,500,000	1,500,000					4.750	4.750	JJ	32,854	71,250	01/26/2011	07/15/2022.
73358W	TZ	7			1	1FE	3,030,000	103.615	3,108,450	3,000,000	3,029,838		(162)			4.426	4.300	AO	25,818		12/02/2014	10/15/2034.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
				F o r e i g n	B o n d C H A R	NAIC D e s i g n a t i o n																		R a t e U s e d t o O b t a i n F a i r V a l u e
CUSIP Identification	Description			Code			Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value													
73358W	UG	7	PORT AUTH OF NY & NJ.....	.....	..	.....1	1FE	2,700,000	102.476	2,766,852	2,700,000	2,700,000	.....	.....	.....	.....	.....3.771	3.771	AO.....	19,798	.....	10/29/2014	10/15/2027	
735000	QX	2	PORT OF OAKLAND CA.....	.....	..	.....1	1FE	3,279,780	107.183	3,751,405	3,500,000	3,290,953	.....	.....7,428	.....	.....	.....4.500	5.020	MN.....	26,250	157,500	07/01/2013	05/01/2032	
736740	MS	7	PORTLAND OREGON TAX REVENUE 2012 SER A J.....	.....	..	.....1	1FE	2,010,580	103.445	2,068,900	2,000,000	2,008,805	.....	.....(702)	.....	.....	.....3.250	3.200	JD.....	5,417	65,000	04/13/2012	06/01/2025	
745190	TR	9	PUERTO RICO HWY & TRANS AUTH.....	SD..	..	1	5FE	506,000	55.441	609,851	1,100,000	511,838	.....	.....8,570	563,998	.....	.....5.000	5.272	JJ.....	27,500	55,000	03/16/2010	07/01/2030	
76221R	RB	1	RHODE ISLAND HSG & MTG FIN COR SERIES 63.....	.....	..	.....1	1FE	1,478,393	105.097	1,466,103	1,395,000	1,460,104	.....	.....(8,510)	.....	.....	.....4.000	3.225	AO.....	13,950	55,800	10/11/2012	10/01/2040	
76222R	HP	0	RHODE ISLAND ST & PROVIDENCE PLANTATIONS.....	.....	..	.....1	1FE	1,090,000	111.087	1,210,848	1,090,000	1,090,000	.....	.....	.....	.....	.....4.863	4.863	AO.....	13,252	53,007	05/13/2010	04/01/2022	
762315	MB	2	RHODE ISLAND ST STUDENT LOAN 2012 A.....	.....	..	.....1	1FE	1,447,057	102.264	1,482,828	1,450,000	1,447,524	.....	.....200	.....	.....	.....4.000	4.021	JD.....	4,833	58,000	02/09/2012	12/01/2024	
762315	MC	0	RHODE ISLAND ST STUDENT LOAN 2012 A.....	.....	..	.....1	1FE	1,271,572	101.536	1,304,738	1,285,000	1,273,678	.....	.....808	.....	.....	.....4.000	4.101	JD.....	4,283	51,400	02/09/2012	12/01/2025	
783186	NF	2	RUTGERS ST UNIV NJ.....	.....	..	.....1	1FE	1,000,000	105.513	1,055,130	1,000,000	1,000,000	.....	.....	.....	.....	.....4.126	4.126	MN.....	6,877	41,260	11/04/2010	05/01/2021	
79742G	AF	8	SAN DIEGO COUNTY CA AIRPORT AUTHORITY SE.....	.....	..	.....1	1FE	2,000,000	113.416	2,268,320	2,000,000	2,000,000	.....	.....	.....	.....	.....5.594	5.594	JJ.....	55,940	41,023	02/06/2014	07/01/2043	
797669	UQ	9	SAN FRANCISCO CA BAY AREA 2012 SER B (R.....	.....	..	.....1	1FE	2,000,000	102.417	2,048,340	2,000,000	2,000,000	.....	.....	.....	.....	.....4.287	4.287	JJ.....	42,870	85,740	09/21/2012	07/01/2042	
798186	YY	2	SAN JOSE CA UNIFIED SCHOOL DIS ELECTION.....	.....	..	.....1	1FE	3,000,000	102.027	3,060,810	3,000,000	3,000,000	.....	.....	.....	.....	.....4.469	4.469	FA.....	55,863	134,070	01/17/2013	08/01/2034	
799017	KY	3	SAN MATEO CA UNION HS DISTRICT.....	.....	..	.....1	1FE	1,000,000	98.322	983,220	1,000,000	1,000,000	.....	.....	.....	.....	.....3.220	3.220	MS.....	10,733	32,200	10/25/2012	09/01/2024	
83712T	DA	6	SOUTH CAROLINA ST HOUSING FIN 2013-1.....	.....	..	.....1	1FE	2,455,000	100.405	2,464,943	2,455,000	2,455,000	.....	.....	.....	.....	.....2.950	2.950	MON.....	6,035	72,422	04/12/2013	01/01/2041	
843146	3Q	2	SOUTHERN ILLINOIS UNIV 2012B-2.....	.....	..	.....1	1FE	2,365,000	98.766	2,335,816	2,365,000	2,365,000	.....	.....	.....	.....	.....4.400	4.400	AO.....	26,015	104,060	12/06/2012	04/01/2035	
843375	ZM	1	SOUTHERN MINNESOTA MUNICIPAL POWER AGENC.....	.....	..	.....1	1FE	935,000	103.481	967,547	935,000	935,000	.....	.....	.....	.....	.....4.324	4.324	JJ.....	20,215	40,429	10/14/2010	01/01/2023	
850593	AE	4	SPRINGFIELD ILL METRO SAN DIST.....	.....	..	.....1	1FE	500,000	110.344	551,720	500,000	500,000	.....	.....	.....	.....	.....5.161	5.161	JJ.....	12,903	25,805	04/09/2010	01/01/2018	
875301	FH	1	TAMPA-HILLSBOROUGH CNTY FL EXP.....	.....	..	.....1	1FE	1,000,000	102.684	1,026,840	1,000,000	1,000,000	.....	.....	.....	.....	.....3.790	3.790	JJ.....	18,950	37,900	12/13/2012	07/01/2025	
875301	FJ	7	TAMPA-HILLSBOROUGH CNTY FL EXP.....	.....	..	.....1	1FE	1,000,000	102.992	1,029,920	1,000,000	1,000,000	.....	.....	.....	.....	.....3.840	3.840	JJ.....	19,200	38,400	12/13/2012	07/01/2026	
87638T	EG	4	TARRANT CNTY EDU FACS FIN CORP.....	.....	..	.....2	1FE	500,000	102.135	510,675	500,000	500,000	.....	.....	.....	.....	.....4.366	4.366	MN.....	2,789	21,830	09/27/2012	11/15/2047	
88271H	FL	8	TEXAS ST AFFORDABLE HSG CORP 2013A.....	.....	..	.....1	1FE	1,730,000	99.696	1,724,741	1,730,000	1,730,000	.....	.....	.....	.....	.....2.700	2.700	MS.....	15,570	47,606	02/01/2013	09/01/2041	
882722	JX	0	TEXAS STATE.....	.....	..	.....1	1FE	500,000	113.987	569,935	500,000	500,000	.....	.....	.....	.....	.....5.113	5.113	AO.....	6,391	25,565	08/12/2009	10/01/2020	
882722	VK	4	TEXAS TRANSPORTATION COMMISSIO.....	.....	..	.....1	1FE	2,000,000	109.026	2,180,520	2,000,000	2,000,000	.....	.....	.....	.....	.....3.823	3.823	AO.....	19,115	76,460	09/22/2010	04/01/2023	
91412G	QL	2	UNIVERSITY OF CALIFORNIA.....	.....	..	.....1	1FE	1,000,000	105.139	1,051,390	1,000,000	1,000,000	.....	.....	.....	.....	.....4.062	4.062	MN.....	5,190	40,620	02/28/2013	05/15/2033	
92428C	JD	7	VERMONT STUDENT ASSISTANCE COR.....	.....	..	.....1	1FE	1,679,532	101.030	1,717,510	1,700,000	1,680,257	.....	.....725	.....	.....	.....3.625	3.757	JD.....	29,443	26,704	05/29/2014	06/15/2025	
92812U	Q4	3	VIRGINIA HOUSING DEV AUTH 2014-A A.....	.....	..	.....1	1FE	5,000,000	100.246	5,012,300	5,000,000	5,000,000	.....	.....	.....	.....	.....3.500	3.500	MON.....	14,583	.....	11/21/2014	10/25/2037	
92817Q	KR	2	VIRGINIA RES AUTH INF REV BND SERIES 20.....	.....	..	.....1	1FE	134,865	105.819	142,856	135,000	134,961	.....	.....20	.....	.....	.....4.470	4.487	MN.....	1,006	6,035	06/09/2009	11/01/2016	
92817Q	Q6	2	VIRGINIA RES AUTH INF REV BND SERIES 20.....	.....	..	.....1	1FE	750,000	108.426	813,195	750,000	750,000	.....	.....	.....	.....	.....4.130	4.130	MN.....	5,163	30,975	11/05/2010	11/01/2022	
928181	GY	6	VIRGINIA RES AUTH WTR & SEWER.....	.....	..	.....2	1FE	2,000,000	99.546	1,990,920	2,000,000	2,000,000	.....	.....	.....	.....	.....3.820	3.820	MN.....	12,733	76,400	11/07/2012	11/01/2029	
93265P	BT	5	WALNUT ENERGY CENTER AUTHORITY.....	.....	..	.....1	1FE	1,008,050	111.853	1,118,530	1,000,000	1,005,120	.....	.....(713)	.....	.....	.....5.200	5.100	JJ.....	26,000	52,000	05/21/2010	01/01/2021	
935187	HJ	6	WARREN COUNTY SCHOOL DISTRICT QZAB 2012.....	.....	..	.....1	1FE	2,000,000	103.947	2,078,940	2,000,000	2,000,000	.....	.....	.....	.....	.....4.185	4.185	MN.....	10,695	83,700	10/25/2012	11/15/2033	
93978P	KP	1	WASHINGTON ST HSG FIN COMMN SERIES 2011A.....	.....	..	.....1	1FE	1,558,519	108.147	1,670,871	1,545,000	1,554,517	.....	.....(1,228)	.....	.....	.....4.750	4.639	JJ.....	36,694	73,388	08/12/2011	07/01/2029	
93978P	LL	9	WASHINGTON ST HSG FIN COMMN SERIES 2012.....	.....	..	.....2	1FE	1,325,000	105.758	1,401,294	1,325,000	1,325,000	.....	.....	.....	.....	.....3.700	3.700	JJ.....	24,513	49,025	05/31/2012	07/01/2030	
93978P	ML	8	WASHINGTON ST HSG FIN COMMN SERIES 2012.....	.....	..	.....1	1FE	2,000,000	101.819	2,036,380	2,000,000	2,000,000	.....	.....	.....	.....	.....3.500	3.500	JJ.....	35,000	70,000	11/07/2012	07/01/2030	
93978X	EM	8	WASHINGTON ST HSG FIN COMMN 2011 SERIES.....	.....	..	.....1	1FE	1,935,000	107.722	2,084,421	1,935,000	1,935,000	.....	.....	.....	.....	.....4.600	4.600	AO.....	22,253	91,297	08/24/2011	10/01/2033	
940858	L4	3	WASHOE COUNTY NEVADA SCH DIST.....	.....	..	.....1	1FE	1,000,000	113.107	1,131,070	1,000,000	1,000,000	.....	.....	.....	.....	.....5.220	5.220	JD.....	4,350	52,200	10/28/2009	06/01/2019	
956704	YL	8	WEST VIRGINIA ST UNIV REVENUES TXBL-REF&.....	.....	..	.....2	1FE	2,000,000	104.183	2,083,660	2,000,000	2,000,000	.....	.....	.....	.....	.....4.338	4.338	AO.....	21,690	86,760	01/30/2013	10/01/2042	
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....			.....	..	.....	.....	.....211,844,515	XXX	222,485,468	211,826,947	211,760,056	0	(50,693)	563,998	0	XXX	XXX	XXX	2,201,126	8,257,857	XXX	XXX	
U.S. States, Territories & Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																								
54627R	AH	3	LOUISIANA LOC GOVT ENVRNMNTL 2014-EGSL A.....	.....	..	.....2	1FE	2,499,375	103.134	2,578,350	2,500,000	2,499,338	.....	.....(37)	.....	.....	.....2.860	2.861	FA.....	28,799	.....	07/29/2014	08/01/2028	
1499999	U.S. States, Territories - Other Loan-Backed and Structured Securities.....			.....	..	.....	.....	.....2,499,375	XXX	2,578,350	2,500,000	2,499,338	0	(37)	0	0	XXX	XXX	XXX	28,799	0	XXX	XXX	
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....			.....	..	.....	.....	.....214,343,890	XXX	225,063,818	214,326,947	214,259,394	0	(50,730)	563,998	0	XXX	XXX	XXX	2,229,925	8,257,857	XXX	XXX	

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
004284	B6	1	ACALANES CA UNION HIGH SCH DIS.....		1	1FE	2,355,000	96.287	2,267,559	2,355,000	2,355,000						2.931	2.931	FA.....	28,760	80,721	05/03/2013	08/01/2024.
213248	BB	2	COOK CNTY IL SALES TAX REV.....		1	1FE	1,445,000	106.725	1,542,176	1,445,000	1,445,000						5.354	5.354	MN.....	9,886	77,365	07/12/2013	11/15/2035.
623040	HH	8	MT SAN ANTONIO CA CMNTY CLG DI 2013 SERI.....			1FE	750,000	103.559	776,693	750,000	750,000						4.103	4.103	FA.....	12,822	30,773	07/10/2013	08/01/2023.
736688	FN	7	PORTLAND COMMUNITY COLLEGE DIS.....		2	1FE	2,169,000	109.304	2,186,080	2,000,000	2,155,321		(13,679)				4.810	3.744	JD.....	8,017	96,200	01/30/2014	06/01/2027.
890125	WX	1	TOMS RIVER NJ BOARD OF EDU.....		1	1FE	2,380,000	100.113	2,382,689	2,380,000	2,380,000						3.122	3.122	JJ.....	34,262	74,304	05/01/2013	07/15/2024.
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....							9,099,000	XXX	9,155,197	8,930,000	9,085,321	0	(13,679)	0	0	XXX	XXX	XXX	93,747	359,363	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....							9,099,000	XXX	9,155,197	8,930,000	9,085,321	0	(13,679)	0	0	XXX	XXX	XXX	93,747	359,363	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations

05914F	JL	5	BALTIMORE COUNTY MARYLAND.....				1FE	3,998,720	105.591	4,223,640	4,000,000	3,999,041		90			3.810	3.813	MN	25,400	152,400	11/09/2010	11/01/2023.
076523	AA	7	CITY OF BEDFORD VIRGINIA LESSEE - APPALA.....			2	2	1,705,000	100.041	1,705,699	1,705,000	1,705,000					7.810	7.811	MN	22,193	133,161	06/07/1996	05/01/2026.
313373	KN	1	FEDERAL HOME LOAN BANK.....				1	3,105,480	113.869	3,416,070	3,000,000	3,085,908		(5,875)			4.375	4.057	AO	22,969	131,250	06/22/2011	04/28/2026.
33803W	AA	7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC.....			2	1FE	5,104,700	100.876	5,043,800	5,000,000	5,091,603		(6,110)			3.666	3.460	MON	13,238	146,640	12/16/2014	08/05/2030.
452024	HF	2	ILLINOIS MUNICIPAL ELEC AGENCY.....				1FE	1,000,000	112.584	1,125,840	1,000,000	1,000,000					5.599	5.599	FA	23,329	55,990	11/19/2010	02/01/2021.
452151	8V	8	ILLINOIS STATE.....			2	1FE	500,000	100.000	500,000	500,000	500,000					4.421	4.421	JJ	11,053	22,105	01/08/2010	01/01/2015.
452151	LD	3	ILLINOIS STATE.....				1FE	955,610	104.095	1,040,950	1,000,000	979,341		5,419			4.350	5.016	JD	3,625	43,500	03/16/2010	06/01/2018.
59333A	LC	3	MIAMI-DADE CNTY EDU FACS AUTH.....				1FE	1,500,000	97.115	1,456,725	1,500,000	1,500,000					2.958	2.958	AO	11,093	44,370	11/29/2012	04/01/2021.
658203	V7	6	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWB.....				1FE	1,090,000	98.786	1,076,767	1,090,000	1,090,000					3.742	3.742	JJ	20,394	40,788	11/30/2012	01/01/2029.
677521	HN	9	STATE OF OHIO ULT GO.....				1FE	5,000,000	112.463	5,623,150	5,000,000	5,000,000					4.461	4.461	FA	92,938	223,050	11/23/2010	08/01/2022.
74529J	NX	9	PUERTO RICO SALES TAX FIN CORP.....			1	3FE	897,930	78.144	781,440	1,000,000	900,139		1,623			5.250	6.020	FA	21,875	52,500	08/20/2013	08/01/2040.
841215	AA	4	SOUTHAVEN CMBD CYCLE GEN LLC.....			2	1FE	2,859,220	107.189	3,064,769	2,859,220	2,859,220					3.846	3.846	FA	41,543	111,798	08/06/2013	08/15/2033.
880591	CU	4	TENN VALLEY AUTH SERIES E POWER BONDS.....			1		82,858	114.612	85,959	75,000	77,259		(692)			6.250	5.137	JD	208	4,688	11/30/2004	12/15/2017.
977100	CU	8	WISCONSIN STATE.....			1	1FE	1,635,000	103.486	1,691,996	1,635,000	1,635,000					3.939	3.939	MN	10,734	64,403	11/06/2012	05/01/2030.
977100	CV	6	WISCONSIN STATE.....			1	1FE	1,000,000	103.169	1,031,690	1,000,000	1,000,000					4.019	4.019	MN	6,698	40,190	11/06/2012	05/01/2031.
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							30,434,518	XXX	31,868,495	30,364,220	30,422,511	0	(5,545)	0	0	XXX	XXX	XXX	327,290	1,266,833	XXX	XXX

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

31340Y	4Z	9	FHLMC REMIC 93 H.....			2	1	13,944	105.124	14,010	13,327	13,338		(33)			8.500	8.158	MON	94	1,133	04/14/1993	11/15/2020.
31358P	HV	2	FNMA REMIC G92-35 EB.....			2	1	40,098	111.546	44,630	40,010	39,886		1			7.500	7.553	MON	250	3,001	05/07/1993	07/25/2022.
31358Q	EU	5	FNMA REMIC 1992-162 D.....			2	1	195,567	113.390	228,833	201,811	199,429		(1)			7.000	7.349	MON	1,177	14,127	03/04/1996	09/25/2022.
3136A1	NZ	4	FANNIE MAE 2011-96 NB.....			2	1	2,673,938	105.580	2,745,080	2,600,000	2,665,490		(8,447)			4.000	3.555	MON	8,667	86,667	02/07/2014	09/25/2040.
3136A6	P9	9	FNR 2012-76 VG.....			2	1	2,039,110	108.298	2,044,736	1,888,064	2,032,782		(6,328)			4.000	2.759	MON	6,294	18,881	09/02/2014	03/25/2029.
3136A6	TH	7	FNR 2012-63 MW.....			2	1	9,463,866	107.994	9,067,176	8,396,000	9,278,317		(81,415)			4.000	2.766	MON	27,987	335,840	08/03/2012	05/24/2034.
3136A8	DP	2	FANNIE MAE 2012-104 V.....			2	1	7,481,752	103.756	7,167,009	6,907,561	7,316,719		(76,870)			3.500	2.271	MON	20,147	241,765	08/06/2012	02/25/2038.
3136A9	ZW	7	FNR 2012-118 VB.....			2	1	5,200,000	99.611	4,980,550	5,000,000	5,168,428		(16,366)			3.000	2.621	MON	12,500	150,000	10/15/2012	10/25/2032.
3136A9	LC	0	FNR 2012-114 VG.....			2	1	3,218,438	103.491	3,104,730	3,000,000	3,184,639		(18,536)			3.500	2.807	MON	8,750	105,000	10/17/2012	09/25/2029.
3136A9	V7	0	FNR 2012-124 VM.....			2	1	3,740,287	103.759	3,599,400	3,469,000	3,707,653		(16,949)			3.500	2.838	MON	10,118	121,415	12/18/2012	10/25/2029.
3136AG	HV	7	FANNIE MAE 2013-94 CV.....			2	1	2,365,774	103.654	2,467,739	2,380,746	2,367,519		1,485			3.500	3.598	MON	6,944	83,326	08/14/2013	07/25/2033.
3136AJ	PY	6	FANNIE MAE 2014-19 VK.....			2	1	2,152,500	110.292	2,205,840	2,000,000	2,143,565		(8,935)			4.500	3.602	MON	7,500	60,000	04/17/2014	04/25/2034.
3136AJ	W7	7	FANNIE MAE 2014-29 VG.....			2	1	1,678,593	98.260	1,750,011	1,781,000	1,683,828		5,235			3.000	3.707	MON	4,453	31,168	05/15/2014	02/25/2033.
3137AG	DP	2	FHR 3947 PB.....			2	1	1,447,425	114.831	1,565,248	1,363,084	1,439,322		(3,041)			4.500	4.075	MON	5,112	61,339	03/14/2012	10/15/2041.
3137AR	WS	1	FHR 4073 HC.....			2	1	5,035,967	101.632	4,730,800	4,654,851	4,912,942		(44,438)			3.500	2.192	MON	13,577	162,920	08/06/2012	03/15/2035.
3137B1	KJ	0	FHLMC MULTIFAM STRU PASS THRU 4194 VM.....			2	1	2,282,651	99.433	2,388,381	2,402,000	2,286,901		4,250			3.000	3.481	MON	6,005	42,035	05/19/2014	02/15/2030.
3137B3	4W	5	FHR 4215 LV.....			2	1	2,826,559	102.022	2,895,932	2,838,534	2,827,702			974		3.500	3.567	MON	4,416	99,349	08/21/2013	04/15/2033.
3137BC	UR	7	FREDDIE MAC 4376 VD.....			2	1	2,634,965	100.913	2,696,088	2,671,701	2,635,714		749			3.000	3.145	MON	6,679	20,038	08/27/2014	09/15/2027.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates						
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22					
				F o r e i g n	B o n d C H A R	NAIC D e s i g n a t i o n																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description			Code				Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value					Rate of											
31392D	2B	7	FNMA 2002-59 ZB.....	.....	..	.....2	1	3,450,407	110.154	3,953,928	3,589,455	3,537,916	.....	.....(5,092)	.....	.....	.....6.000	6.447	MON...	17,947	215,367	08/27/2002	09/25/2032.					
31392R	WT	4	FHLMC 2492 Z.....	.....	..	.....2	1	1,441,453	110.256	1,761,430	1,597,579	1,543,787	.....	.....(26,819)	.....	.....	.....5.500	6.566	MON...	7,322	87,867	08/19/2002	08/15/2032.					
31393A	5P	8	FNMA 2003-43 PE.....	.....	..	.....2	1	2,078,473	109.648	2,320,704	2,116,504	2,096,282	.....	.....(6,224)	.....	.....	.....5.500	5.702	MON...	9,701	116,408	09/19/2003	05/25/2033.					
31393N	4A	4	FHLMC 2589 GM.....	.....	..	.....2	1	3,807,963	110.744	4,250,281	3,837,947	3,823,132	.....	.....(2,208)	.....	.....	.....5.500	5.621	MON...	17,591	211,087	04/11/2003	03/15/2033.					
31398Q	TQ	0	FREDDIE MAC 3747 HX.....	.....	..	.....2	1	5,284,375	108.640	5,431,985	5,000,000	5,251,780	.....	.....(28,207)	.....	.....	.....4.500	3.757	MON...	18,750	225,000	11/01/2013	11/15/2039.					
31398Q	UG	0	FREDDIE MAC 3747 PW.....	.....	..	.....2	1	2,060,000	105.713	2,114,262	2,000,000	2,053,627	.....	.....(6,237)	.....	.....	.....4.000	3.607	MON...	6,667	80,000	12/18/2013	10/15/2039.					
31405W	QT	5	FNMA POOL 801566.....	SD..	..	2	1	54,416	105.446	57,041	54,095	54,107	.....	.....(41)	.....	.....	.....5.000	4.904	MON...	225	2,705	08/25/2005	01/01/2020.					
2699999 U.S. Special Revenue - Residential Mortgage-Backed Securities.....								72,668,521	XXX	73,585,824	69,803,269	72,264,805	0	(343,493)	0	0	XXX	XXX	XXX	228,873	2,576,438	XXX	XXX					
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																												
3136AE	TT	4	FANNIE MAE 2013-54 BA.....	.....	..	.....2	1	4,770,454	100.711	4,643,307	4,610,526	4,749,444	.....	.....(14,832)	.....	.....	.....3.000	2.605	MON...	11,526	138,316	04/26/2013	06/25/2043.					
3137B1	U7	5	FHLMC MULTIFAM STRU PASS THRU KSO1 A2.....	.....	..	.....2	1	3,059,937	99.832	2,994,960	3,000,000	3,049,273	.....	.....(6,584)	.....	.....	.....2.522	2.270	MON...	6,305	75,660	05/02/2013	01/25/2023.					
3137B2	PC	8	FHR 4212 CB.....	.....	..	.....2	1	2,103,750	105.310	2,106,192	2,000,000	2,097,859	.....	.....(5,891)	.....	.....	.....4.000	3.354	MON...	6,667	46,667	05/21/2014	02/15/2039.					
3138L4	EQ	2	FANNIE MAE AM3742.....	.....	..	.....2	1	1,873,125	103.000	2,059,991	2,000,000	1,888,742	.....	.....12,223	.....	.....	.....3.150	4.012	MON...	5,425	63,875	08/15/2013	09/01/2025.					
3138L4	J3	8	FANNIE MAE AM3881.....	.....	..	.....2	1	1,970,234	109.416	2,188,319	2,000,000	1,973,906	.....	.....2,756	.....	.....	.....3.830	4.051	MON...	6,383	77,656	09/05/2013	08/01/2025.					
3138L4	S2	0	FANNIE MAE AM4136.....	.....	..	.....2	1	1,928,438	105.211	2,104,228	2,000,000	1,936,898	.....	.....6,413	.....	.....	.....3.370	4.119	MON...	5,617	68,332	09/05/2013	08/01/2023.					
38378N	3J	0	GNMA 2014-67 DE.....	.....	..	.....2	1	4,966,406	104.139	5,206,960	5,000,000	4,967,978	.....	.....1,572	.....	.....	.....3.700	3.784	MON...	15,417	107,917	05/21/2014	11/16/2046.					
43232E	CU	1	HSG FIN AUTH OF HILLSBOROUGH.....	.....	..	.....1	1FE	2,000,000	99.801	1,996,020	2,000,000	2,000,000	.....	.....	.....	.....	.....3.600	3.600	JD.....	6,000	72,000	12/19/2012	12/01/2032.					
2799999 U.S. Special Revenue - Commercial Mortgage-Backed Securities.....								22,672,344	XXX	23,299,977	22,610,526	22,664,100	0	(4,343)	0	0	XXX	XXX	XXX	63,340	650,423	XXX	XXX					
3199999 Total - U.S. Special Revenue & Special Assessment Obligations.....								125,775,383	XXX	128,754,296	122,778,015	125,351,416	0	(353,381)	0	0	XXX	XXX	XXX	619,503	4,493,694	XXX	XXX					
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																												
00003#	AB	9	A&E TELEVISION NETWORKS LLC.....	.....	..	.....	.....2	2,000,000	101.958	2,039,160	2,000,000	2,000,000	.....	.....	.....	.....	.....3.630	3.630	FA.....	26,015	72,600	08/22/2012	08/22/2022.					
00037B	AB	8	ABB FINANCE USA INC.....	.....	..	.....	.....1FE	1,964,620	100.792	2,015,840	2,000,000	1,972,963	.....	.....3,229	.....	.....	.....2.875	3.082	MN.....	8,465	57,500	05/04/2012	05/08/2022.					
00101J	AF	3	ADT CORP.....	.....	..	.....	.....3FE	2,738,872	87.195	2,441,460	2,800,000	2,747,352	.....	.....5,683	.....	.....	.....3.500	3.781	JJ.....	45,189	98,000	06/25/2013	07/15/2022.					
00103Y	AF	8	AES RED OAK SENIOR SECURED BONDS.....	.....	..	.....2	4FE	5,000,000	110.000	5,500,000	5,000,000	5,000,000	.....	.....	.....	.....	.....9.200	9.306	FMAN.	39,611	460,000	09/26/2000	11/30/2029.					
001055	AJ	1	AFLAC INC.....	LS..	..	.....	.....1FE	926,424	105.679	954,281	903,000	920,829	.....	.....(2,153)	.....	.....	.....4.000	3.682	FA.....	13,645	36,120	04/16/2012	02/15/2022.					
001055	AJ	1	AFLAC INC.....	.....	..	.....	.....1FE	99,516	105.679	102,509	97,000	98,915	.....	.....(231)	.....	.....	.....4.000	3.682	FA.....	1,466	3,880	04/16/2012	02/15/2022.					
001055	AL	6	AFLAC INC.....	.....	..	.....	.....1FE	3,098,460	101.973	3,059,190	3,000,000	3,095,360	.....	.....(3,100)	.....	.....	.....3.625	3.193	JD.....	4,833	54,375	08/29/2014	06/15/2023.					
001192	AG	8	AGL CAPITAL CORP.....	.....	..	.....	.....2FE	3,034,460	111.129	3,333,870	3,000,000	3,018,159	.....	.....(3,405)	.....	.....	.....5.250	5.101	FA.....	59,500	157,500	08/28/2009	08/15/2019.					
00139P	AA	6	AIG SUNAMERICA GLOBAL FIN IX 144A.....	.....	..	.....	.....1FE	86,226	137.580	103,185	75,000	83,903	.....	.....(296)	.....	.....	.....6.900	5.800	MS.....	1,524	5,175	11/30/2004	03/15/2032.					
00228#	AA	0	AV CINGULAR LLC CINGULAR WIRELESS LLC.....	.....	..	.....2	1	2,810,027	119.755	3,204,903	2,676,216	2,742,165	.....	.....(8,149)	.....	.....	.....7.450	6.873	MON...	8,861	199,378	12/16/2005	08/15/2021.					
00440E	AC	1	ACE INA HOLDINGS INC.....	.....	..	.....	.....1FE	5,833,650	151.766	7,588,300	5,000,000	5,634,851	.....	.....(23,427)	.....	.....	.....8.875	7.436	FA.....	167,639	443,750	06/05/2002	08/15/2029.					
00507U	AF	8	ACTAVIS FUNDING SCS.....	.....	..	.....	.....2FE	7,010,967	101.039	7,072,730	7,000,000	7,010,975	.....	.....8	.....	.....	.....3.850	3.830	JD.....	11,978	131,756	11/14/2014	06/15/2024.					
00751Y	AC	0	ADVANCE AUTO PARTS INC.....	.....	..	.....1	2FE	1,021,150	105.842	1,058,420	1,000,000	1,019,528	.....	.....(1,622)	.....	.....	.....4.500	4.229	JD.....	3,750	44,750	01/29/2014	12/01/2023.					
008252	AM	0	AFFILIATED MANAGERS GROUP INC.....	.....	..	.....	.....2FE	2,003,720	105.372	2,107,440	2,000,000	2,003,461	.....	.....(259)	.....	.....	.....4.250	4.227	FA.....	32,111	43,444	02/07/2014	02/15/2024.					
008548	AE	9	AGUA CALIENTE BAND OF CAHUILLA INDIANS 1.....	.....	..	.....2	3FE	271,000	98.422	266,724	271,000	271,000	.....	.....	.....	.....	.....6.080	6.082	AO.....	4,119	16,477	11/15/2006	10/01/2016.					
00855L	AC	3	AGUA CALIENTE BAND OF CAHUILLA 144A.....	.....	..	.....2	3FE	144,000	100.000	144,000	144,000	144,000	.....	.....	.....	.....	.....6.350	6.346	AO.....	2,286	9,144	02/07/2008	10/01/2015.					
00912X	A#	1	AIR LEASE CORPORATION SENIOR UNSEC NOTES.....	.....	..	.....	.....2	3,000,000	105.840	3,175,200	3,000,000	3,000,000	.....	.....	.....	.....	.....4.490	4.490	JJ.....	62,112	106,263	10/01/2013	01/15/2019.					
009363	AQ	5	AIRGAS INC.....	LS..	..	1	2FE	1,996,100	102.332	2,046,640	2,000,000	1,996,324	.....	.....224	.....	.....	.....3.650	3.673	JJ.....	39,339	.....	06/12/2014	07/15/2024.					
013078	AA	8	ALBERTO-CULVER COMPANY.....	.....	..	.....	.....1FE	999,590	112.407	1,124,070	1,000,000	999,764	.....	.....37														

SCHEDULE D - PART 1

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

E10.6

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
			F o r e i g n	B o n d C H A R	NAIC Desig- nation			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description	Code				Actual Cost			Par Value	Book/Adjusted Carrying Value											
01885@	AB	2				2	1,000,000	110.000	1,100,000	1,000,000	1,000,000					6.720	6.720	JD.....	933	67,200	06/26/2008	06/26/2018.
02005N	AV	2				3FE	1,471,275	102.382	1,535,730	1,500,000	1,471,848		573			5.125	5.375	MS.....	19,646		09/24/2014	09/30/2024.
02377A	AA	6			2	1FE	3,105,000	102.242	3,174,614	3,105,000	3,105,000					3.700	3.700	AO.....	33,508		09/02/2014	10/01/2026.
02377A	AA	6			2	1FE	395,000	102.242	403,856	395,000	395,000					3.700	3.700	AO.....	4,263		09/02/2014	10/01/2026.
02401@	AA	7				ZZ	3,000,000	103.048	3,091,437	3,000,000	3,000,000					4.040	4.040	JAJO..	20,537		10/31/2014	10/31/2021.
025816	AX	7				1FE	2,001,490	111.680	2,233,600	2,000,000	2,000,484		(164)			6.150	6.140	FA.....	42,025	123,000	08/23/2007	08/28/2017.
025816	BJ	7			1	2FE	1,000,000	101.559	1,015,590	1,000,000	1,000,000					5.200	5.200	MN.....	7,367		11/05/2014	01/01/9999.
02581F	YE	3				1FE	1,995,100	111.605	2,232,100	2,000,000	1,998,382		538			6.000	6.033	MS.....	36,000	120,000	09/10/2007	09/13/2017.
025932	40	1			1	2FE	2,000,000	106.200	2,124,000	2,000,000	2,000,000					6.375	6.375	MJSD..	6,729	127,500	06/07/2012	06/12/2042.
026074	AA	2				2FE	1,000,000	128.126	1,281,260	1,000,000	1,000,000					9.875	9.875	JD.....	4,389	98,750	06/10/2009	06/15/2019.
026609	AC	1				1FE	82,393	130.543	97,907	75,000	79,344		(396)			7.250	6.330	MS.....	1,813	5,438	11/30/2004	03/01/2023.
029163	AD	4				1FE	79,529	130.803	98,102	75,000	78,246		(170)			7.450	6.912	JD.....	248	5,588	11/30/2004	12/15/2026.
03027W	AJ	1			1	1FE	1,700,000	99.020	1,683,340	1,700,000	1,700,000					3.070	3.070	MON...	2,320	52,190	03/06/2013	03/15/2023.
03040W	AB	1				2FE	3,852,466	110.761	4,264,299	3,850,000	3,851,028		(329)			6.085	6.074	AO.....	49,458	234,273	06/18/2008	10/15/2017.
03073E	AJ	4			1	1FE	2,068,340	102.954	2,059,080	2,000,000	2,049,479		(6,632)			3.500	3.084	MN.....	8,944	70,000	01/19/2012	11/15/2021.
03076C	AE	6				1FE	1,261,243	113.199	1,414,988	1,250,000	1,256,554		(1,074)			5.300	5.184	MS.....	19,507	66,250	03/09/2010	03/15/2020.
03076C	AF	3				1FE	3,664,007	105.261	3,842,027	3,650,000	3,663,499		(858)			4.000	3.949	AO.....	30,822	161,817	02/05/2014	10/15/2023.
031162	AX	8				2FE	998,280	114.272	1,142,720	1,000,000	999,302		178			6.150	6.173	JD.....	5,125	61,500	05/20/2008	06/01/2018.
031162	BG	4			1	2FE	2,002,140	107.151	2,143,020	2,000,000	2,001,463		(194)			4.100	4.087	JD.....	3,644	82,000	06/28/2011	06/15/2021.
037411	AW	5			1	2FE	841,160	96.187	769,496	800,000	838,682		(783)			5.100	4.768	MS.....	13,600	40,800	08/25/2011	09/01/2040.
038222	AF	2				1FE	1,003,580	109.145	1,091,450	1,000,000	1,002,517		(332)			4.300	4.255	JD.....	1,911	43,000	06/30/2011	06/15/2021.
039483	AT	9				1FE	5,111,644	125.519	6,275,950	5,000,000	5,091,108		(2,889)			5.935	5.770	AO.....	74,188	296,750	12/16/2005	10/01/2032.
040555	CM	4			1	1FE	1,105,038	116.485	1,281,335	1,100,000	1,104,774		(87)			5.050	5.020	MS.....	18,517	55,550	08/22/2011	09/01/2041.
040555	CM	4			1	1FE	904,122	116.485	1,048,365	900,000	903,906		(71)			5.050	5.020	MS.....	15,150	45,450	08/22/2011	09/01/2041.
04317@	AF	5			2	2	4,000,000	102.748	4,109,920	4,000,000	4,000,000					4.580	4.580	FA.....	63,102	91,600	02/27/2014	02/27/2024.
045604	A@	4			2	2	2,000,000	101.365	2,027,302	2,000,000	2,000,000					4.450	4.450	JJ.....	39,308	89,000	01/22/2013	01/22/2023.
046003	JU	4				1FE	8,931,683	117.762	8,920,472	7,575,000	8,016,319		(101,513)			6.950	5.251	MN.....	87,744	526,463	04/03/2003	11/01/2018.
04621W	AC	4				2FE	2,430,900	106.579	2,573,883	2,415,000	2,430,281		(620)			5.000	4.916	JJ.....	64,065		06/17/2014	07/01/2024.
04621W	AC	4				2FE	85,560	106.579	90,592	85,000	85,538		(22)			5.000	4.916	JJ.....	2,255		06/17/2014	07/01/2024.
049164	AK	2			2	3	394,438	102.875	402,887	391,628	392,244		(250)			7.380	7.121	MON...	2,328	29,957	08/07/1998	01/02/2018.
049164	BE	5			2	3	1,000	105.750	1,057	1,000	1,000					8.707	8.866	MON...	7	87	07/20/2000	07/02/2021.
049164	BE	5			2	3	706,387	105.750	747,005	706,387	706,387					8.707	8.866	MON...	4,955	61,505	07/20/2000	07/02/2021.
05279#	AH	2			1	1	3,000,000	104.592	3,137,760	3,000,000	3,000,000					4.240	4.240	AO.....	24,027	63,600	04/23/2014	04/23/2026.
05279#	AJ	8			1	1	2,500,000	102.999	2,574,975	2,500,000	2,500,000					4.440	4.440	AO.....	20,967	55,500	04/23/2014	04/23/2029.
05330K	AA	3			2	3FE	3,000,000	81.250	2,437,500	3,000,000	3,000,000					6.750	6.807	MJSD..	563	202,500	08/02/2013	06/30/2035.
053332	AF	9				2FE	2,913,345	104.129	3,123,870	3,000,000	2,990,922		9,901			5.500	5.862	MN.....	21,083	165,000	01/03/2005	11/15/2015.
053611	AF	6				2FE	1,002,230	109.511	1,095,110	1,000,000	1,001,324		(212)			5.375	5.346	AO.....	11,347	53,750	04/08/2010	04/15/2020.
053611	AG	4				2FE	599,388	100.315	601,890	600,000	599,483		53			3.350	3.362	AO.....	4,243	20,100	04/03/2013	04/15/2023.
05366#	AG	8			2	2	1,000,000	107.848	1,078,480	1,000,000	1,000,000					6.540	6.540	AO.....	15,078	65,400	04/08/2010	04/08/2017.
05366#	AH	6			2	2	1,000,000	110.000	1,100,000	1,000,000	1,000,000					7.200	7.200	AO.....	16,600	72,000	04/08/2010	04/08/2020.
05379B	AN	7				1FE	1,993,320	112.373	2,247,460	2,000,000	1,997,444		656			5.950	5.992	JD.....	9,917	119,000	03/27/2008	06/01/2018.
054937	AF	4				1FE	72,862	111.990	83,993	75,000	74,112		156			5.250	5.533	MN.....	656	3,938	11/30/2004	11/01/2019.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05523U	AK	6				..2FE	1,994,060	102.003	2,040,060	2,000,000	1,994,176		116			3.800	3.836	AO	17,733		09/30/2014	10/07/2024.
057224	AZ	0				..1FE	1,071,080	108.258	1,082,580	1,000,000	1,066,907		(1,326)			5.125	4.675	MS	15,090	51,250	08/30/2011	09/15/2040.
058498	AS	5				..3FE	925,000	96.500	965,000	1,000,000	925,246		246			4.000	5.056	MN	5,111		12/16/2014	11/15/2023.
059438	AH	4				..1FE	89,419	132.082	99,062	75,000	84,986		(568)			7.625	6.030	AO	1,207	5,719	11/30/2004	10/15/2026.
060505	DH	4				..1FE	1,995,500	110.358	2,207,160	2,000,000	1,998,546		489			6.000	6.030	MS	40,000	120,000	08/20/2007	09/01/2017.
06406H	CQ	0			..1	..1FE	1,625,360	106.097	1,697,552	1,600,000	1,623,806		(1,554)			3.950	3.781	MN	7,549	63,200	01/24/2014	11/18/2025.
06406H	CX	5				..1FE	3,487,855	100.203	3,507,105	3,500,000	3,488,175		320			3.250	3.291	MS	34,757		09/04/2014	09/11/2024.
07274E	AG	8				..1FE	1,980,220	102.088	2,041,760	2,000,000	1,980,610		390			3.375	3.493	AO	15,563		10/01/2014	10/08/2024.
075896	AA	8	LS		..1	..2FE	3,993,280	101.921	4,076,840	4,000,000	3,993,602		322			3.749	3.769	FA	68,315		07/30/2014	08/01/2024.
078167	BA	0				..1FE	96,683	143.066	107,300	75,000	92,326		(569)			8.750	6.462	FA	2,479	6,563	11/30/2004	08/15/2031.
080555	AE	5				..3FE	84,939	111.880	83,910	75,000	82,164		(363)			7.750	6.610	JD	484	5,813	11/30/2004	06/01/2027.
084423	40	9	LS		..1	..2FE	1,600	95.040	1,521	1,600	1,600					5.625	5.625	JAJO	15	90	04/25/2013	04/30/2053.
084423	40	9			..1	..2FE	1,998,400	95.040	1,899,279	1,998,400	1,998,400					5.625	5.625	JAJO	19,047	112,410	04/25/2013	04/30/2053.
084423	AM	4				..2FE	2,747,883	101.527	2,791,993	2,750,000	2,749,901		258			5.600	5.610	MN	19,678	154,000	05/04/2005	05/15/2015.
09247X	AC	5				..1FE	4,959,800	112.288	5,614,400	5,000,000	4,986,550		4,432			6.250	6.360	MS	92,014	312,500	09/12/2007	09/15/2017.
09256B	AA	5				..1FE	1,994,650	117.644	2,352,880	2,000,000	1,997,066		524			6.625	6.662	FA	50,056	132,500	08/13/2009	08/15/2019.
096629	AA	8				..2FE	249,207	106.279	265,698	250,000	249,820		79			5.500	5.537	FA	5,729	13,750	09/15/2005	02/01/2017.
099738	AA	4			..2	..4FE	2,293,087	102.426	2,348,717	2,293,087	2,293,087					7.260	7.259	JD	462	166,478	06/11/1998	12/31/2022.
10112R	AU	8			..1	..2FE	798,232	104.432	835,456	800,000	798,570		148			3.850	3.876	FA	12,833	30,800	05/31/2012	02/01/2023.
10510K	AA	5				..2FE	3,010,150	110.748	3,322,440	3,000,000	3,005,979		(966)			5.350	5.306	AO	40,125	160,500	03/25/2010	04/01/2020.
10623*	AA	4			..2	..1FE	2,770,833	124.660	3,454,132	2,770,833	2,770,833					6.540	6.541	JD	503	181,213	11/04/2009	06/30/2024.
110122	AA	6				..1FE	16,445,949	131.807	19,606,291	14,875,000	15,763,843		(77,825)			7.150	6.230	JD	47,269	1,063,563	12/18/2002	06/15/2023.
111320	AH	0			..1	..1FE	2,992,300	100.596	3,017,880	3,000,000	2,992,575		275			3.500	3.531	FA	44,333		08/05/2014	08/01/2024.
11133T	AA	1				..2FE	1,000,000	108.592	1,085,920	1,000,000	1,000,000					6.125	6.125	JD	5,104	61,250	10/14/2009	06/01/2017.
116663	AC	9			..2	..2FE	1,625,738	109.516	1,780,443	1,625,738	1,625,738					6.850	6.850	JD	9,280	111,363	10/03/2007	06/01/2034.
118230	AH	4				..2FE	3,009,170	109.473	3,284,190	3,000,000	3,005,411		(1,014)			5.500	5.455	FA	62,333	165,000	06/10/2010	08/15/2019.
120569	AA	6				..2FE	1,348,461	108.626	1,466,451	1,350,000	1,349,582		169			5.900	5.915	AO	19,913	79,650	03/19/2007	04/01/2017.
12189L	AT	8	LS		..1	..2FE	1,995	101.983	2,040	2,000	1,996					3.400	3.427	MS	25		08/11/2014	09/01/2024.
12189L	AT	8			..1	..2FE	2,991,135	101.983	3,057,450	2,998,000	2,991,365		231			3.400	3.427	MS	37,658		08/11/2014	09/01/2024.
124857	AM	5	LS		..1	..2FE	1,266,952	100.275	1,273,493	1,270,000	1,267,042		90			3.700	3.729	FA	17,230		08/11/2014	08/15/2024.
124857	AM	5			..1	..2FE	3,721,048	100.275	3,740,258	3,730,000	3,721,312		264			3.700	3.729	FA	50,604		08/11/2014	08/15/2024.
12527G	AC	7	LS			..2FE	1,399,785	99.096	1,486,440	1,500,000	1,411,280		8,587			3.450	4.295	JD	4,313	51,750	08/27/2013	06/01/2023.
12542R	B*	0			..2	..2	2,400,000	110.000	2,640,000	2,400,000	2,400,000					6.180	6.180	AO	35,844	148,320	10/04/2007	10/04/2017.
125509	BM	0	LS			..2FE	176,900	111.023	195,067	175,700	176,429		(114)			5.125	5.037	JD	400	9,005	05/12/2010	06/15/2020.
125509	BM	0				..2FE	829,930	111.023	915,163	824,300	827,720		(533)			5.125	5.037	JD	1,878	42,245	05/12/2010	06/15/2020.
12572Q	AE	5				..1FE	2,990,730	102.108	3,063,240	3,000,000	2,992,638		837			3.000	3.036	MS	26,500	90,000	09/05/2012	09/15/2022.
126117	AH	3				..2FE	78,907	112.251	84,188	75,000	76,210		(351)			6.950	6.358	JJ	2,404	5,213	11/30/2004	01/15/2018.
12673P	AE	5			..1	..2FE	995,390	105.533	1,055,330	1,000,000	995,907		380			4.500	4.558	FA	17,000	44,875	08/13/2013	08/15/2023.
127097	B#	9				..2	3,000,000	110.000	3,300,000	3,000,000	3,000,000					6.440	6.440	JJ	88,550	193,200	07/16/2008	07/16/2018.
127097	D*	1				..2	1,000,000	110.000	1,100,000	1,000,000	1,000,000					5.420	5.420	JJ	24,992	54,200	12/30/2010	01/15/2021.
13052@	AA	6				..2FE	1,000,000	109.844	1,098,442	1,000,000	1,000,000					5.190	5.190	JD	144	51,900	12/29/2010	12/29/2020.
13342B	AC	9				..2FE	998,990	113.109	1,131,090	1,000,000	999,594		99			6.375	6.388	JJ	29,396	63,750	06/23/2008	07/15/2018.
141781	AE	4				..1FE	465,176	136.255	498,693	366,000	459,070		(2,672)			7.500	4.636	MS	9,150	16,538	08/06/2014	09/01/2026.

SCHEDULE D - PART 1

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

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	B o n d C H A R	NAIC Desig- nation			R a t e U s e d t o O b t a i n F a i r V a l u e	F a i r V a l u e			U n r e a l i z e d V a l u e I n c r e a s e (D e c r e a s e)	C u r r e n t Y e a r' (A m o r t i z a t i o n) / A c c r e t i o n	C u r r e n t Y e a r's O t h e r- T h a n- T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l F o r e i g n E x c h a n g e i n B ./A ./C ./V.	R a t e o f	E f f e c t i v e R a t e o f	W h e n P a i d	A d m i t t e d A m o u n t D u e & A c c r u e d	A m o u n t R e c. D u r i n g Y e a r	A c q u i r e d	S t a t e d C o n t r a c t u a l M a t u r i t y D a t e
CUSIP Identification	Description		Code				Actual Cost			Par Value	Book/Adjusted Carrying Value											
14428T	BA	8				2FE	79,459	108,439	81,329	75,000	76,467		(388)			6.990	6.324	AO.....	1,107	5,243	11/30/2004	04/20/2018.
149123	BF	7				1FE	84,359	130,621	97,966	75,000	81,780		(326)			6.625	5.660	JJ.....	2,291	4,969	11/30/2004	07/15/2028.
14912L	5X	5				1FE	649,467	106,260	690,690	650,000	649,515		44			3.750	3.760	MN.....	2,505	24,240	11/19/2013	11/24/2023.
149162	B*	9				1	2,000,000	102,127	2,042,540	2,000,000	2,000,000					6.090	6.092	JJ.....	60,900	121,800	05/28/2008	05/15/2015.
149162	B@	7				1	2,000,000	110,000	2,200,000	2,000,000	2,000,000					6.450	6.452	JJ.....	64,500	129,000	05/28/2008	05/15/2018.
151020	AE	4				2FE	1,504,155	105,859	1,587,885	1,500,000	1,502,599		(394)			3.950	3.916	AO.....	12,508	59,250	10/05/2010	10/15/2020.
151020	AH	7				2FE	999,490	100,772	1,007,720	1,000,000	999,601		45			3.250	3.256	FA.....	12,278	32,500	08/06/2012	08/15/2022.
15133K	AC	7				2FE	4,137,177	120,364	4,844,651	4,025,000	4,066,834		(6,786)			9.000	8.730	AO.....	76,475	362,250	12/27/1991	10/15/2019.
151895	B@	7				2	4,000,000	105,912	4,236,492	4,000,000	4,000,000					6.320	6.320	JD.....	11,236	252,800	06/15/2006	06/15/2016.
156686	AJ	6				3FE	3,235,406	104,967	3,280,219	3,125,000	3,200,880		(4,544)			7.200	6.880	JD.....	18,750	225,000	08/18/2004	12/01/2025.
165087	AN	7				1FE	7,740,013	120,006	8,250,413	6,875,000	7,343,866		(50,790)			7.875	6.646	JJ.....	249,648	541,406	07/27/2004	01/15/2022.
165167	CN	5	LS...		1	3FE	955,000	98,250	982,500	1,000,000	955,288		288			4.875	5.631	AO.....	10,292		12/09/2014	04/15/2022.
171232	AE	1				1FE	82,216	135,230	101,423	75,000	80,729		(191)			6.800	6.070	MN.....	652	5,100	11/30/2004	11/15/2031.
171232	AR	2				1FE	991,060	112,439	1,124,390	1,000,000	996,411		937			5.750	5.869	MN.....	7,347	57,500	05/01/2008	05/15/2018.
172062	AF	8				1FE	80,924	124,632	93,474	75,000	79,389		(205)			6.920	6.267	MN.....	663	5,190	05/09/2005	05/15/2028.
17252M	AH	3				1FE	5,824,003	112,200	6,451,500	5,750,000	5,776,551		(8,116)			6.125	5.950	JD.....	29,349	352,188	01/09/2008	12/01/2017.
172967	BW	0				2FE	245,125	101,397	253,493	250,000	249,807		537			4.875	5.102	MN.....	1,828	12,188	12/05/2003	05/07/2015.
172967	HV	6				2FE	1,496,820	100,116	1,501,740	1,500,000	1,496,921		101			4.000	4.026	FA.....	24,333		07/29/2014	08/05/2024.
18055#	AM	4				2	2,000,000	106,330	2,126,594	2,000,000	2,000,000					4.600	4.600	FA.....	35,011	46,000	02/14/2014	02/14/2024.
185508	AF	5				2FE	1,992,860	114,291	2,285,820	2,000,000	1,997,028		742			6.650	6.699	JD.....	5,911	133,000	05/28/2008	06/15/2018.
19075Q	AB	8				1FE	2,804,300	116,701	3,209,278	2,750,000	2,772,473		(5,830)			7.875	7.589	AO.....	45,117	216,563	04/25/2008	04/16/2018.
19416Q	EC	0				1FE	2,462,625	95,728	2,393,200	2,500,000	2,468,284		3,422			2.100	2.268	MN.....	8,750	52,500	04/29/2013	05/01/2023.
195869	AG	7				1FE	94,292	143,020	107,265	75,000	90,293		(506)			7.630	5.753	MN.....	493	5,723	11/30/2004	04/15/2032.
195891	AJ	5				2FE	2,952,180	102,908	3,087,240	3,000,000	2,995,356		5,931			5.500	5.715	AO.....	41,250	165,000	01/17/2006	10/01/2015.
199575	AW	1				2FE	997,740	112,573	1,125,730	1,000,000	999,077		243			6.050	6.081	MN.....	10,083	60,500	05/13/2008	05/01/2018.
20030N	BL	4			1	1FE	2,997,360	102,281	3,068,430	3,000,000	2,997,446		86			3.375	3.385	FA.....	39,094		08/05/2014	02/15/2025.
200340	AQ	0				2FE	2,998,760	101,356	3,040,680	3,000,000	2,998,798		38			3.800	3.804	JJ.....	50,350		07/18/2014	07/22/2026.
202795	HU	7	LS...			1FE	2,046	112,830	2,313	2,050	2,048					5.800	5.826	MS.....	35	119	03/19/2008	03/15/2018.
202795	HU	7				1FE	2,992,194	112,830	3,382,587	2,997,950	2,995,704		621			5.800	5.826	MS.....	51,198	173,881	03/19/2008	03/15/2018.
207597	DY	8				1FE	2,992,920	110,675	3,320,250	3,000,000	2,997,667		789			5.750	5.782	MS.....	57,500	172,500	09/10/2007	09/01/2017.
209111	ET	6				1FE	2,001,800	113,842	2,276,840	2,000,000	2,000,704		(192)			5.850	5.838	AO.....	29,250	117,000	04/03/2008	04/01/2018.
209115	A*	5			2	1	3,633,695	136,448	4,958,107	3,633,695	3,633,695					8.710	8.710	JD.....	879	316,495	06/27/2008	06/30/2022.
210518	CT	1			1	1FE	1,506,095	99,635	1,494,525	1,500,000	1,504,611		(575)			2.850	2.802	MN.....	5,463	42,750	05/01/2012	05/15/2022.
210795	QB	9			2	2FE	3,507,465	102,032	3,525,849	3,455,630	3,504,917		(2,548)			4.000	3.770	AO.....	23,805	138,225	02/05/2014	04/29/2026.
216831	AE	7	LS...			4FE	20,070	111,750	20,115	18,000	18,865		(142)			8.000	6.840	JD.....	64	1,440	01/22/2003	12/15/2019.
216831	AE	7				4FE	5,554,880	111,750	5,567,385	4,982,000	5,221,360		(39,388)			8.000	6.840	JD.....	17,714	398,560	01/22/2003	12/15/2019.
219023	AF	5				2FE	1,007,480	106,841	1,068,410	1,000,000	1,004,771		(700)			4.625	4.531	MN.....	7,708	46,250	09/15/2010	11/01/2020.
22025Y	AP	5			1	3FE	973,750	97,000	970,000	1,000,000	973,898		148			4.625	5.011	MN.....	7,708		12/09/2014	05/01/2023.
222372	AJ	3				2FE	5,098,450	106,445	5,322,250	5,000,000	5,018,334		(12,492)			6.250	5.967	MN.....	39,931	312,500	03/05/2007	05/15/2016.
224044	CA	3			1	2FE	1,647,773	95,951	1,583,192	1,650,000	1,648,160		188			2.950	2.965	JD.....	135	48,675	04/26/2013	06/30/2023.
22541L	AE	3				1FE	87,554	139,827	104,870	75,000	85,043		(320)			7.125	5.890	JJ.....	2,464	5,344	11/30/2004	07/15/2032.
226829	AA	7			2	2FE	570,991	104,210	595,030	570,991	570,991					5.869	5.912	MJSD...	93	25,142	03/10/2005	03/30/2025.
22822R	AX	8			1	1FE	1,507,920	104,528	1,567,920	1,500,000	1,503,234		(1,146)			4.174	4.122	MON...	2,783	62,610	07/29/2010	08/15/2037.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22845# AC 3	CROWN PINE PARENT LP	TIMBER LP				3	4,027,897	103.563	4,142,516	4,000,000	4,014,958		(4,477)			6.480	5.841	JD	12,240	259,200	10/26/2011	12/14/2017.
23157# AG 4	CURTISS-WRIGHT CORPORATION					2	2,000,000	101.090	2,021,800	2,000,000	2,000,000					3.850	3.850	FA	26,736	77,000	02/26/2013	02/26/2025.
23314# AG 4	DCT IND OPERATING PARTNERSHIP CLASS K					2	2,000,000	106.072	2,121,444	2,000,000	2,000,000					4.690	4.690	FA	36,738	93,800	08/01/2011	08/01/2018.
23331A BG 3	DR HORTON INC.				1	3FE	976,250	100.000	1,000,000	1,000,000	976,347		97			4.750	5.109	FA	17,944		12/16/2014	02/15/2023.
233326 C* 6	DST SYSTEMS INC.					2	2,000,000	109.350	2,187,000	2,000,000	2,000,000					5.420	5.420	FA	42,758	108,400	08/09/2010	08/09/2020.
23338V AC 0	DTE ELECTRIC CO.				1	1FE	1,997,220	102.720	2,054,400	2,000,000	1,997,396		176			3.375	3.390	MS	33,563	11,063	06/23/2014	03/01/2025.
233835 AQ 0	DAIMLER FINANCE NA LLC					1FE	11,272,750	152.529	15,252,900	10,000,000	11,003,884		(31,795)			8.500	7.419	JJ	384,861	850,000	08/05/2002	01/18/2031.
235851 AM 4	DANAHER CORP.		LS		1	1FE	999,750	108.237	1,082,370	1,000,000	999,827		23			3.900	3.903	JD	867	39,000	06/20/2011	06/23/2021.
24422E QR 3	JOHN DEERE CAPITAL CORP SERIES D					1FE	249,235	111.942	279,855	250,000	249,706		81			5.350	5.390	AO	3,269	13,375	03/31/2008	04/03/2018.
24422E QV 4	JOHN DEERE CAPITAL CORP.					1FE	1,992,940	113.766	2,275,320	2,000,000	1,996,925		729			5.750	5.797	MS	35,458	115,000	09/03/2008	09/10/2018.
24424C AU 5	JOHN DEERE CAPITAL CORP.					1FE	1,000,000	102.188	1,021,880	1,000,000	1,000,000					5.250	5.250	JD	2,333	52,500	06/12/2009	06/15/2015.
24715@ AD 6	DELOITTE LLP SERIES B.					1	5,000,000	110.000	5,500,000	5,000,000	5,000,000					6.290	6.290	MS	90,856	314,500	09/17/2009	09/17/2019.
249030 AC 1	DENTSPLY INTERNATIONAL				1	2FE	996,530	104.967	1,049,670	1,000,000	997,536		317			4.125	4.168	FA	15,583	41,250	08/16/2011	08/15/2021.
250847 H* 4	DETROIT EDISON COMPANY 2011 SERIES D					1	4,000,000	106.522	4,260,880	4,000,000	4,000,000					4.310	4.310	MS	57,467	172,400	09/01/2011	09/01/2023.
25087* AB 9	DETROIT INTL BRIDGE COMPANY SERIES C				2	2FE	2,869,362	107.365	3,080,699	2,869,362	2,869,362					6.280	6.363	MON	14,516	180,196	09/14/2009	09/02/2017.
25179M AL 7	DEVON ENERGY CORPORATION				1	2FE	2,107,500	112.219	2,244,380	2,000,000	2,101,964		(1,807)			5.600	5.239	JJ	51,644	112,000	08/24/2011	07/15/2041.
252747 AD 2	ULTRAMAR DIAMOND SHAMROCK DEBENTURES					2FE	5,868,694	103.371	6,073,046	5,875,000	5,874,655		715			8.750	8.764	JD	22,847	514,063	02/17/1995	06/15/2015.
25468P CB 0	WALT DISNEY COMPANY MTN SERIES B		LS			1FE	254,138	113.469	280,268	247,000	248,992		(605)			5.875	5.575	JD	645	14,511	12/08/2003	12/15/2017.
25468P CB 0	WALT DISNEY COMPANY MTN SERIES B					1FE	3,087	113.469	3,404	3,000	3,024		(7)			5.875	5.575	JD	8	176	12/08/2003	12/15/2017.
254709 AD 0	DISCOVER FINANCIAL SVS.					2FE	5,009,702	110.879	5,543,950	5,000,000	5,003,238		(1,187)			6.450	6.421	JD	17,021	322,500	06/02/2008	06/12/2017.
25470D AE 9	DISCOVERY COMMUNICATIONS					2FE	1,993,920	105.997	2,119,940	2,000,000	1,995,767		556			4.375	4.413	JD	3,889	87,500	06/13/2011	06/15/2021.
256747 A@ 5	DOLLAR TREE INC SERIES B					2	2,000,000	103.162	2,063,240	2,000,000	2,000,000					4.630	4.631	JJ	42,699	76,909	09/16/2013	09/16/2023.
257375 AH 8	DOMINION GAS HLDGS LLC				1	1FE	1,994,480	102.009	2,040,180	2,000,000	1,994,504		24			3.600	3.633	JD	4,600		12/03/2014	12/15/2024.
257867 AR 2	RR DONNELLEY & SONS					3FE	682,909	101.250	692,550	684,000	683,948		137			5.500	5.521	MN	4,807	37,620	12/13/2005	05/15/2015.
260543 BA 0	DOW CHEMICAL CO					2FE	95,998	133.261	99,946	75,000	85,569		(1,347)			9.000	6.241	AO	1,688	6,750	11/30/2004	04/01/2021.
261561 AB 0	DRESDNER BANK NEW YORK SUB DEBENTURES		LS			3FE	1,135,853	103.370	1,065,745	1,031,000	1,038,997		(10,859)			7.250	6.101	MS	22,009	74,748	10/04/2002	09/15/2015.
261561 AB 0	DRESDNER BANK NEW YORK SUB DEBENTURES					3FE	4,372,647	103.370	4,102,755	3,969,000	3,999,787		(41,803)			7.250	6.101	MS	84,727	287,753	10/04/2002	09/15/2015.
263534 CE 7	E I DU PONT DE NEMOURS					1FE	3,990,920	109.432	4,377,280	4,000,000	3,993,924		832			4.250	4.278	AO	42,500	170,000	03/24/2011	04/01/2021.
26439R AK 2	SPECTRA ENERGY CAPITAL SENIOR NOTES					2FE	4,724,600	121.596	6,079,800	5,000,000	4,780,114		6,370			6.750	7.201	FA	127,500	337,500	06/12/2002	02/15/2032.
26441C AD 7	DUKE ENERGY CORP.		LS			2FE	221,519	111.374	247,250	222,000	221,752		46			5.050	5.077	MS	3,301	11,211	10/15/2009	09/15/2019.
26441C AD 7	DUKE ENERGY CORP.					2FE	1,774,151	111.374	1,980,230	1,778,000	1,776,015		365			5.050	5.077	MS	26,438	89,789	10/15/2009	09/15/2019.
268648 AN 2	EMC CORP.				1	1FE	961,020	100.705	1,007,050	1,000,000	965,646		3,397			3.375	3.857	JD	2,813	33,750	08/19/2013	06/01/2023.
26875P AA 9	EOG RESOURCES INC.					1FE	3,004,390	111.157	3,334,710	3,000,000	3,001,454		(484)			5.875	5.855	MS	51,896	176,250	09/05/2007	09/15/2017.
26875P AC 5	EOG RESOURCES INC.					1FE	745,988	116.648	874,860	750,000	748,171		414			6.875	6.950	AO	12,891	51,563	09/25/2008	10/01/2018.
26882P BB 7	ERAC USA FINANCE CO 144A					2FE	4,000,040	112.413	4,496,520	4,000,000	4,000,006		(2)			6.375	6.375	AO	53,833	255,000	10/11/2007	10/15/2017.
26884T AL 6	ERAC USA FINANCE COMPANY				1	2FE	1,006,600	102.387	1,023,870	1,000,000	1,006,356		(244)			3.850	3.771	MN	4,919	18,501	06/30/2014	11/15/2024.
26885B AA 8	EQT MIDSTREAM PARTNERS		LS		1	2FE	2,982,660	99.958	2,998,740	3,000,000	2,983,251		591			4.000	4.071	FA	50,000		07/29/2014	08/01/2024.
27430* AG 8	EAST PENN MANUFACTURING CO					2	3,000,000	105.734	3,172,020	3,000,000	3,000,000					5.940	5.940	AO	39,105	178,200	04/12/2006	04/12/2016.
27430* AJ 2	EAST PENN MANUFACTURING CO SERIES A					2	1,000,000	102.440	1,024,400	1,000,000	1,000,000					6.880	6.880	MN	7,453	68,800	05/22/2008	05/22/2015.
27430* AK 9	EAST PENN MANUFACTURING CO SERIES B					2	2,000,000	110.000	2,200,000	2,000,000	2,000,000					7.260	7.260	MN	15,730	145,200	05/22/2008	05/22/2018.
277432 AN 0	EASTMAN CHEMICAL CO					2FE	2,787,032	101.393	2,839,004	2,800,000	2,790,056		1,112			3.600	3.654	FA	38,080	100,800	05/30/2012	08/15/2022.
277432 AR 1	EASTMAN CHEMICAL CO		LS			2FE	995,060	101.451	1,014,510	1,000,000	995,091		31			3.800	3.859	MS	4,328		11/10/2014	03/15/2025.

SCHEDULE D - PART 1

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

E10.10

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates											
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22										
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
278058	AM	4	EATON CORP DEBENTURES.....	.....	..	.....	2FE	.....	94,793	.....	130.898	.....	98,174	.....	75,000	.....	85,950	.....	.....	(1,119)	.....	.....	.....	8.100	.....	5.711	FA.....	.....	2,295	.....	6,075	11/30/2004	08/15/2022.
278265	AC	7	EATON VANCE CORP.....	.....	..	.....	1FE	.....	3,030,000	.....	112.017	.....	3,360,510	.....	3,000,000	.....	3,010,192	.....	.....	(3,294)	.....	.....	.....	6.500	.....	6.363	AO.....	.....	48,208	.....	195,000	10/01/2007	10/02/2017.
29078E	AB	1	EMBARQ CORP.....	.....	..	.....	3FE	.....	6,065,500	.....	106.573	.....	6,394,380	.....	6,000,000	.....	6,012,595	.....	.....	(8,212)	.....	.....	.....	7.082	.....	6.924	JD.....	.....	35,410	.....	424,920	01/25/2007	06/01/2016.
292480	AC	4	ENABLE MIDSTREAM PARTNER.....	.....	..	.....	2FE	.....	998,870	.....	99.958	.....	999,580	.....	1,000,000	.....	998,915	.....	.....	45	.....	.....	.....	3.900	.....	3.914	MN.....	.....	4,983	.....	18,200	05/19/2014	05/15/2024.
29273R	AB	5	ENERGY TRANSFER PARTNERS.....	.....	..	.....	2FE	.....	997,129	.....	100.420	.....	1,004,200	.....	1,000,000	.....	999,967	.....	.....	381	.....	.....	.....	5.950	.....	5.990	FA.....	.....	24,792	.....	59,500	07/29/2005	02/01/2015.
29348Q	AB	8	ENOGEX LLC 144A.....	.....	..	.....	2FE	.....	1,035,590	.....	112.351	.....	1,123,510	.....	1,000,000	.....	1,021,345	.....	.....	(3,429)	.....	.....	.....	6.250	.....	5.769	MS.....	.....	18,403	.....	62,500	05/13/2010	03/15/2020.
29364D	AJ	9	ENTERGY ARKANSAS INC FIRST MORTGAGE.....	.....	..	.....	1FE	.....	2,990,445	.....	100.147	.....	3,004,410	.....	3,000,000	.....	2,992,536	.....	.....	219	.....	.....	.....	5.900	.....	5.922	JD.....	.....	14,750	.....	177,000	01/23/2004	06/01/2033.
29364L	AL	6	ENTERGY GULF STATES FIRST MORTGAGE.....	.....	..	.....	1FE	.....	1,540,500	.....	100.006	.....	1,500,090	.....	1,500,000	.....	1,500,000	.....	.....		.....	.....	.....	6.200	.....	5.319	JJ.....	.....	46,500	.....	93,000	02/02/2005	07/01/2033.
29379V	AP	8	ENTERPRISE PRODUCTS OPERATING.....	.....	..	.....	2FE	.....	997,010	.....	111.525	.....	1,115,250	.....	1,000,000	.....	998,109	.....	.....	280	.....	.....	.....	5.200	.....	5.239	MS.....	.....	17,333	.....	52,000	05/11/2010	09/01/2020.
29379V	BE	2	ENTERPRISE PRODUCTS OPERATING.....	.....	..	.....	2FE	.....	1,007,590	.....	100.781	.....	1,007,810	.....	1,000,000	.....	1,007,438	.....	.....	(152)	.....	.....	.....	3.750	.....	3.660	FA.....	.....	8,021	.....		10/10/2014	02/15/2025.
30161M	AH	6	EXELON GENERATION CO LLC.....	LS.....	..	.....	2FE	.....	600,675	.....	103.623	.....	621,220	.....	599,500	.....	600,229	.....	.....	(112)	.....	.....	.....	4.000	.....	3.976	AO.....	.....	5,995	.....	23,980	09/28/2010	10/01/2020.
30161M	AH	6	EXELON GENERATION CO LLC.....	.....	..	.....	2FE	.....	401,285	.....	103.623	.....	415,010	.....	400,500	.....	400,987	.....	.....	(75)	.....	.....	.....	4.000	.....	3.976	AO.....	.....	4,005	.....	16,020	09/28/2010	10/01/2020.
30212P	AJ	4	EXPEDIA INC.....	.....	..	.....	2FE	.....	4,972,200	.....	100.977	.....	5,048,850	.....	5,000,000	.....	4,973,008	.....	.....	808	.....	.....	.....	4.500	.....	4.570	FA.....	.....	83,125	.....		08/13/2014	08/15/2024.
302491	AQ	8	FMC CORPORATION.....	.....	..	.....	2FE	.....	1,010,100	.....	110.672	.....	1,106,720	.....	1,000,000	.....	1,005,630	.....	.....	(977)	.....	.....	.....	5.200	.....	5.070	JD.....	.....	2,311	.....	52,000	11/24/2009	12/15/2019.
302491	AR	6	FMC CORPORATION.....	.....	..	.....	2FE	.....	1,038,230	.....	103.603	.....	1,036,030	.....	1,000,000	.....	1,029,094	.....	.....	(3,564)	.....	.....	.....	3.950	.....	3.483	FA.....	.....	16,458	.....	39,500	04/25/2012	02/01/2022.
30251B	AB	4	FMR LLC 144A.....	.....	..	.....	1FE	.....	2,088,180	.....	131.261	.....	2,625,220	.....	2,000,000	.....	2,084,013	.....	.....	(1,413)	.....	.....	.....	6.450	.....	6.119	MN.....	.....	16,483	.....	129,000	08/26/2011	11/15/2039.
30251B	AD	0	FMR LLC 144A.....	.....	..	.....	1FE	.....	3,745,244	.....	111.801	.....	4,147,817	.....	3,710,000	.....	3,743,160	.....	.....	(1,127)	.....	.....	.....	4.950	.....	4.875	FA.....	.....	76,519	.....	183,645	01/31/2013	02/01/2033.
30256Y	AA	1	FPL ENERGY MARCUS HOOK LP 144A.....	.....	..	.....	2FE	.....	888,964	.....	106.000	.....	942,302	.....	888,964	.....	888,964	.....	.....		.....	.....	.....	7.590	.....	7.591	JJ.....	.....	32,049	.....	67,472	07/01/2008	07/10/2018.
303250	C@	1	FAIR ISAAC CORPORATION.....	.....	..	.....	3	.....	1,000,000	.....	105.231	.....	1,052,310	.....	1,000,000	.....	1,000,000	.....	.....		.....	.....	.....	5.420	.....	5.420	JJ.....	.....	25,143	.....	54,200	07/14/2010	07/14/2019.
313747	AU	1	FEDERAL REALTY INVS TRST.....	.....	..	.....	1FE	.....	1,732,815	.....	105.271	.....	1,842,243	.....	1,750,000	.....	1,734,386	.....	.....	1,520	.....	.....	.....	3.950	.....	4.069	JJ.....	.....	31,874	.....	41,475	12/04/2013	01/15/2024.
31620M	AM	8	FIDELITY NATIONAL INFORMATION.....	.....	..	.....	2FE	.....	2,990,300	.....	101.151	.....	3,034,530	.....	3,000,000	.....	2,990,774	.....	.....	474	.....	.....	.....	3.875	.....	3.914	JD.....	.....	8,396	.....	58,771	06/03/2014	06/05/2024.
316773	AD	2	FIFTH THIRD BANCORP SUB NOTES.....	.....	..	.....	2FE	.....	233,525	.....	107.449	.....	268,623	.....	250,000	.....	244,956	.....	.....	1,319	.....	.....	.....	4.500	.....	5.152	JD.....	.....	938	.....	11,250	12/16/2003	06/01/2018.
316773	CP	3	FIFTH THIRD BANCORP.....	.....	..	.....	2FE	.....	1,662,870	.....	104.891	.....	1,730,702	.....	1,650,000	.....	1,662,122	.....	.....	(748)	.....	.....	.....	4.300	.....	4.201	JJ.....	.....	32,519	.....	46,512	02/03/2014	01/16/2024.
31953*	AL	6	BNSF RAILWAY COMPANY SERIES A.....	.....	..	.....	2	.....	1,105,502	.....	110.000	.....	1,216,052	.....	1,105,502	.....	1,105,502	.....	.....		.....	.....	.....	5.960	.....	5.959	MN.....	.....	8,419	.....	65,888	10/16/2007	10/15/2027.
31953*	AM	4	BNSF RAILWAY COMPANY SERIES B.....	.....	..	.....	2	.....	111,099	.....	110.000	.....	122,209	.....	111,099	.....	111,099	.....	.....		.....	.....	.....	5.960	.....	5.959	MN.....	.....	846	.....	6,622	10/16/2007	10/15/2027.
31953*	AN	2	BNSF RAILWAY COMPANY SERIES C.....	.....	..	.....	2	.....	703,050	.....	110.000	.....	773,355	.....	703,050	.....	703,050	.....	.....		.....	.....	.....	5.960	.....	5.959	MN.....	.....	5,354	.....	41,902	10/16/2007	10/15/2027.
31953*	AP	7	BNSF RAILWAY COMPANY SERIES D.....	.....	..	.....	2	.....	284,725	.....	110.000	.....	313,198	.....	284,725	.....	284,725	.....	.....		.....	.....	.....	5.960	.....	5.959	MN.....	.....	2,168	.....	16,970	10/16/2007	10/15/2027.
31953*	AQ	5	BNSF RAILWAY COMPANY SERIES E.....	.....	..	.....	2	.....	377,683	.....	110.000	.....	415,451	.....	377,683	.....	377,683	.....	.....		.....	.....	.....	5.960	.....	5.959	MN.....	.....	2,876	.....	22,510	10/16/2007	10/15/2027.
32055R	AN	7	FIRST INDUSTRIAL LP REITS.....	.....	..	.....	2FE	.....	2,491,325	.....	104.500	.....	2,612,500	.....	2,500,000	.....	2,498,858	.....	.....	1,039	.....	.....	.....	5.750	.....	5.796	JJ.....	.....	66,285	.....	143,750	01/05/2006	01/15/2016.
32055T	AG	8	FIRST INDUSTRIAL REALTY REIT MTN.....	.....	..	.....	2FE	.....	84,039	.....	113.281	.....	84,961	.....	75,000	.....	77,682	.....	.....	(817)	.....	.....	.....	7.500	.....	6.141	JD.....	.....	469	.....	5,625	11/30/2004	12/01/2017.
33582V	AB	4	FIRST NIAGRA FINANCIAL GROUP.....	.....	..	.....	2FE	.....	1,565,437	.....	111.659	.....	1,674,885	.....	1,500,000	.....	1,539,540	.....	.....	(6,275)	.....	.....	.....	6.750	.....	6.150	MS.....	.....	28,688	.....	101,250	06/10/2010	03/19/2020.
337358	BD	6	FIRST UNION CORP (WACHOVIA) SUB DEBENTUR.....	.....	..	.....	1FE	.....	82,202	.....	131.951	.....	98,963	.....	75,000	.....	81,058	.....	.....	(146)	.....	.....	.....	6.550	.....	5.872	AO.....	.....	1,037	.....	4,913	11/30/2004	10/15/2035.
33761N	A*	0	FIRST SERVICE CORPORATION SENIOR SECURED.....	.....	..	.....	2	.....	400,000	.....	96.416	.....	385,664	.....	400,000	.....	400,000	.....	.....		.....	.....	.....	5.440	.....	5.440	AO.....	.....	5,440	.....	21,760	04/04/2005	04/01/2015.
341099	CG	2	FLORIDA POWER CORP.....	.....	..	.....	1FE	.....	997,310	.....	112.177	.....	1,121,770	.....	1,000,000	.....	999,113	.....	.....	295	.....	.....	.....	5.800	.....	5.836	MS.....	.....	17,078	.....	58,000	09/13/2007	09/15/2017.
343412	AB	8	FLUOR CORP.....	.....	..	.....	1FE	.....	1,014,940	.....	107.580	.....	1,075,800	.....	1,000,000	.....	1,010,840	.....	.....	(1,429)	.....	.....	.....	3.375	.....	3.194	MS.....	.....	9,938	.....	33,750	01/04/2012	09/15/2021.
34354P	AC	9	FLOWERVE CORPORATION.....	.....	..	.....	2FE	.....	996,150	.....	100.293	.....	1,002,930	.....	1,000,000	.....	996,925	.....	.....	342	.....	.....	.....	3.500	.....	3.546	MS.....	.....	10,306	.....	35,000	09/06/2012	09/15/2022.
345397	WB	5	FORD MOTOR CREDIT 2011-1.....	.....	..	.....	2FE	.....	1,000,000	.....	103.612	.....	1,036,																				

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			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
362338	AQ	8				1FE	94,388	145.946	109,460	75,000	90,561		(498)			8.500	6.462	MN	815	6,375	11/30/2004	11/15/2031.
36804P	AH	9				2FE	1,993,360	101.395	2,027,900	2,000,000	1,999,755		832			5.700	5.744	AO	24,067	114,000	04/11/2005	04/15/2015.
369550	AR	9			1	1FE	998,350	107.743	1,077,430	1,000,000	998,854		151			3.875	3.895	JJ	17,868	38,750	07/05/2011	07/15/2021.
369622	42	8			1	1FE	2,000,000	99.040	1,980,800	2,000,000	2,000,000					4.875	4.875	JAJO	20,583	97,500	10/02/2012	10/15/2052.
36962G	6F	6	LS			1FE	1,101,401	102.021	1,125,292	1,103,000	1,101,728		144			3.150	3.167	MS	11,002	34,745	09/04/2012	09/07/2022.
36962G	6F	6				1FE	1,894,249	102.021	1,935,338	1,897,000	1,894,813		248			3.150	3.167	MS	18,923	59,756	09/04/2012	09/07/2022.
375558	AW	3			1	1FE	1,036,240	104.721	1,047,210	1,000,000	1,035,703		(537)			3.700	3.239	AO	9,250		10/28/2014	04/01/2024.
375558	AZ	6	LS			1FE	2,003,840	103.241	2,064,820	2,000,000	2,003,771		(69)			3.500	3.476	FA	8,556		11/13/2014	02/01/2025.
378272	AH	1				2FE	3,986,840	100.522	4,020,880	4,000,000	3,987,552		712			4.625	4.667	AO	31,861	92,500	04/22/2014	04/29/2024.
38141G	CU	6				1FE	9,882,999	122.736	12,120,180	9,875,000	9,881,397		(189)			6.125	6.119	FA	228,497	604,844	02/10/2003	02/15/2033.
39121J	A*	1			2	1	2,511,628	111.913	2,810,828	2,511,628	2,511,628					5.810	5.811	JJ	72,963	145,926	09/02/2009	07/01/2021.
39121J	AE	0				1FE	905,700	110.847	1,108,470	1,000,000	913,403		1,424			6.254	7.011	JJ	31,270	62,540	08/12/2008	07/01/2038.
404119	BN	8				3FE	992,500	103.500	1,035,000	1,000,000	992,542		42			5.000	5.102	MS	14,722		12/11/2014	03/15/2024.
406216	AV	3				1FE	999,840	114.119	1,141,190	1,000,000	999,933		16			5.900	5.902	MS	17,372	59,000	09/09/2008	09/15/2018.
406216	BD	2				1FE	994,170	101.040	1,010,400	1,000,000	994,867		503			3.500	3.570	FA	14,583	34,611	08/05/2013	08/01/2023.
41242*	AJ	1				2FE	3,000,000	111.375	3,341,244	3,000,000	3,000,000					5.670	5.670	JD	11,340	170,100	06/07/2010	06/08/2020.
416515	AT	1				2FE	4,942,355	108.054	5,402,700	5,000,000	4,983,380		6,917			5.375	5.538	MS	79,132	268,750	02/12/2008	03/15/2017.
416515	AU	8				2FE	1,499,955	113.045	1,695,675	1,500,000	1,500,000					6.300	6.300	MS	27,825	94,500	02/28/2008	03/15/2018.
421915	EC	9				2FE	1,347,938	100.800	1,260,000	1,250,000	1,254,088		(24,680)			6.000	3.954	MS	25,000	75,000	12/15/2010	03/01/2015.
421915	ED	7				2FE	1,742,738	108.841	1,904,718	1,750,000	1,748,190		707			5.625	5.673	MN	16,406	98,438	04/22/2005	05/01/2017.
421915	EG	0				2FE	3,284,418	108.427	3,523,878	3,250,000	3,257,442		(4,033)			6.300	6.156	MS	60,288	204,750	09/27/2006	09/15/2016.
421915	EJ	4				2FE	844,246	108.667	923,670	850,000	848,512		653			6.000	6.091	JJ	21,392	51,000	01/17/2007	01/30/2017.
42217K	AM	8				2FE	3,998,625	101.782	4,071,280	4,000,000	3,999,950		130			5.875	5.878	MN	30,028	235,000	06/15/2005	05/15/2015.
42218S	AC	2				1FE	2,068,300	109.300	2,186,000	2,000,000	2,046,418		(6,611)			4.700	4.260	JJ	43,344	94,000	06/29/2011	01/15/2021.
428236	BM	4	LS			2FE	965,802	104.532	993,054	950,000	960,906		(1,459)			4.300	4.095	JD	3,404	40,850	06/16/2011	06/01/2021.
428236	BM	4				2FE	3,354,893	104.532	3,449,556	3,300,000	3,337,883		(5,069)			4.300	4.095	JD	11,825	141,900	06/16/2011	06/01/2021.
431282	AK	8				2FE	997,018	108.624	1,086,240	1,000,000	999,187		337			5.850	5.890	MS	17,225	58,500	07/26/2007	03/15/2017.
437076	AZ	5				1FE	998,440	98.793	987,930	1,000,000	998,681		141			2.700	2.718	AO	6,750	27,000	04/02/2013	04/01/2023.
437076	BC	5				1FE	1,989,620	106.973	2,139,460	2,000,000	1,990,672		829			3.750	3.811	FA	28,333	69,792	09/03/2013	02/15/2024.
441060	AJ	9				2FE	1,847,077	108.184	2,001,404	1,850,000	1,849,196		326			6.050	6.071	MS	28,292	111,925	03/20/2007	03/30/2017.
44266R	AC	1				1FE	997,930	104.920	1,049,200	1,000,000	998,218		192			3.500	3.524	MS	11,667	38,792	07/16/2013	09/01/2023.
443510	AF	9				1FE	1,963,680	103.606	2,072,120	2,000,000	1,973,505		2,828			3.625	3.821	MN	9,264	72,500	06/28/2011	11/15/2022.
45138L	AZ	6			1	1FE	998,290	100.283	1,002,830	1,000,000	998,703		158			2.950	2.970	AO	7,375	29,500	04/10/2012	04/01/2022.
45326T	AA	6				2FE	3,012,880	111.860	3,355,800	3,000,000	3,007,749		(1,344)			6.000	5.938	JD	10,500	180,000	06/01/2010	12/10/2019.
458140	AM	2	LS			1FE	3,586,243	99.538	3,574,410	3,591,000	3,587,117		428			2.700	2.715	JD	4,309	96,957	12/05/2012	12/15/2022.
458140	AM	2				1FE	58,922	99.538	58,727	59,000	58,936		7			2.700	2.715	JD	71	1,593	12/05/2012	12/15/2022.
459200	GJ	4				1FE	996,540	111.389	1,113,890	1,000,000	998,866		378			5.700	5.746	MS	16,942	57,000	09/11/2007	09/14/2017.
459200	GM	7				1FE	996,280	120.742	1,207,420	1,000,000	998,257		384			7.625	7.679	AO	16,097	76,250	10/09/2008	10/15/2018.
459200	HP	9	LS			1FE	3,997,960	102.475	4,099,000	4,000,000	3,998,211		177			3.375	3.381	FA	56,250	135,000	07/30/2013	08/01/2023.
459902	AS	1				2FE	2,003,600	104.176	2,083,520	2,000,000	2,002,204		(341)			5.500	5.476	JD	4,889	110,000	06/03/2010	06/15/2020.
46051M	AD	4				1FE	1,248,588	109.842	1,373,025	1,250,000	1,249,451		150			5.750	5.765	AO	17,969	71,875	03/25/2008	04/01/2018.
461070	AC	8				1FE	3,865,855	131.910	5,111,513	3,875,000	3,867,468		201			6.450	6.468	AO	52,765	249,938	10/14/2003	10/15/2033.
461202	AB	9				2FE	1,991,120	110.174	2,203,480	2,000,000	1,997,594		997			5.750	5.809	MS	33,861	115,000	03/07/2007	03/15/2017.

E10.12

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			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46132F AB 6	INVESCO FINANCE PLC.....					1FE	1,491,200	105.253	1,578,795	1,500,000	1,492,177		931			4.000	4.069	JJ.....	25,167	43,000	11/06/2013	01/30/2024.
465685 AC 9	ITC HOLDINGS CORP 144A.....					2FE	1,236,863	106.191	1,327,388	1,250,000	1,247,107		1,531			5.875	6.017	MS.....	18,563	76,563	10/25/2006	09/30/2016.
46625H AX 8	JP MORGAN CHASE & CO SUB NOTES.....					1FE	125,748	101.423	126,779	125,000	125,029		(84)			5.250	5.179	MN.....	1,094	6,563	12/12/2003	05/01/2015.
46625H JY 7	JP MORGAN CHASE & CO.....					1FE	3,979,000	100.478	4,019,120	4,000,000	3,979,541		541			3.875	3.939	MS.....	47,792		09/03/2014	09/10/2024.
46849E AP 2	JACKSON NATIONAL LIFE 144A GIC BACKED N.....					1FE	67,874	108.793	81,595	75,000	72,659		605			4.700	5.720	JD.....	294	3,525	11/30/2004	06/01/2018.
47102X AF 2	JANUS CAPITAL GROUP.....					2FE	997,410	110.596	1,105,960	1,000,000	997,907		760			6.700	6.794	JD.....	2,978	67,000	06/07/2007	06/15/2017.
472319 AB 8	JEFFERIES GROUP INC SENIOR NOTES.....					2FE	684,551	103.381	723,667	700,000	697,719		1,785			5.500	5.785	MS.....	11,336	38,500	10/28/2005	03/15/2016.
476556 CM 5	JERSEY CENT PWR & LT CO 1ST MORTGAGE.....					2FE	2,860,126	105.304	3,027,490	2,875,000	2,872,753		1,582			5.625	5.687	MN.....	26,953	161,719	11/05/2004	05/01/2016.
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC.....				2	1FE	4,815,248	108.206	5,210,392	4,815,248	4,815,248					4.420	4.420	MS.....	68,580	106,417	03/05/2014	03/05/2023.
478366 AR 8	JOHNSON CONTROLS INC.....	LS...				2FE	3,902,574	104.753	4,085,367	3,900,000	3,900,334		(305)			5.500	5.491	JJ.....	98,908	214,500	01/10/2006	01/15/2016.
481165 AF 5	JOY GLOBAL INC.....					2FE	4,989,594	108.006	5,400,300	5,000,000	4,997,663		1,148			6.000	6.027	MN.....	38,333	300,000	02/12/2007	11/15/2016.
482480 AD 2	KLA-TENCOR CORP.....				1	2FE	1,499,745	102.812	1,542,180	1,500,000	1,499,747		2			4.125	4.128	MN.....	9,453		10/30/2014	11/01/2021.
482480 AE 0	KLA-TENCOR CORP.....				1	2FE	1,496,220	103.161	1,547,415	1,500,000	1,496,263		43			4.650	4.682	MN.....	10,656		10/30/2014	11/01/2024.
48305Q AA 1	KAISER FOUNDATION HOSPITALS.....					1FE	991,940	102.544	1,025,440	1,000,000	993,861		729			3.500	3.597	AO.....	8,750	35,000	04/03/2012	04/01/2022.
485260 BH 5	KANSAS GAS & ELEC.....				1	2FE	58,060	103.671	60,191	58,060	58,060					5.647	5.647	MS.....	838	3,476	11/16/2005	03/29/2021.
486606 K# 2	KAYNE ANDERSON MLP INV CO SER KK SR UNSE.....					1FE	1,000,000	106.139	1,061,388	1,000,000	1,000,000					3.930	3.931	JD.....	1,310	24,999	04/30/2014	07/30/2024.
487836 BD 9	KELLOGG CO.....					2FE	997,100	108.054	1,080,540	1,000,000	998,060		283			4.000	4.037	JD.....	1,778	40,000	07/01/2011	12/15/2020.
489170 AC 4	KENNAMETAL INC.....				1	2FE	2,678,885	102.860	2,828,650	2,750,000	2,689,509		7,139			3.875	4.236	FA.....	40,257	106,563	07/01/2013	02/15/2022.
492386 AT 4	KERR-MCGEE CORP.....					2FE	3,593,700	137.527	4,125,810	3,000,000	3,462,094		(15,194)			7.875	6.364	MS.....	69,563	236,250	01/08/2003	09/15/2031.
49327X AB 6	KEY BANK NA.....					2FE	1,967,045	104.972	2,193,915	2,090,000	2,068,051		17,619			5.450	6.401	MS.....	33,539	113,905	02/27/2008	03/03/2016.
494368 BB 8	KIMBERLY-CLARK.....					1FE	3,339,850	112.081	3,754,714	3,350,000	3,346,766		1,122			6.125	6.166	FA.....	85,495	205,188	07/25/2007	08/01/2017.
494550 AY 2	KINDER MORGAN ENERGY PARTNERS.....					2FE	5,002,250	110.385	5,519,250	5,000,000	5,000,854		(244)			5.950	5.944	FA.....	112,389	297,500	02/06/2008	02/15/2018.
494550 BV 7	KINDER MORGAN ENERGY PARTNERS.....	LS...			1	2FE	998,320	100.346	1,003,460	1,000,000	998,355		35			4.250	4.271	MS.....	12,986		09/08/2014	09/01/2024.
494550 BV 7	KINDER MORGAN ENERGY PARTNERS.....				1	2FE	499,160	100.346	501,730	500,000	499,178		18			4.250	4.271	MS.....	6,493		09/08/2014	09/01/2024.
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE.....				2	2FE	1,704,823	103.455	1,753,501	1,694,941	1,697,889		(434)			5.737	5.711	MJSD..	270	97,103	01/11/2005	03/30/2021.
500255 AP 9	KOHL'S CORPORATION.....					2FE	2,478,135	111.097	2,777,425	2,500,000	2,492,306		2,299			6.250	6.366	JD.....	6,944	156,250	02/22/2008	12/15/2017.
500255 AT 1	KOHL'S CORPORATION.....				1	2FE	997,500	107.558	1,075,580	1,000,000	997,693		185			4.750	4.782	JD.....	2,111	47,500	09/05/2013	12/15/2023.
50075N AS 3	KRAFT FOODS INC.....					2FE	845,019	112.178	953,513	850,000	848,648		461			6.500	6.567	FA.....	21,486	55,250	08/08/2007	08/11/2017.
50075N AU 8	KRAFT FOODS INC.....					2FE	4,565,340	112.396	5,057,820	4,500,000	4,524,650		(7,087)			6.125	5.928	FA.....	114,844	275,625	01/17/2008	02/01/2018.
501044 BM 2	KROGER CO.....					2FE	82,664	117.657	88,243	75,000	77,802		(615)			6.800	5.730	JD.....	227	5,100	11/30/2004	12/15/2018.
501044 CQ 2	KROGER CO.....				1	2FE	993,550	101.726	1,017,260	1,000,000	995,086		583			3.400	3.477	AO.....	7,178	34,000	04/10/2012	04/15/2022.
502413 AZ 0	L-3 COMMUNICATIONS CORP.....					2FE	996,790	107.418	1,074,180	1,000,000	998,124		289			4.750	4.789	JJ.....	21,903	47,500	05/18/2010	07/15/2020.
50540R AL 6	LABORATORY CORP OF AMERICA HLD.....				1	2FE	1,012,680	101.584	1,015,840	1,000,000	1,010,018		(1,159)			3.750	3.595	FA.....	13,333	37,500	08/21/2012	08/23/2022.
511546 AA 1	ENBRIDGE ENERGY PARTNERS LP SENIOR NOTES.....					2FE	4,862,033	112.950	5,506,313	4,875,000	4,871,053		892			7.000	7.025	AO.....	85,313	341,250	10/01/1998	10/01/2018.
52465# AD 7	LEGG MASON CAPITAL CORP HUNTINGTON NATL.....				2	1	4,904,578	119.507	5,861,324	4,904,578	4,904,578					7.240	7.350	MON.....	25,645	355,090	12/16/1998	12/05/2020.
524660 AW 7	LEGGET & PLATT INC.....				1	2FE	797,648	101.403	811,224	800,000	798,137		210			3.400	3.435	FA.....	10,276	27,200	08/08/2012	08/15/2022.
526057 AS 3	LENNAR CORP.....					3FE	4,989,174	100.500	5,025,000	5,000,000	4,999,385		1,424			5.600	5.631	JD.....	23,333	280,000	12/08/2005	05/31/2015.
530715 AD 3	LIBERTY MEDIA CORP DEBENTURES.....	LS...				3FE	126,978	110.500	141,440	128,000	127,202		27			8.500	8.576	JJ.....	5,017	10,880	01/09/2002	07/15/2029.
530715 AD 3	LIBERTY MEDIA CORP DEBENTURES.....					3FE	6,965,948	110.500	7,759,310	7,022,000	6,978,226		1,474			8.500	8.576	JJ.....	275,223	596,870	01/09/2002	07/15/2029.
53079E BE 3	LIBERTY MUTUAL GROUP 144A.....				1	2FE	2,058,740	104.294	2,085,880	2,000,000	2,055,085		(3,655)			4.250	3.865	JD.....	3,778	85,000	04/22/2014	06/15/2023.
53117C AM 4	LIBERTY PROPERTY LP.....					2FE	498,815	107.842	539,210	500,000	499,254		110			4.750	4.780	AO.....	5,938	23,750	09/22/2010	10/01/2020.
53117C AN 2	LIBERTY PROPERTY LP.....					2FE	1,005,440	103.207	1,032,070	1,000,000	1,004,256		(480)			4.125	4.058	JD.....	1,833	41,250	06/07/2012	06/15/2022.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
534187	AL	3				2FE	1,054,680	114.201	1,142,010	1,000,000	1,021,596		(5,923)			7.000	6.245	MS	20,611	70,000	05/15/2008	03/15/2018.
540424	AN	8				1FE	71,672	104.910	78,683	75,000	74,537		362			5.250	5.790	MS	1,159	3,938	11/30/2004	03/15/2016.
54233*	AB	2				1FE	2,000,000	102.768	2,055,362	2,000,000	2,000,000					3.520	3.520	JD	3,129	28,942	07/17/2014	06/15/2024.
542690	3P	5				1FE	2,500,000	102.796	2,569,900	2,500,000	2,500,000					4.133	4.133	MS	4,305		12/04/2014	09/01/2026.
548661	CN	5				1FE	5,026,500	112.403	5,620,150	5,000,000	5,008,749		(2,908)			6.100	6.029	MS	89,806	305,000	09/11/2007	09/15/2017.
548661	CT	2				1FE	1,000,280	107.346	1,073,460	1,000,000	1,000,222		(31)			3.750	3.746	AO	7,917	37,500	07/21/2011	04/15/2021.
55448Q	AS	5				2FE	2,444,800	91.286	2,282,150	2,500,000	2,452,665		4,811			3.150	3.412	MN	10,063	78,750	04/29/2013	05/15/2023.
565849	AB	2				2FE	10,730,832	120.926	12,666,999	10,475,000	10,678,657		(6,268)			6.800	6.609	MS	209,733	712,300	12/08/2003	03/15/2032.
573284	AK	2				2FE	751,478	113.535	851,513	750,000	750,590		(156)			6.600	6.573	AO	10,450	49,500	04/17/2008	04/15/2018.
574599	BD	7				3FE	5,973,580	107.134	6,428,040	6,000,000	5,994,142		3,076			6.125	6.185	AO	89,833	367,500	10/04/2006	10/03/2016.
574754	AL	1				5	192,811	12.000	154,249	1,285,408	192,811			417,649		6.350	16.156	MS	20,633	47,729	10/31/2014	07/01/2026.
575767	AJ	7				1FE	6,104,080	117.488	7,049,280	6,000,000	6,099,050		(1,669)			5.375	5.259	JD	26,875	322,500	01/20/2012	12/01/2041.
577081	AT	9				2FE	3,026,500	106.999	3,209,970	3,000,000	3,016,563		(2,496)			4.350	4.241	AO	32,625	130,500	09/23/2010	10/01/2020.
577778	BF	9				2FE	1,121,960	110.335	1,103,350	1,000,000	1,023,747		(12,252)			7.450	6.026	AO	15,728	74,500	07/13/2004	10/15/2016.
577778	BM	4				2FE	6,187,900	119.738	5,986,900	5,000,000	5,469,776		(90,346)			8.500	6.043	JD	35,417	425,000	08/24/2004	06/01/2019.
579780	AH	0			1	1FE	996,460	108.069	1,080,690	1,000,000	997,542		324			3.900	3.943	JJ	17,983	39,000	07/05/2011	07/15/2021.
580645	AE	9				2FE	4,977,020	108.662	5,433,100	5,000,000	4,992,121		2,541			5.900	5.963	AO	62,278	295,000	10/31/2007	11/15/2017.
58155Q	AD	5			1	2FE	3,556,185	110.139	3,854,865	3,500,000	3,537,204		(5,365)			4.750	4.543	MS	55,417	166,250	03/24/2011	03/01/2021.
585055	AV	8	LS		1	1FE	2,418,695	107.823	2,614,708	2,425,000	2,420,802		582			4.125	4.157	MS	29,454	100,031	03/24/2011	03/15/2021.
585055	AV	8			1	1FE	1,570,905	107.823	1,698,212	1,575,000	1,572,274		378			4.125	4.157	MS	19,130	64,969	03/24/2011	03/15/2021.
585055	BM	7				1FE	3,976,800	101.241	4,049,640	4,000,000	3,976,880		80			3.500	3.568	MS	8,167		12/03/2014	03/15/2025.
590188	JF	6				1FE	5,072,900	114.224	5,711,200	5,000,000	5,023,276		(5,699)			6.500	6.351	JJ	149,861	325,000	10/04/2002	07/15/2018.
59022C	CS	0				2FE	947,690	108.303	1,083,030	1,000,000	984,482		5,983			5.700	6.427	MN	9,342	57,000	07/19/2007	05/02/2017.
594918	AT	1	LS		1	1FE	1,973,248	98.506	1,950,320	1,979,900	1,974,248		606			2.375	2.413	MN	7,837	47,023	04/25/2013	05/01/2023.
594918	AT	1			1	1FE	20,032	98.506	19,800	20,100	20,043		6			2.375	2.413	MN	80	477	04/25/2013	05/01/2023.
59531#	AB	6				2	2,000,000	110.851	2,217,018	2,000,000	2,000,000					5.400	5.403	FA	36,300	108,000	07/29/2011	07/29/2021.
60040#	AA	0			2	2FE	758,666	110.067	835,040	758,666	758,666					5.330	5.366	MJSD	112	40,437	08/26/2010	06/30/2027.
605068	AA	3			2	1FE	2,000,000	102.017	2,040,340	2,000,000	2,000,000					4.224	4.224	JD	7,040	84,480	11/08/2012	12/01/2034.
608190	AH	7				2FE	3,117,969	105.500	3,282,105	3,111,000	3,104,295		(8,488)			6.125	6.343	JJ	87,864	190,549	01/12/2006	01/15/2016.
61166W	AU	5			1	1FE	3,512,260	102.158	3,575,530	3,500,000	3,512,245		(15)			3.375	3.331	JJ	59,063		10/28/2014	07/15/2024.
615369	AB	1				2FE	2,519,410	106.787	2,669,675	2,500,000	2,515,582		(1,684)			4.500	4.403	MS	37,500	112,500	08/16/2012	09/01/2022.
617446	7Y	9				2FE	1,996,480	101.047	2,020,940	2,000,000	1,996,552		72			4.350	4.369	MS	27,308		09/03/2014	09/08/2026.
61746B	DQ	6				1FE	1,983,950	103.241	1,984,820	2,000,000	1,984,854		904			3.875	3.973	AO	13,347	38,965	04/23/2014	04/29/2024.
61980A	AC	7				2FE	998,040	110.194	1,101,940	1,000,000	998,880		187			5.750	5.776	JJ	26,514	57,500	01/06/2010	01/15/2020.
620076	BB	4			1	2FE	2,060,960	100.029	2,000,580	2,000,000	2,047,783		(5,621)			3.750	3.381	MN	9,583	75,000	07/31/2012	05/15/2022.
626717	AD	4			1	2FE	699,766	92.658	625,442	675,000	694,422		(2,252)			4.000	3.555	JD	2,250	27,000	07/17/2012	06/01/2022.
628464	B*	9				2Z	4,000,000	111.223	4,448,936	4,000,000	4,000,000					5.250	5.250	JJ	96,833	120,750	12/19/2013	01/15/2024.
628530	BD	8			1	2FE	2,706,569	104.236	2,762,254	2,650,000	2,703,482		(3,087)			4.200	3.923	MN	9,893	76,650	06/03/2014	11/29/2023.
62927@	AA	6				2FE	2,000,000	103.311	2,066,210	2,000,000	2,000,000					4.180	4.202	MJSD	4,412	16,952	09/29/2014	09/29/2024.
629568	AQ	9				2FE	755,255	103.941	779,558	750,000	752,122		(600)			6.150	6.049	FA	17,425	46,125	10/16/2008	02/15/2018.
629568	AJ	4				2FE	1,782,710	94.042	1,598,714	1,700,000	1,762,709		(8,016)			4.625	3.992	MS	23,151	78,625	06/26/2012	09/15/2021.
62966#	AX	0			2	3	4,615,385	106.223	4,902,600	4,615,385	4,615,385					5.030	5.031	JD	19,346	232,154	04/20/2011	12/01/2026.
636180	BG	5				2FE	1,991,315	113.050	2,261,000	2,000,000	1,996,371		961			6.500	6.562	AO	27,444	130,000	02/23/2009	04/15/2018.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																														
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																													
				F o r e i g n	B o n d C H A R	NAIC Desig- nation																		Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
CUSIP Identification			Description	Code			Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									

SCHEDULE D - PART 1

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

E10.15

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			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69362B	AW	2				..2FE	647,863	...109.936	713,485	649,000	648,342		106			5.125	5.147	AO.....	7,022	33,261	08/17/2010	04/15/2020.
693659	AC	8			..2	..1FE	8,849	...105.018	8,401	8,000	8,085		(101)			8.000	5.883	JD.....	2	640	11/30/2004	12/30/2015.
694476	AC	6				..2FE	1,043,380	113.480	1,134,800	1,000,000	1,025,670		(4,256)			6.000	5.418	FA.....	23,500	60,000	05/24/2010	02/10/2020.
695156	AR	0				..2FE	3,949,823	98.588	3,904,085	3,960,000	3,950,113		290			3.650	3.681	MS.....	46,574		09/03/2014	09/15/2024.
695156	AR	0				..2FE	39,897	98.588	39,435	40,000	39,900		3			3.650	3.681	MS.....	470		09/03/2014	09/15/2024.
70109H	AL	9			..1	..1FE	997,800	102.623	1,026,230	1,000,000	997,821		21			3.300	3.326	MN.....	3,667		11/18/2014	11/21/2024.
70342@	AC	2				..2	1,000,000	110.000	1,100,000	1,000,000	1,000,000					5.750	5.750	MS.....	15,333	57,500	03/19/2008	03/25/2018.
703481	A*	2				..2	2,000,000	109.375	2,187,500	2,000,000	2,000,000					4.970	4.970	AO.....	23,746	99,400	10/05/2010	10/05/2020.
707567	AA	1				..1FE	1,070,930	127.298	1,272,980	1,000,000	1,065,781		(1,733)			6.650	6.070	AO.....	16,625	66,500	08/26/2011	06/15/2034.
708696	BM	0				..2FE	51,899	113.617	55,956	49,250	50,283		(208)			6.625	6.057	AO.....	816	3,263	11/30/2004	04/01/2019.
708696	BM	0				..2FE	27,135	113.617	29,256	25,750	26,290		(109)			6.625	6.057	AO.....	426	1,706	11/30/2004	04/01/2019.
708696	BW	8				..2FE	747,360	109.721	822,908	750,000	748,504		242			5.200	5.244	AO.....	9,750	39,000	09/28/2009	04/01/2020.
713409	AC	4				..1FE	87,827	140.694	105,521	75,000	84,465		(426)			7.000	5.690	MS.....	1,750	5,250	11/30/2004	03/01/2029.
718172	AH	2				..1FE	548,391	110.251	593,150	538,000	544,134		(1,026)			4.500	4.255	MS.....	6,389	24,210	07/01/2010	03/26/2020.
718172	AH	2				..1FE	3,223,071	110.251	3,486,137	3,162,000	3,198,049		(6,033)			4.500	4.255	MS.....	37,549	142,290	07/01/2010	03/26/2020.
72447X	AC	1				..2FE	988,030	110.575	1,105,750	1,000,000	996,061		1,309			5.750	5.910	MS.....	16,931	57,500	09/06/2007	09/15/2017.
72650R	AW	2				..2FE	3,016,950	113.152	3,394,560	3,000,000	3,010,121		(1,715)			5.750	5.671	JJ.....	79,542	172,500	05/25/2010	01/15/2020.
72650R	BF	8				..2FE	4,492,890	98.327	4,424,715	4,500,000	4,493,102		212			3.600	3.618	MN.....	50,400		09/02/2014	11/01/2024.
72925P	AB	1				..2FE	2,219,270	103.791	2,335,298	2,250,000	2,246,236		4,097			5.875	6.076	MN.....	16,891	132,188	01/11/2007	11/15/2015.
737679	DD	9				..1FE	1,495,650	99.642	1,494,630	1,500,000	1,496,714		399			3.050	3.084	AO.....	11,438	45,750	03/28/2012	04/01/2022.
74151#	AK	4				..1	5,000,000	110.581	5,529,045	5,000,000	5,000,000					4.530	4.530	FA.....	88,713	113,250	02/10/2014	02/09/2024.
74170*	AC	3				..2	1,000,000	106.889	1,068,894	1,000,000	1,000,000					4.610	4.610	FA.....	16,519	46,100	08/22/2013	08/22/2025.
74170*	AD	1				..2FE	2,000,000	100.858	2,017,160	2,000,000	2,000,000					3.880	3.880	JJ.....	32,549		07/18/2014	07/30/2024.
74251V	AE	2				..2FE	996,360	99.963	999,630	1,000,000	997,100		325			3.300	3.343	MS.....	9,717	33,000	09/05/2012	09/15/2022.
74273@	AB	9				..2	2,000,000	101.087	2,021,734	2,000,000	2,000,000					3.850	3.850	FA.....	29,303	77,000	02/14/2013	02/14/2023.
743263	AL	9				..2FE	3,994,220	104.786	4,191,440	4,000,000	3,999,243		690			5.625	5.644	JJ.....	103,750	225,000	01/10/2006	01/15/2016.
743315	AJ	2				..1FE	10,388,300	133.009	13,300,900	10,000,000	10,282,668		(12,062)			6.625	6.320	MS.....	220,833	662,500	10/08/2002	03/01/2029.
74340X	AL	5				..2FE	2,996,833	113.810	3,414,300	3,000,000	2,998,631		480			7.625	7.645	JJ.....	114,375	228,750	06/08/2011	07/01/2017.
74340X	AW	1			..1	..2FE	1,037,810	105.739	1,057,390	1,000,000	1,036,970		(840)			4.250	3.732	FA.....	16,056		10/03/2014	08/15/2023.
744538	AC	3				..1FE	1,514,835	101.423	1,521,345	1,500,000	1,510,763		(1,435)			3.200	3.080	MS.....	16,000	48,000	01/19/2012	09/01/2021.
74730*	AJ	1			..2	..3	2,904,092	107.466	3,120,914	2,904,092	2,904,092					8.000	8.001	MS.....	77,442	232,327	09/28/1995	09/01/2020.
74834L	AP	5				..2FE	492,455	107.825	539,125	500,000	495,823		708			4.750	4.938	JJ.....	9,962	23,750	11/12/2009	01/30/2020.
74834L	AV	2			..1	..2FE	1,167,216	103.596	1,191,354	1,150,000	1,166,464		(752)			4.250	4.059	AO.....	12,219	26,338	06/09/2014	04/01/2024.
749685	AQ	6				..2FE	1,981,820	112.061	2,241,220	2,000,000	1,992,997		1,959			6.500	6.626	FA.....	49,111	130,000	02/19/2008	02/15/2018.
750236	AM	3				..4FE	1,172,743	113.750	2,275,000	2,000,000	1,429,885		152,396			9.000	25.310	JD.....	8,000	180,000	02/28/2013	06/15/2017.
755111	AU	5				..1FE	5,404,800	116.809	5,840,450	5,000,000	5,141,507		(31,172)			6.400	5.592	JD.....	14,222	320,000	01/12/2004	12/15/2018.
755111	BY	6			..1	..1FE	1,987,540	100.870	2,017,400	2,000,000	1,987,614		74			3.150	3.223	JD.....	5,075		11/24/2014	12/15/2024.
758203	AA	1				..2FE	80,156	119.658	89,744	75,000	78,112		(262)			6.625	6.010	AO.....	1,049	4,969	11/30/2004	10/15/2023.
75820Q	AC	6				..2FE	87,049	123.193	92,395	75,000	82,902		(533)			7.500	6.113	MN.....	719	5,625	11/30/2004	05/15/2025.
75884R	AS	2				..2FE	1,001,880	109.560	1,095,600	1,000,000	1,001,240		(166)			4.800	4.777	AO.....	10,133	48,000	09/30/2010	04/15/2021.
75913M	AB	5				..2FE	1,010,140	116.488	1,164,880	1,000,000	1,004,257		(1,077)			7.500	7.355	MN.....	9,583	75,000	05/12/2008	05/15/2018.
759509	AD	4				..2FE	2,991,858	106.933	3,207,990	3,000,000	2,998,080		941			6.200	6.237	MN.....	23,767	186,000	04/02/2007	11/15/2016.

SCHEDULE D - PART 1

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

E10.16

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
75952A	AF	4	RELIANT ENERGY MID-ATLANTIC PW SERIES B.....	.....	..	.....2	4FE	629,742	103.750	647,858	624,442	625.602	.....	.....(325)	.....	.....	.....9.237	9.100	JJ.....	28,680	57,680	03/23/2001	07/02/2017.
760761	AB	2	REPUBLIC SERVICES INC.....	.....	..	.....	.....2FE	2,002,979	113.134	2,262,680	2,000,000	2,001,788	.....	.....(327)	.....	.....	.....5.500	5.478	MS.....	32,389	110,000	08/03/2010	09/15/2019.
76169#	AG	8	REYES HOLDINGS LLC SERIES 2012A.....	.....	..	.....	.....3	2,000,000	96.283	1,925,660	2,000,000	2,000,000	.....	.....	.....	.....	.....5.130	5.130	JJ.....	43,035	102,600	08/07/2012	07/31/2022.
771196	BE	1	ROCHE HOLDING INC.....	LS...	..	1	1FE	997,470	103.083	1,030,830	1,000,000	997.526	.....	.....56	.....	.....	.....3.350	3.380	MS.....	8,561	.....	09/22/2014	09/30/2024.
77340R	AC	1	ROCKIES EXPRESS PIPELINE 144A.....	.....	..	.....	.....3FE	2,510,715	102.433	2,560,825	2,500,000	2,504.668	.....	.....(1,134)	.....	.....	.....6.850	6.790	JJ.....	78,965	171,250	06/24/2008	07/15/2018.
776696	AC	0	ROPER INDUSTRIES.....	.....	..	.....	.....2FE	2,026,400	115.591	2,311,820	2,000,000	2,014.270	.....	.....(2,576)	.....	.....	.....6.250	6.072	MS.....	41,667	125,000	08/27/2009	09/01/2019.
783549	AZ	1	RYDER SYSTEM INC.....	.....	..	.....	.....2FE	1,106,400	125.333	1,253,330	1,000,000	1,072.211	.....	.....(4,563)	.....	.....	.....6.950	6.037	JD.....	5,792	69,500	06/13/2005	12/01/2025.
783764	AK	9	RYLAND GROUP.....	.....	..	.....	.....3FE	995,560	100.500	1,005,000	1,000,000	999.979	.....	.....556	.....	.....	.....5.375	5.433	JJ.....	24,785	53,750	01/06/2005	01/15/2015.
78403D	AC	4	SBA TOWER TRUST 144A.....	.....	..	.....1	1FE	700,000	100.952	706,664	700,000	700,000	.....	.....	.....	.....	.....2.738	4.292	MON...	745	20,474	07/26/2012	12/15/2042.
78403D	AF	7	SBA TOWER TRUST 144A.....	.....	..	.....	.....1FE	1,500,000	101.222	1,518,330	1,500,000	1,494.642	.....	.....(5,358)	.....	.....	.....3.474	3.550	MON...	2,316	55,675	04/04/2013	04/15/2023.
78403D	AH	3	SBA TOWER TRUST 2014-2C 144A.....	.....	..	.....1	1FE	1,000,000	101.906	1,019,060	1,000,000	1,000,000	.....	.....	.....	.....	.....3.869	3.900	MON...	1,720	6,233	10/07/2014	10/15/2049.
78412D	AN	9	SEMCO ENERGY.....	.....	..	.....	.....1FE	499,650	110.862	554,310	500,000	499.793	.....	.....33	.....	.....	.....5.150	5.159	AO.....	5,007	25,750	04/14/2010	04/21/2020.
78442F	AR	9	SLM CORP SENIOR NOTES SERIES MTNA.....	.....	..	.....	.....3FE	990,000	100.050	1,000,500	1,000,000	998.085	.....	.....515	.....	.....	.....5.320	5.384	AO.....	9,753	53,200	01/09/2004	04/25/2018.
790849	AJ	2	ST JUDE MEDICAL INC.....	.....	..	.....1	2FE	1,990,480	100.457	2,009,140	2,000,000	1,991.941	.....	.....833	.....	.....	.....3.250	3.306	AO.....	13,722	65,000	03/21/2013	04/15/2023.
808513	AD	7	CHARLES SCHWAB CORP.....	.....	..	.....	.....1FE	1,002,450	110.255	1,102,550	1,000,000	1,001.491	.....	.....(232)	.....	.....	.....4.450	4.419	JJ.....	19,654	44,500	07/20/2010	07/22/2020.
80851Q	DA	9	CHARLES SCHWAB CORP.....	.....	..	.....	.....1FE	2,991,570	112.301	3,369,030	3,000,000	2,997.175	.....	.....945	.....	.....	.....6.375	6.414	MS.....	63,750	191,250	09/11/2007	09/01/2017.
808626	AE	5	SCIENCE APPLICATIONS INTL.....	LS...	..	.....	.....3FE	85,175	107.842	80,882	75,000	83,184	.....	.....(256)	.....	.....	.....7.125	6.102	JJ.....	2,672	5,344	11/30/2004	07/01/2032.
811065	AC	5	SCRIPPS NETWORKS INTERACTIVE.....	LS...	..	1	2FE	2,481,650	101.162	2,529,050	2,500,000	2,481.804	.....	.....154	.....	.....	.....3.900	3.990	MN.....	10,021	.....	11/17/2014	11/15/2024.
812404	AX	9	SEARS ROEBUCK ACCEPTANCE.....	.....	..	.....1	6FE	1,668,000	55.500	1,928,625	3,475,000	1,762.614	.....	.....36,250	.....	.....	.....7.500	15.979	AO.....	55,021	260,625	07/19/2002	10/15/2027.
81721M	20	8	SENIOR HOUSING PROP TRUST.....	.....	..	.....1	2FE	1,000,000	96.360	963,600	1,000,000	1,000,000	.....	.....	.....	.....	.....5.625	5.625	FMAN.....	9,375	56,250	07/17/2012	08/01/2042.
824348	AL	0	SHERWIN-WILLIAMS CO DEBENTURES.....	.....	..	.....	.....1FE	89,815	134.907	101,180	75,000	85.286	.....	.....(575)	.....	.....	.....7.375	5.782	FA.....	2,305	5,531	11/30/2004	02/01/2027.
828783	AT	7	SIMON PROPERTY INVESTORS REIT.....	.....	..	.....	.....1FE	85,130	116.686	87,515	75,000	78.384	.....	.....(859)	.....	.....	.....7.375	5.911	JD.....	246	5,531	11/30/2004	06/15/2018.
828807	BZ	9	SIMON PROPERTY GROUP INC.....	.....	..	.....	.....1FE	1,997,720	114.199	2,283,980	2,000,000	1,999.090	.....	.....233	.....	.....	.....6.125	6.140	MN.....	10,549	122,500	05/12/2008	05/30/2018.
82894*	AS	6	J R SIMPLOT COMPANY J R SIMPLOT COMPANY.....	.....	..	.....	.....2	2,000,000	100.741	2,014,818	2,000,000	2,000,000	.....	.....	.....	.....	.....6.140	6.140	MS.....	40,933	122,800	03/01/2005	03/01/2015.
82894*	AT	4	J R SIMPLOT COMPANY.....	.....	..	.....	.....2	2,000,000	109.649	2,192,980	2,000,000	2,000,000	.....	.....	.....	.....	.....6.210	6.210	MN.....	18,285	124,200	05/08/2007	05/08/2017.
82894*	AV	9	J R SIMPLOT COMPANY SENIOR NOTES.....	.....	..	.....	.....2	2,000,000	110.000	2,200,000	2,000,000	2,000,000	.....	.....	.....	.....	.....3.910	3.910	MN.....	8,472	78,200	05/22/2012	05/22/2024.
833034	AH	4	SNAP-ON INC.....	.....	..	.....	.....1FE	2,522,150	119.191	2,979,775	2,500,000	2,514.201	.....	.....(1,699)	.....	.....	.....6.125	6.020	MS.....	51,042	153,125	08/14/2009	09/01/2021.
837004	BY	5	SOUTH CAROLINA ELEC & GAS FIRST MORTGAGE.....	.....	..	.....	.....1FE	126,526	112.236	140,295	125,000	125.511	.....	.....(118)	.....	.....	.....5.250	5.131	MN.....	1,094	6,563	12/18/2003	11/01/2018.
837004	CC	2	SOUTH CAROLINA ELEC & GAS.....	LS...	..	.....	.....1FE	953,256	116.837	1,116,962	956,000	954.786	.....	.....271	.....	.....	.....6.500	6.538	MN.....	10,357	62,140	09/25/2008	11/01/2018.
837004	CC	2	SOUTH CAROLINA ELEC & GAS.....	.....	..	.....	.....1FE	1,788,851	116.837	2,096,056	1,794,000	1,791.722	.....	.....508	.....	.....	.....6.500	6.538	MN.....	19,435	116,610	09/25/2008	11/01/2018.
84055*	AA	6	SOUTH TEXAS ELECTRIC COOP SERIES A.....	.....	..	.....2	1	2,470,588	114.469	2,828,053	2,470,588	2,470.588	.....	.....	.....	.....	.....5.410	5.411	JJ.....	66,829	133,659	11/19/2009	01/01/2028.
84265V	AD	7	SOUTHERN COPPER CORP.....	LS...	..	.....	.....2FE	448,447	109.617	491,084	448,000	448.274	.....	.....(44)	.....	.....	.....5.375	5.362	AO.....	5,017	24,080	05/04/2010	04/16/2020.
84265V	AD	7	SOUTHERN COPPER CORP.....	.....	..	.....	.....2FE	1,053,048	109.617	1,153,171	1,052,000	1,052.642	.....	.....(103)	.....	.....	.....5.375	5.362	AO.....	11,780	56,545	05/04/2010	04/16/2020.
84314#	AB	7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU.....	.....	..	.....2	2	1,821,429	104.951	1,911,607	1,821,429	1,821.429	.....	.....	.....	.....	.....5.750	5.750	JD.....	4,655	104,732	07/01/2010	06/15/2040.
84314#	AC	5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU.....	.....	..	.....2	2	807,692	107.760	870,372	807,692	807.692	.....	.....	.....	.....	.....5.000	5.000	JD.....	1,795	40,385	07/01/2010	06/15/2025.
844030	AA	4	SOUTHERN UNION CO SENIOR NOTES.....	.....	..	.....	.....2FE	1,927,380	128.474	2,569,480	2,000,000	1,955.070	.....	.....3,271	.....	.....	.....7.600	7.952	FA.....	63,333	152,000	01/30/2002	02/01/2024.
84489P	AE	8	SOUTHWEST GAS COMPANY SERIES MTNA.....	.....	..	.....	.....1FE	80,624	124.206	93,155	75,000	79.041	.....	.....(204)	.....	.....	.....6.760	6.144	AO.....	1,268	5,070	11/30/2004	09/24/2027.
845743	BN	2	SOUTHWESTERN PUBLIC SERVICE.....	.....	..	.....1	1FE	1,001,750	111.439	1,114,390	1,000,000	1,001.675	.....	.....(33)	.....	.....	.....4.500	4.489	FA.....	17,000	45,000	08/24/2011	08/15/2041.
852060	AT	9	SPRINT CAPITAL CORP.....	.....	..	.....	.....4FE	96,625	98.500	73,875	75,000	92.480	.....	.....(541)	.....	.....	.....8.750	6.482	MS.....	1,932	6,563	11/30/2004	03/15/2032.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	B o n d C H A R	NAIC Desig- nation			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description	Code				Actual Cost			Par Value	Book/Adjusted Carrying Value											
867914	AZ	6	SUNTRUST BANKS.....			2FE	2,999,760	111.020	3,330,600	3,000,000	2,999,923		26			6.000	6.001	MS.....	55,000	180,000	09/05/2007	09/11/2017.
871503	AK	4	SYMANTEC CORP.....			2FE	1,288,630	100.902	1,311,726	1,300,000	1,291,110		1,003			3.950	4.057	JD.....	2,282	51,350	06/12/2012	06/15/2022.
87165B	AD	5	SYNCHRONY FINANCIAL.....		1	2FE	1,996,120	102.916	2,058,320	2,000,000	1,996,249		129			4.250	4.274	FA.....	33,056		08/06/2014	08/15/2024.
871829	AU	1	SYSCO CORPORATION.....		1	1FE	1,992,320	103.396	2,067,920	2,000,000	1,992,482		162			3.500	3.546	AO.....	17,306		09/23/2014	10/02/2024.
872287	AF	4	TCI COMMUNICATIONS INC.....			1FE	89,279	141.674	106,256	75,000	84,714		(590)			7.875	6.242	FA.....	2,231	5,906	11/30/2004	02/15/2026.
87236Y	AA	6	TD AMERITRADE HOLDING CO.....			1FE	1,510,870	114.388	1,715,820	1,500,000	1,506,219		(1,076)			5.600	5.502	JD.....	7,000	84,000	03/02/2010	12/01/2019.
87243B	AB	5	BOARDWALK PIPELINES LLC.....			2FE	70,095	105.349	79,012	75,000	73,376		418			5.200	5.910	JD.....	325	3,900	11/30/2004	06/01/2018.
872540	AP	4	TJX COMPANIES INC.....		1	1FE	2,652,862	96.428	2,555,342	2,650,000	2,652,432		(270)			2.500		MN.....	8,465	66,250	04/30/2013	05/15/2023.
87265C	AH	3	NORTHROP GRUMM SPACE SENIOR NOTES.....			2FE	6,025,139	125.727	6,852,122	5,450,000	5,714,531		(37,190)			9.350	8.226	FA.....	192,506	509,575	01/09/2002	06/04/2020.
87305Q	CH	2	TTX CO.....			1FE	1,499,775	101.901	1,528,515	1,500,000	1,499,775					3.600	3.601	JJ.....	6,150		11/13/2014	01/15/2025.
87408#	AB	7	TAL INTERNATIONAL CONTAINER SENIOR SECUR.....			2FE	1,000,000	112.770	1,127,703	1,000,000	1,000,000					5.410	5.410	AO.....	9,167	54,100	04/12/2012	04/30/2024.
87612E	AF	3	TARGET CORP DEBENTURES.....			1FE	5,555,050	137.900	6,895,000	5,000,000	5,427,465		(14,556)			7.000	6.168	JJ.....	161,389	350,000	01/07/2003	07/15/2031.
87612E	AK	2	TARGET CORP DEBENTURES.....			1FE	5,025,248	133.198	6,493,403	4,875,000	4,994,082		(3,609)			6.350	6.123	MN.....	51,594	309,563	01/06/2003	11/01/2032.
87875U	AK	8	TECO FINANCE INC.....			2FE	1,992,420	110.927	2,218,540	2,000,000	1,995,577		723			5.150	5.199	MS.....	30,328	103,000	03/05/2010	03/15/2020.
879868	AL	1	TEMPLE INLAND INC.....			2FE	2,981,370	113.249	3,397,470	3,000,000	3,024,977		(7,243)			6.625	6.319	JJ.....	91,646	198,750	12/02/2005	01/15/2018.
88031J	AB	2	TENASKA GEORGIA PARTNERS SENIOR SECURED.....		2	2FE	6,107,852	124.696	7,253,983	5,817,335	5,998,209		(9,672)			9.500	8.950	FA.....	230,269	552,647	01/10/2002	02/01/2030.
88031Q	AA	8	TENASKA VIRGINIA PARTNERS 144A.....		2	2FE	3,346,450	107.882	3,610,217	3,346,450	3,346,450					6.119	6.165	MJSD.....	569	204,769	04/29/2004	03/30/2024.
88031R	AA	6	TENASKA ALABAMA II PARTNERS 144A SENIOR.....		2	2	7,050,868	113.437	7,965,746	7,022,176	7,036,190		(1,478)			6.125	6.121	MJSD.....	1,195	430,108	10/20/2003	03/30/2023.
88162F	B@	3	TETRA TECHNOLOGIES.....			3	1,000,000	101.160	1,011,600	1,000,000	1,000,000					6.560	6.560	AO.....	11,116	65,600	04/30/2008	04/30/2015.
881685	AV	3	TEXACO CAPITAL INC.....			1FE	101,279	134.511	100,883	75,000	88,418		(1,620)			8.875	5.618	MS.....	2,219	6,656	11/30/2004	09/01/2021.
883203	BL	4	TEXTRON INC.....			2FE	490,265	110.053	550,265	500,000	496,379		1,108			5.600	5.874	JD.....	2,333	28,000	08/20/2008	12/01/2017.
883556	AX	0	THERMO FISHER SCIENTIFIC INC.....			2FE	3,606,965	107.949	3,778,215	3,500,000	3,572,900		(10,234)			4.500	4.113	MS.....	52,500	157,500	06/29/2011	03/01/2021.
884315	AG	7	THOMAS & BETTS CORP.....			1FE	495,930	119.033	595,165	500,000	497,333		309			5.625	5.720	MN.....	3,594	28,125	11/16/2009	11/15/2021.
88643@	AJ	5	TIDEWATER INC SENIOR NOTES SERIES I.....		2	2	4,000,000	106.858	4,274,312	4,000,000	4,000,000					4.610	4.610	JD.....	512	184,400	10/15/2010	12/30/2022.
887315	BJ	7	TIME WARNER INC DEBENTURES.....			2FE	5,765,100	114.873	5,743,650	5,000,000	5,206,450		(66,707)			7.250	5.627	AO.....	76,528	362,500	02/20/2004	10/15/2017.
891027	AF	1	TORCHMARK CORP.....			2FE	5,096,666	128.121	6,245,899	4,875,000	5,005,357		(10,895)			7.875	7.440	MN.....	49,055	383,906	08/01/2002	05/15/2023.
89233P	4C	7	TOYOTA MOTOR CREDIT CORP.....			1FE	1,034,250	110.342	1,103,420	1,000,000	1,020,565		(3,301)			4.500	4.076	JD.....	1,750	45,000	07/15/2010	06/17/2020.
89233P	7F	7	TOYOTA MOTOR CREDIT CORP.....			1FE	993,730	99.426	994,260	1,000,000	994,839		569			2.625	2.697	JJ.....	12,469	26,250	01/07/2013	01/10/2023.
893830	AF	6	TRANSOCEAN INC.....			2FE	88,675	91.453	68,590	75,000	85,741		(377)			7.500	6.100	AO.....	1,188	5,625	11/30/2004	04/15/2031.
89417E	AC	3	TRAVELERS COS INC.....			1FE	958,230	111.959	1,119,590	1,000,000	984,099		4,754			5.750	6.349	JD.....	2,556	57,500	08/14/2008	12/15/2017.
89417E	AE	9	TRAVELERS COS INC.....			1FE	1,998,180	112.776	2,255,520	2,000,000	1,999,271		191			5.800	5.812	MN.....	14,822	116,000	05/08/2008	05/15/2018.
89566E	AB	4	TRISTATE GEN AND TRANS ASSN 144A PASS TH.....		2	1FE	5,128,850	128.131	6,406,550	5,000,000	5,080,997		(5,645)			7.144	6.911	JJ.....	149,826	357,200	10/21/2003	07/31/2033.
902494	AF	0	TYSON FOODS INC.....			2FE	5,655,460	112.858	5,642,900	5,000,000	5,212,003		(56,436)			7.000	5.587	MN.....	58,333	350,000	01/31/2005	05/01/2018.
90333W	AC	2	US BANK NA SUB NOTES.....			1FE	122,936	101.566	126,958	125,000	124,933		228			4.800	4.992	AO.....	1,267	6,000	12/18/2003	04/15/2015.
904764	AH	0	UNILEVER CAPITAL CORP GUAR UNILEVER PLC.....			1FE	77,167	137.615	103,211	75,000	76,735		(55)			5.900	5.692	MN.....	565	4,425	11/30/2004	11/15/2032.
905641	AA	4	UNION CENTRAL LIFE 144A.....			1FE	1,300,000	117.926	2,358,520	2,000,000	1,385,581		20,454			8.200	13.463	MN.....	27,333	164,000	07/23/2009	11/01/2026.
908906	AC	4	UNIONBANCAL CORP.....			1FE	2,296,955	101.280	2,329,440	2,300,000	2,297,625		271			3.500	3.516	JD.....	2,907	80,500	06/12/2012	06/18/2022.
90919@	AA	7	UNIPAC VI SENIOR SECURED NOTES.....			5	1,324,960	40.000	1,324,960	3,312,400	1,324,960			943,003		5.000	15.059	JAJO.....	40,945	194,394	08/20/2007	05/31/2020.
90932Q	AA	4	UNITED AIR 2014-2 A PTT.....		1	1FE	5,705,620	100.462	5,722,316	5,696,000	5,705,069		(551)			3.750	3.727	MS.....	83,067		08/04/2014	09/03/2026.
90932Q	AA	4	UNITED AIR 2014-2 A PTT.....	LS...	1	1FE	1,305,630	100.462	1,310,024	1,304,000	1,305,526		(104)			3.750	3.733	MS.....	19,017		08/04/2014	09/03/2026.
91155@	AA	8	ARMY LODGING FUND SENIOR SECURED NOTES.....		2	1	2,595,862	116.687	3,029,031	2,595,862	2,595,862					5.250	5.308	MON.....	3,029	136,283	09/23/2010	09/23/2030.
91159H	HK	9	US BANCORP.....		1	1FE	2,494,800	101.915	2,547,875	2,500,000	2,494,935		135			3.600	3.625	MS.....	27,500		09/08/2014	09/11/2024.
91169#	AA	0	UNITED STATES COLD STORAGE INC.....		2	2	2,000,000	110.000	2,200,000	2,000,000	2,000,000					6.110	6.110	FA.....	44,128	122,200	02/21/2008	02/21/2018.

SCHEDULE D - PART 1

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

E10.18

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				Code	F o r e i g n	Bond CHAR	NAIC Design- ation				Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
913017	BH	1					1FE				1,831,218	101.530	1,776,775	1,750,000	1,755,056		(14,907)			4.875	3.986	MN	14,219	85,313	05/27/2009	05/01/2015.
913017	BV	0		LS			1FE				99,923	102.164	102,164	100,000	99,941		7			3.100	3.109	JD	258	3,100	05/24/2012	06/01/2022.
913017	BV	0					1FE				899,307	102.164	919,476	900,000	899,466		63			3.100	3.109	JD	2,325	27,900	05/24/2012	06/01/2022.
913026	AT	7					2FE				2,195,910	113.232	2,234,067	1,973,000	2,118,300		(9,526)			8.375	7.326	JJ	76,193	165,239	04/24/2003	01/15/2025.
91324P	BC	5					1FE				5,963,020	112.328	6,739,680	6,000,000	5,987,001		4,031			6.000	6.083	MN	46,000	360,000	02/22/2008	11/15/2017.
918204	AV	0				1	1FE				499,705	105.684	528,420	500,000	499,795		27			3.500	3.507	MS	5,833	17,500	08/17/2011	09/01/2021.
92240@	AL	9					1				3,000,000	107.606	3,228,180	3,000,000	3,000,000					4.530	4.530	JD	6,040	135,900	12/15/2010	12/15/2025.
92276M	20	4				1	2FE				1,000,000	98.800	988,000	1,000,000	1,000,000					5.450	5.450	MJSD	2,422	54,500	02/28/2013	03/15/2043.
925524	BB	5					2FE				2,989,020	106.942	3,208,260	3,000,000	2,998,079		1,347			6.250	6.301	AO	31,771	187,500	01/25/2007	04/30/2016.
92553P	AD	4					2FE				997,830	112.729	1,127,290	1,000,000	998,858		207			5.625	5.653	MS	16,563	56,250	08/20/2009	09/15/2019.
92553P	AL	6					2FE				490,315	95.105	475,525	500,000	490,772		168			4.500	4.620	FA	7,750	22,500	02/23/2012	02/27/2042.
94403*	AY	2				2	2FE				455,000	103.519	471,010	455,000	455,000					5.870	5.870	MN	4,229	26,709	05/04/2005	05/04/2016.
94874R	AY	2					2FE				5,969,250	117.568	6,172,320	5,250,000	5,720,345		(28,383)			6.640	5.577	MS	102,643	348,600	06/09/2003	07/15/2026.
94973V	AM	9					2FE				1,040,350	110.686	1,106,860	1,000,000	1,014,530		(5,415)			5.875	5.236	JD	2,611	58,750	08/27/2009	06/15/2017.
94974B	FY	1					1FE				4,027,440	102.431	4,097,240	4,000,000	4,026,516		(924)			4.100	4.027	JD	12,756	82,000	06/12/2014	06/03/2026.
94978#	JF	5				2	2FE				2,482,330	101.213	2,512,435	2,482,330	2,482,330					3.620	3.620	MON	2,247	8,736	11/20/2014	09/20/2024.
94978#	JH	1				2	2FE				2,500,000	101.209	2,530,215	2,500,000	2,500,000					3.620	3.620	MON	3,771		12/16/2014	09/16/2024.
958587	BH	9					1FE				498,230	105.924	529,620	500,000	498,970		170			5.100	5.146	MS	8,500	25,500	03/03/2010	03/01/2020.
960402	AS	4					2FE				90,306	130.672	98,004	75,000	84,175		(786)			7.875	6.040	MS	1,969	5,906	11/30/2004	09/01/2023.
961548	AQ	7				2	2FE				33,670	112.859	33,858	30,000	32,124		(131)			7.650	6.173	MS	676	2,295	11/30/2004	03/15/2027.
962166	BR	4					2FE				6,395,400	133.093	7,985,580	6,000,000	6,316,110		(9,424)			7.375	6.849	MS	130,292	442,500	01/02/2003	03/15/2032.
963320	AT	3		LS		1	2FE				299,691	101.588	304,764	300,000	299,695		4			3.700	3.712	MN	1,758		10/30/2014	05/01/2025.
963320	AT	3				1	2FE				2,697,219	101.588	2,742,876	2,700,000	2,697,252		33			3.700	3.712	MN	15,818		10/30/2014	05/01/2025.
969133	AK	3					2FE				88,154	127.693	95,770	75,000	84,109		(525)			7.850	6.346	JJ	2,944	5,888	11/30/2004	07/01/2026.
969457	BW	9		LS		1	2FE				418,918	93.016	390,684	420,018	418,953		35			4.550	4.584	JD	1,593	9,555	06/19/2014	06/24/2024.
969457	BW	9				1	2FE				578,462	93.016	539,476	579,982	578,511		48			4.550	4.584	JD	2,199	13,195	06/19/2014	06/24/2024.
96950F	AJ	3					2FE				2,007,240	95.729	1,914,580	2,000,000	2,005,726		(652)			3.350	3.307	FA	25,311	67,000	08/10/2012	08/15/2022.
96950F	AM	6				1	2FE				1,002,570	99.957	999,570	1,000,000	1,002,396		(174)			4.300	4.268	MS	13,975	21,500	02/28/2014	03/04/2024.
96950F	AQ	7				1	2FE				1,993,800	96.725	1,934,500	2,000,000	1,994,080		280			3.900	3.936	JJ	39,867		06/24/2014	01/15/2025.
970648	AB	7					2FE				2,012,808	102.384	2,047,680	2,000,000	2,000,883		(1,576)			5.625	5.540	JJ	51,875	112,500	06/29/2005	07/15/2015.
98310W	AB	4					2FE				4,716,022	107.996	5,129,810	4,750,000	4,741,529		4,054			6.000	6.100	JD	23,750	285,000	06/19/2007	12/01/2016.
984121	BP	7					2FE				2,020,000	106.261	2,125,220	2,000,000	2,003,344		(2,604)			6.400	6.253	MS	37,689	128,000	01/25/2007	03/15/2018.
G3424#	AD	3				2					3,000,000	110.000	3,300,000	3,000,000	3,000,000					6.780	6.780	JJ	93,790	203,400	07/15/2008	07/15/2016.
008474	A@	7			A		2				2,000,000	110.000	2,200,000	2,000,000	2,000,000					6.670	6.670	AO	31,127	133,400	04/07/2010	04/07/2020.
064149	C8	8			A		1FE				1,030,540	109.651	1,096,510	1,000,000	1,020,570		(2,961)			4.375	3.988	JJ	20,417	43,750	06/09/2011	01/13/2021.
067901	AL	2		LS		A	2FE				999,439	96.340	963,400	1,000,000	999,598		47			3.850	3.856	AO	9,625	38,500	06/14/2012	04/01/2022.
09784Y	A*	9			A		2				1,000,000	101.903	1,019,030	1,000,000	1,000,000					4.250	4.250	AO	7,792	42,500	10/25/2011	10/25/2021.
09784Y	B*	8			A		2				1,500,000	103.797	1,556,955	1,500,000	1,500,000					4.370	4.370	MN	10,743	65,550	10/04/2011	11/02/2020.
13643E	AG	0		LS		A	2FE				3,035,950	92.636	2,779,080	3,000,000	3,027,331		(3,331)			4.500	4.346	AO	33,750	135,000	04/24/2012	04/01/2022.
13645R	AH	7			A		2FE				1,008,260	114.666	1,146,660	1,000,000	1,003,376		(872)			6.500	6.387	MN	8,306	65,000	05/15/2008	05/15/2018.
20825U	AC	8			A		1FE				17,122,910	139.686	20,778,293	14,875,000	16,612,979		(58,049)			7.250	6.126	AO	227,670	1,078,438	12/19/2002	10/15/2031.
22576C	A@	0			A		2				1,000,000	108.020	1,080,200	1,000,000	1,000,000					5.480	5.480	MS	14,766	54,800	03/24/2010	03/24/2017.

SCHEDULE D - PART 1

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

E10.19

1				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
22576C	C*	0			A		2	3,000,000	110.000	3,300,000	3,000,000	3,000,000					5.130	5.130	AO.....	32,918	153,900	04/14/2011	04/14/2021.
22576C	D@	7			A		2	1,000,000	103.128	1,031,280	1,000,000	1,000,000					4.000	4.000	MN.....	4,333	40,000	05/22/2012	05/22/2022.
29357#	AC	8			A		2	3,000,000	108.191	3,245,730	3,000,000	3,000,000					4.540	4.542	MN.....	11,728	136,200	02/22/2012	02/22/2022.
30217V	AC	1			A	2	2FE	891,600	108.749	969,606	891,600	891,600					7.390	7.390	JD.....	183	65,889	02/06/1998	12/31/2017.
448055	AB	9			I		2FE	7,802,350	111.615	8,929,200	8,000,000	7,891,693		19,510			6.150	6.497	JD.....	21,867	492,000	12/18/2008	06/15/2019.
559222	AQ	7			A	1	1FE	6,018,270	100.696	6,041,760	6,000,000	6,017,687		(584)			3.625	3.587	JD.....	9,667	108,146	08/25/2014	06/15/2024.
707064	AA	9			A		2	4,000,000	109.263	4,370,520	4,000,000	4,000,000					6.350	6.350	JJ.....	109,361	254,000	07/26/2007	07/26/2017.
707886	B#	3			A		2	2,000,000	110.000	2,200,000	2,000,000	2,000,000					6.300	6.300	MN.....	11,200	126,000	05/29/2008	05/29/2018.
707886	B@	5			A		2	1,000,000	106.420	1,064,200	1,000,000	1,000,000					6.120	6.120	MN.....	5,440	61,200	05/29/2008	05/29/2016.
72605X	AG	0			I		2FE	2,589,225	109.204	3,139,615	2,875,000	2,733,133		17,343			7.310	8.364	JJ.....	96,908	210,163	02/20/2002	01/26/2021.
77509N	AF	0			A		2FE	4,960,203	147.264	7,363,200	5,000,000	4,967,460		777			8.750	8.824	MN.....	72,917	437,500	06/28/2002	05/01/2032.
86722T	AA	0			A		1FE	246,600	112.337	280,843	250,000	248,583		361			6.100	6.287	JD.....	1,271	15,250	08/21/2008	06/01/2018.
87425E	AG	8			A		2FE	1,014,430	101.388	1,013,880	1,000,000	1,001,063		(2,787)			5.125	4.831	MN.....	6,549	51,250	08/28/2009	05/15/2015.
87425E	AH	6			A		2FE	1,838,200	91.852	1,607,410	1,750,000	1,832,603		(2,195)			5.750	5.366	MN.....	12,858	100,625	04/13/2012	05/15/2035.
87425E	AM	5			A	1	2FE	1,007,070	97.105	971,050	1,000,000	1,005,192		(779)			3.750	3.651	FA.....	15,625	37,500	06/21/2012	02/01/2021.
878742	AY	1		LS...	A	1	2FE	259,049	90.124	235,224	261,000	259,428		163			3.750	3.837	FA.....	4,078	9,788	07/31/2012	02/01/2023.
878742	AY	1			A	1	2FE	659,035	90.124	598,423	664,000	660,000		415			3.750	3.837	FA.....	10,375	24,900	07/31/2012	02/01/2023.
89153U	AF	8			A		1FE	998,190	96.988	969,880	1,000,000	998,488		155			2.750	2.770	JJ.....	12,681	27,500	01/10/2013	07/15/2023.
89346D	AC	1			A		2FE	2,011,680	111.441	2,228,820	2,000,000	2,004,794		(1,234)			6.650	6.570	MN.....	16,994	133,000	05/08/2008	05/15/2018.
895945	B@	1			A		2	4,000,000	110.000	4,400,000	4,000,000	4,000,000					5.900	5.900	AO.....	41,300	236,000	04/28/2011	04/28/2021.
90388@	AB	7			A		3	3,000,000	102.611	3,078,330	3,000,000	3,000,000					5.920	5.920	MS.....	59,200	177,600	03/06/2008	03/01/2018.
952845	AE	5			A	1	2FE	1,000,000	98.389	983,890	1,000,000	1,000,000					4.350	4.350	AO.....	9,183		10/07/2014	10/15/2024.
98462Y	AB	6		LS...	A	1	2FE	1,719,437	97.598	1,665,022	1,706,000	1,719,413		(24)			4.950	4.844	JJ.....	42,458		11/26/2014	07/15/2024.
98462Y	AB	6			A	1	2FE	2,816,007	97.598	2,726,888	2,794,000	2,815,968		(39)			4.950	4.844	JJ.....	69,536		11/26/2014	07/15/2024.
C0445#	AM	8			A		2	1,000,000	101.376	1,013,760	1,000,000	1,000,000					3.810	3.810	FA.....	13,547	38,100	08/23/2012	08/23/2024.
C4931*	AU	7			A		2	2,000,000	106.687	2,133,740	2,000,000	2,000,000					4.750	4.750	MN.....	10,819	95,000	11/20/2013	11/20/2025.
007634	AA	6			F		1FE	8,751,695	116.532	10,196,550	8,750,000	8,750,873		(120)			5.750	5.748	JD.....	22,361	503,125	12/05/2005	12/15/2020.
01959E	AA	6			F		2FE	4,337,500	109.165	4,366,600	4,000,000	4,070,695		(41,202)			7.500	6.309	FA.....	125,000	300,000	01/16/2007	08/01/2016.
02343*	AA	0			F		2	1,000,000	107.155	1,071,550	1,000,000	1,000,000					5.380	5.380	JD.....	2,391	53,800	12/15/2009	12/15/2016.
02343*	AB	8			F		2	2,000,000	110.000	2,200,000	2,000,000	2,000,000					5.690	5.690	JD.....	5,058	113,800	12/15/2009	12/15/2018.
02364W	AH	8			F		1FE	3,973,913	100.198	4,007,920	4,000,000	3,999,878		3,163			5.750	5.833	JJ.....	106,056	230,000	01/21/2005	01/15/2015.
02364W	AX	3			F		1FE	992,420	110.630	1,106,300	1,000,000	995,627		788			5.000	5.104	AO.....	10,417	50,000	08/31/2010	10/16/2019.
034863	AD	2			F		2FE	2,010,710	104.237	2,084,740	2,000,000	2,006,691		(1,009)			4.450	4.383	MS.....	23,239	89,000	09/21/2010	09/27/2020.
03938L	AF	1		LS...	F		3FE	956,070	106.347	957,123	900,000	926,613		(6,957)			6.125	5.169	JD.....	4,594	55,125	05/06/2010	06/01/2018.
03938L	AF	1			F		3FE	106,230	106.347	106,347	100,000	102,957		(773)			6.125	5.169	JD.....	510	6,125	05/06/2010	06/01/2018.
05070F	A*	1			F		1	4,000,000	108.179	4,327,176	4,000,000	4,000,000					4.420	4.420	FA.....	66,791	176,800	02/15/2011	02/15/2021.
05070F	B*	0			F		1FE	4,000,000	103.338	4,133,528	4,000,000	4,000,000					3.610	3.610	MN.....	14,440		11/25/2014	11/25/2026.
05252A	AM	3			F		1FE	1,044,180	100.106	1,001,060	1,000,000	1,000,350		(10,651)			3.700	2.613	JJ.....	17,267	37,000	09/10/2010	01/13/2015.
05257H	AF	8			F		2FE	8,855,475	102.437	9,091,284	8,875,000	8,873,434		2,057			5.300	5.325	MS.....	125,433	470,375	09/22/2003	09/25/2015.
054536	AA	5			F		2FE	96,213	136.229	102,172	75,000	91,667		(590)			8.600	6.362	JD.....	287	6,450	11/30/2004	12/15/2030.
05530H	A@	9			F		2	2,000,000	110.000	2,200,000	2,000,000	2,000,000					5.810	5.810	MN.....	13,879	116,200	05/18/2011	05/18/2021.
05530H	B@	8			F		2Z	3,000,000	102.440	3,073,209	3,000,000	3,000,000					4.070	4.070	JD.....	4,748		12/17/2014	12/17/2024.
05530Q	AF	7			F		1FE	2,989,040	101.287	3,038,610	3,000,000	2,991,540		987			3.250	3.293	JD.....	6,500	97,500	07/06/2012	06/07/2022.

SCHEDULE D - PART 1

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

1				Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP	Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
055451	AR	9	BHP FINANCE USA BHP BILLITON FIN USA LTD.....	.....	F	.....	.....1FE	1,975,590	100.159	2,003,180	2,000,000	1,976,830	.....	.....451	.....	.....	.....4.125	4.197	FA	29,104	82,500	02/22/2012	02/24/2042.
05565Q	CD	8	BP CAPITAL MARKETS PLC.....	LS...	F	.....	.....1FE	1,352,999	94.219	1,347,332	1,430,000	1,359,764	.....	.....5,440	.....	.....	.....2.750	3.423	MN	5,571	26,217	08/28/2014	05/10/2023.
05565Q	CD	8	BP CAPITAL MARKETS PLC.....	.....	F	.....	.....1FE	1,485,461	94.219	1,479,238	1,570,000	1,492,888	.....	.....5,972	.....	.....	.....2.750	3.423	MN	6,116	28,783	08/28/2014	05/10/2023.
05565Q	CP	1	BP CAPITAL MARKETS PLC.....	LS...	F	.....	.....1FE	1,359,319	100.834	1,310,842	1,300,000	1,357,500	.....	.....(1,819)	.....	.....	.....3.814	3.249	FA	19,420	.....	08/26/2014	02/10/2024.
05565Q	CP	1	BP CAPITAL MARKETS PLC.....	.....	F	.....	.....1FE	731,941	100.834	705,838	700,000	730,961	.....	.....(980)	.....	.....	.....3.814	3.249	FA	10,457	.....	08/26/2014	02/10/2024.
05607M	AA	5	BAA FUNDING LTD 144A.....	.....	F	.....	.....1FE	5,079,100	112.674	5,633,700	5,000,000	5,059,179	.....	.....(7,781)	.....	.....	.....4.875	4.660	JJ	112,396	243,750	02/22/2012	07/15/2021.
06849U	AC	9	BARRICK AUSTRALIA FINANCE.....	.....	F	.....	.....2FE	990,426	106.528	1,065,280	1,000,000	994,597	.....	.....920	.....	.....	.....4.950	5.073	JJ	22,825	49,500	12/30/2009	01/15/2020.
111013	AG	3	BRITITSH SKY BROADCASTING 144A.....	.....	F	.....	.....2FE	2,510,400	112.254	2,806,350	2,500,000	2,503,931	.....	.....(1,113)	.....	.....	.....6.100	6.044	FA	57,611	152,500	02/08/2008	02/15/2018.
12622N	AB	8	CNPC HK OVERSEAS CAPITAL 144A.....	.....	F	.....	.....1FE	3,915,700	106.710	4,268,400	4,000,000	3,942,213	.....	.....7,666	.....	.....	.....4.500	4.767	AO	31,500	180,000	04/21/2011	04/28/2021.
146230	AD	9	CARTER HOLT HARVEY LTD DEBENTURES.....	.....	R	.....	.....5*	3,451,811	101.297	2,912,283	2,875,000	2,894,514	.....	.....(66,208)	.....	.....	.....8.375	5.929	AO	50,832	240,781	11/13/2003	04/15/2015.
15639K	AA	0	CENTRICA PLC 144A.....	.....	F	1	1FE	1,009,960	102.511	1,025,110	1,000,000	1,008,973	.....	.....(857)	.....	.....	.....4.000	3.876	AO	8,333	40,000	10/30/2013	10/16/2023.
191241	AD	0	COCA-COLA FEMSA SAB CV.....	.....	F	.....	.....1FE	2,066,840	110.540	2,210,800	2,000,000	2,042,683	.....	.....(7,335)	.....	.....	.....4.625	4.158	FA	34,944	92,500	07/06/2011	02/15/2020.
202712	AG	0	COMMONWEALTH BANK OF AUSTRALIA 144A SUB.....	.....	R	.....	.....1FE	69,234	107.890	80,918	75,000	73,111	.....	.....485	.....	.....	.....4.650	5.460	JD	155	3,488	11/30/2004	06/15/2018.
21685W	BT	3	RABOBANK NEDERLAND.....	.....	F	.....	.....1FE	2,990,160	110.453	3,313,590	3,000,000	2,993,577	.....	.....907	.....	.....	.....4.500	4.541	JJ	63,750	135,000	03/03/2011	01/11/2021.
22303Q	AN	0	COVIDIEN INTERNATIONAL FINANCE.....	.....	F	1	1FE	996,920	101.640	1,016,400	1,000,000	997,630	.....	.....277	.....	.....	.....3.200	3.236	JD	1,422	32,000	05/22/2012	06/15/2022.
23636T	AA	8	DANONE 144A.....	.....	F	.....	.....2FE	3,495,305	100.440	3,515,400	3,500,000	3,496,394	.....	.....425	.....	.....	.....3.000	3.016	JD	4,667	105,000	05/30/2012	06/15/2022.
251525	AN	1	DEUTSCHE BANK AG.....	LS...	F	1	3FE	600,390	96.000	576,000	600,000	600,390	.....	.....	.....	.....	.....7.500	7.495	APR	5,000	.....	11/18/2014	01/01/9999.
251525	AN	1	DEUTSCHE BANK AG.....	.....	F	1	3FE	400,260	96.000	384,000	400,000	400,260	.....	.....	.....	.....	.....7.500	7.495	APR	3,333	.....	11/18/2014	01/01/9999.
25156P	AR	4	DEUTSCHE TELEKOM INTL FINANCE 144A.....	.....	F	.....	.....2FE	3,956,800	107.070	4,282,800	4,000,000	3,958,718	.....	.....709	.....	.....	.....4.875	4.944	MS	62,292	195,000	02/29/2012	03/06/2042.
25245B	AB	3	DIAGEO INVESTMENT CORP.....	.....	F	.....	.....1FE	997,240	100.196	1,001,960	1,000,000	997,894	.....	.....253	.....	.....	.....2.875	2.907	MN	3,993	28,750	05/09/2012	05/11/2022.
26824K	AA	2	EADS FINANCE B.V. 144A.....	.....	F	.....	.....1FE	1,994,960	98.351	1,967,020	2,000,000	1,995,728	.....	.....453	.....	.....	.....2.700	2.729	AO	11,100	54,000	04/09/2013	04/17/2023.
268317	AD	6	ELECTRICITE DE FRANCE 144A.....	.....	F	.....	.....1FE	3,084,030	110.125	3,303,750	3,000,000	3,048,857	.....	.....(8,469)	.....	.....	.....4.600	4.240	JJ	59,033	138,000	07/09/2010	01/27/2020.
26835P	AC	4	EDP FINANCE BV.....	.....	F	.....	.....3FE	2,407,995	104.272	2,606,800	2,500,000	2,448,610	.....	.....9,269	.....	.....	.....4.900	5.397	AO	30,625	122,500	03/02/2010	10/01/2019.
29268B	AE	1	ENEL FINANCE INTL SA 144A.....	.....	F	.....	.....2FE	3,982,400	110.568	4,422,720	4,000,000	3,990,497	.....	.....1,718	.....	.....	.....5.125	5.182	AO	47,833	205,000	09/30/2009	10/07/2019.
302154	AX	7	EXPORT-IMPORT BANK OF KOREA.....	.....	F	.....	.....1FE	2,991,900	107.040	3,211,200	3,000,000	2,994,719	.....	.....752	.....	.....	.....4.000	4.033	JJ	50,667	120,000	10/14/2010	01/29/2021.
368266	AF	9	GAZ CAPITAL 144A.....	.....	F	.....	.....2FE	4,007,500	89.525	3,581,000	4,000,000	4,004,467	.....	.....(476)	.....	.....	.....6.510	6.490	MS	82,460	260,400	03/02/2007	03/07/2022.
377372	AH	0	GLAXOSMITHKLINE CAPITAL INC.....	.....	R	.....	.....1FE	989,920	99.235	992,350	1,000,000	991,518	.....	.....902	.....	.....	.....2.800	2.917	MS	8,011	28,000	03/13/2013	03/18/2023.
377373	AD	7	GLAXOSMITHKLINE CAPITAL.....	.....	F	.....	.....1FE	2,985,530	100.362	3,010,860	3,000,000	2,988,963	.....	.....1,329	.....	.....	.....2.850	2.906	MN	12,587	85,500	05/03/2012	05/08/2022.
423012	A@	2	HEINEKEN NV SENIOR NOTES.....	.....	F	.....	.....2	3,000,000	110.000	3,300,000	3,000,000	3,000,000	.....	.....	.....	.....	.....6.340	6.340	FA	71,853	190,200	08/15/2008	08/15/2018.
448414	AC	6	HUTCHISON WHAMPOA FIN 144A.....	.....	R	.....	.....1FE	10,218,150	113.953	11,395,300	10,000,000	10,055,769	.....	.....(18,998)	.....	.....	.....7.450	7.209	FA	310,417	745,000	06/12/2002	08/01/2017.
45074G	AB	6	IBERDROLA FIN IRELAND 144A.....	.....	F	.....	.....2FE	3,480,795	110.288	3,860,080	3,500,000	3,489,558	.....	.....1,927	.....	.....	.....5.000	5.072	MS	53,472	175,000	09/02/2010	09/11/2019.
48268E	AB	1	KT CORP 144A.....	.....	F	.....	.....1FE	490,430	101.893	509,465	500,000	499,353	.....	.....1,157	.....	.....	.....4.875	5.122	JJ	11,240	24,375	07/11/2005	07/15/2015.
49245P	AA	4	KERRY GROUP FIN SERVICES 144A.....	.....	F	1	2FE	1,851,200	98.246	1,964,920	2,000,000	1,869,229	.....	.....13,018	.....	.....	.....3.200	4.142	AO	14,578	64,000	08/07/2013	04/09/2023.
500631	AS	5	KOREA ELECTRIC POWER CO 144A.....	.....	R	.....	.....1FE	1,845,638	111.796	2,096,175	1,875,000	1,851,477	.....	.....693	.....	.....	.....5.125	5.229	AO	18,151	96,094	04/19/2004	04/23/2034.
50064Y	AC	7	KOREA HYDRO & NUCLEAR POWER 144A.....	.....	F	.....	.....1FE	975,910	112.175	1,121,750	1,000,000	982,941	.....	.....2,154	.....	.....	.....4.750	5.060	JJ	22,167	47,500	07/06/2011	07/13/2021.
50066A	AA	1	KOREA GAS CORP 144A.....	.....	F	.....	.....1FE	1,990,980	108.628	2,172,560	2,000,000	1,994,279	.....	.....846	.....	.....	.....4.250	4.306	MN	13,931	85,000	10/26/2010	11/02/2020.
505861	AB	0	LAFARGE SA.....	.....	F	.....	.....3FE	1,991,760	106.442	2,128,840	2,000,000	1,998,359	.....	.....983	.....	.....	.....6.500	6.557	JJ	59,944	130,000	07/13/2006	07/15/2016.
52605#	AC	0	LEND LEASE CAPITAL INC SERIES C.....	.....	F	.....	.....2FE	2,000,000	108.467	2,169,348	2,000,000	2,000,000	.....	.....	.....	.....	.....5.780	5.780	AO	25,368	115,600	10/12/2005	10/12/2017.
55608J	AB	4	MACQUARIE GROUP LTD 144A.....	.....	F	.....	.....1FE	995,660	119.975	1,199,750	1,000,000	997,591	.....	.....420	.....	.....	.....7.625	7.688	FA	29,229	76,250	08/06/2009	08/13/2019.
59146Q	A#	0	METCASH TRADING LIMITED SERIES C.....	.....	F	.....	.....3	2,000,000	97.508	1,950,160	2,000,000	2,000,000	.....	.....	.....	.....	.....4.990	4.990	MS	31,049	99,800	09/09/2011	09/11/2023.
59934#	AD	1	MILESTONE AVIATION HOLDCO NO 8 SERIES A.....	.....	F	.....	.....2	2,000,000	106.049	2,120,982	2,000,000	2,000,000	.....	.....	.....	.....	.....4.490	4.490	JD	89,800	.....	12/19/2013	12/19/2020.
59934#	AD	5	MILESTONE AVIATION HOLDCO NO 8 SERIES A.....	.....	F	.....	.....2	3,000,000	118.369	3,551,070	3,000,000	3,000,000	.....	.....	.....	.....	.....6.120	6.120	JD	183,600	.....	12/19/2013	12/19/2023.
65504L	AC	1	NOBLE HOLDING INTL LTD.....	LS...	F	.....	.....2FE	498,625	97.026	485,130	500,000	499,154	.....	.....129	.....	.....	.....4.900	4.935	FA	10,208	24,500	07/21/2010	08/01/2020.

SCHEDULE D - PART 1

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

E10.21

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			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
65504L	AJ	6	NOBLE HOLDING INTL LTD.....	LS...	F	2FE	1,037,340	87.843	878,430	1,000,000	1,029,256	.....	.....(3,517)	.....	.....	.....3.950	3.487	MS.....	11,631	39,500	08/20/2012	03/15/2022.
65535H	AA	7	NOMURA HOLDINGS INC.....	.....	F	2FE	1,008,130	100.681	1,006,810	1,000,000	1,000,309	.....	.....(1,770)	.....	.....	.....5.000	4.815	MS.....	16,250	50,000	02/26/2010	03/04/2015.
68210*	AC	7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE.....	.....	R	2.....1	332,479	105.801	351,766	332,479	332,479	.....	.....	.....	.....	.....5.980	5.980	JAJO.....	4,363	19,874	07/12/2009	07/12/2016.
68278#	AB	4	ONESTEEL US INVESTMENTS.....	.....	F	3	3,000,000	105.541	3,166,236	3,000,000	3,000,000	.....	.....	.....	.....	.....7.330	7.330	JJ.....	105,063	219,900	07/09/2008	07/09/2018.
705010	AB	2	PEARSON DOLLAR FINANCE PLC 144A.....	.....	F	2FE	998,160	111.890	1,118,900	1,000,000	999,255	.....	.....195	.....	.....	.....6.250	6.275	MN.....	9,549	62,500	04/29/2008	05/06/2018.
705011	AA	2	PEARSON FUNDING FOUR PLC 144A.....	.....	F	2FE	2,989,690	100.476	3,014,280	3,000,000	2,992,056	.....	.....921	.....	.....	.....3.750	3.792	MN.....	16,563	112,500	05/01/2012	05/08/2022.
71645W	AP	6	PETROBRAS INTERNATIONAL FIN CO.....	.....	F	2FE	2,500,300	97.878	2,446,950	2,500,000	2,500,020	.....	.....(6)	.....	.....	.....5.750	5.750	JJ.....	64,288	143,750	10/26/2009	01/20/2020.
71645W	AR	2	PETROBRAS INTERNATIONAL FIN CO.....	.....	F	2FE	2,107,700	93.116	1,862,320	2,000,000	2,077,641	.....	.....(10,845)	.....	.....	.....5.375	4.634	JJ.....	45,986	107,500	02/06/2012	01/27/2021.
71654Q	AW	2	PETROLEOS MEXICANOS.....	LS...	F	2FE	988,545	112.123	1,121,230	1,000,000	992,952	.....	.....1,126	.....	.....	.....6.000	6.161	MS.....	19,333	61,500	10/01/2010	03/05/2020.
71654Q	BH	4	PETROLEOS MEXICANOS.....	LS...	F	2FE	239,531	104.615	251,076	240,000	239,590	.....	.....38	.....	.....	.....4.875	4.899	JJ.....	5,298	12,060	08/29/2013	01/18/2024.
71654Q	BH	4	PETROLEOS MEXICANOS.....	.....	F	2FE	1,756,562	104.615	1,841,224	1,760,000	1,756,995	.....	.....279	.....	.....	.....4.875	4.899	JJ.....	38,848	88,440	08/29/2013	01/18/2024.
71656L	BA	8	PETROLEOS MEXICANOS 144A.....	.....	F	2FE	994,230	99.958	999,580	1,000,000	994,279	.....	.....49	.....	.....	.....4.250	4.321	JJ.....	8,972	.....	10/06/2014	01/15/2025.
731011	AR	3	REPUBLIC OF POLAND.....	.....	F	1FE	1,536,250	117.548	1,763,220	1,500,000	1,519,181	.....	.....(3,574)	.....	.....	.....6.375	6.049	JJ.....	44,094	95,625	07/22/2009	07/15/2019.
73931@	AE	9	POWERCOR AUSTRALIA LLC SERIES C.....	.....	F	2	5,000,000	107.860	5,393,000	5,000,000	5,000,000	.....	.....	.....	.....	.....4.470	4.470	JD.....	17,383	223,500	06/02/2011	06/03/2020.
75625Q	AB	5	RECKITT BENCKISER TRSY SRV PLC 144A.....	.....	F	1.....1FE	493,725	104.804	524,020	500,000	494,402	.....	.....533	.....	.....	.....3.625	3.777	MS.....	5,035	18,024	09/16/2013	09/21/2023.
759470	A#	4	RELIANCE INDUSTRIES LIMITED.....	.....	F	2	2,000,000	109.650	2,193,000	2,000,000	2,000,000	.....	.....	.....	.....	.....6.240	6.240	MS.....	32,933	124,800	03/26/2007	03/26/2017.
759470	A*	8	RELIANCE INDUSTRIES LIMITED.....	.....	F	2	4,000,000	108.328	4,333,120	4,000,000	4,000,000	.....	.....	.....	.....	.....6.510	6.510	MS.....	74,503	260,400	09/18/2006	09/18/2016.
761655	B*	9	REXAM PLC SENIOR NOTES SERIES C.....	.....	F	2	3,000,000	100.204	3,006,120	3,000,000	3,000,000	.....	.....	.....	.....	.....4.300	4.300	JD.....	4,658	129,000	12/18/2012	12/18/2024.
780097	AY	7	ROYAL BANK OF SCOTLAND GRP PLC.....	.....	F	3FE	3,000,210	108.891	3,266,730	3,000,000	3,000,205	.....	.....(5)	.....	.....	.....6.100	6.099	JD.....	10,675	183,000	06/10/2013	06/10/2023.
78413H	AA	7	SES SA 144A.....	.....	F	2FE	995,180	100.673	1,006,730	1,000,000	995,901	.....	.....418	.....	.....	.....3.600	3.658	AO.....	8,700	36,000	03/26/2013	04/04/2023.
78440P	AC	2	SK TELECOM 144A.....	.....	F	1FE	3,964,910	128.520	5,140,800	4,000,000	3,973,014	.....	.....1,334	.....	.....	.....6.625	6.705	JJ.....	118,514	265,000	07/17/2007	07/20/2027.
78467K	A#	4	SSE PLC SENIOR NOTES.....	.....	F	1	2,000,000	104.422	2,088,440	2,000,000	2,000,000	.....	.....	.....	.....	.....3.890	3.890	AO.....	16,208	77,800	04/16/2012	04/16/2022.
78467K	B*	7	SSE PLC SENIOR NOTES.....	.....	F	1	4,000,000	103.845	4,153,800	4,000,000	4,000,000	.....	.....	.....	.....	.....4.010	4.010	AO.....	33,417	160,400	04/16/2012	04/16/2024.
789547	AD	8	WESTPAC BANKING CORP 144A.....	.....	R	1FE	7,983,120	103.247	8,259,760	8,000,000	7,998,542	.....	.....1,775	.....	.....	.....5.300	5.324	AO.....	89,511	424,000	10/08/2003	10/15/2015.
80105N	AG	0	SANOFI-AVENTIS.....	.....	F	1FE	5,969,940	108.593	6,515,580	6,000,000	5,980,063	.....	.....2,727	.....	.....	.....4.000	4.060	MS.....	61,333	240,000	06/10/2011	03/29/2021.
806854	AB	1	SCHLUMBERGER INVESTMENT 144A.....	.....	F	1.....1FE	4,087,500	102.082	4,083,280	4,000,000	4,063,287	.....	.....(8,746)	.....	.....	.....3.300	3.028	MS.....	39,233	132,000	03/30/2012	09/14/2021.
822582	AX	0	SHELL INTERNATIONAL FINANCE.....	.....	F	1FE	997,900	102.977	1,029,770	1,000,000	998,150	.....	.....182	.....	.....	.....3.400	3.425	FA.....	13,128	34,000	08/07/2013	08/12/2023.
82929R	AC	0	SING TELECOMMUNICATIONS 144A.....	.....	F	1FE	9,918,300	147.114	14,711,400	10,000,000	9,934,712	.....	.....1,883	.....	.....	.....7.375	7.443	JD.....	61,458	737,500	06/07/2002	12/01/2031.
833636	AC	7	SOC QUIMICA Y MINERA DE CHILE 144A.....	.....	F	2FE	4,987,300	105.369	5,268,450	5,000,000	4,997,934	.....	.....1,501	.....	.....	.....6.125	6.159	AO.....	64,653	306,250	03/30/2006	04/15/2016.
83363R	AA	5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI.....	.....	R	2.....2FE	5,640,000	103.074	5,813,374	5,640,000	5,640,000	.....	.....	.....	.....	.....6.223	6.223	JD.....	15,599	350,977	12/17/2003	12/15/2026.
83368R	AA	0	SOCIETE GENERALE 144A.....	.....	F	1FE	2,999,670	113.413	3,402,390	3,000,000	2,999,778	.....	.....31	.....	.....	.....5.200	5.201	AO.....	31,633	156,000	04/12/2011	04/15/2021.
83545*	AB	4	SONIC HEALTHCARE INVESTMENTS SERIES B.....	.....	F	2Z	1,000,000	110.872	1,108,717	1,000,000	1,000,000	.....	.....	.....	.....	.....5.730	5.730	JJ.....	26,899	57,300	01/12/2010	01/12/2020.
853250	AA	6	STANDARD CHARTERED BANK 144A.....	.....	F	1FE	93,142	130.461	97,846	75,000	89,296	.....	.....(494)	.....	.....	.....8.000	6.140	MN.....	517	6,000	11/30/2004	05/30/2031.
857004	AC	9	STATE GRID OVERSEAS INVESTMENT (2014) L.....	.....	R	1FE	3,467,950	104.742	3,665,970	3,500,000	3,469,658	.....	.....1,708	.....	.....	.....4.125	4.238	MN.....	21,656	72,188	04/29/2014	05/07/2024.
85771P	AN	2	STATOIL ASA.....	.....	R	1FE	999,270	104.307	1,043,070	1,000,000	999,303	.....	.....33	.....	.....	.....3.700	3.709	MS.....	12,333	30,114	11/05/2013	03/01/2024.
85771P	AX	0	STATOIL ASA.....	.....	R	1FE	1,988,000	100.797	2,015,940	2,000,000	1,988,143	.....	.....143	.....	.....	.....3.250	3.321	MN.....	9,208	.....	11/03/2014	11/10/2024.
873152	AC	6	TXU AUSTRALIA HOLDINGS 144A SENIOR NOTES.....	.....	R	1FE	85,303	107.101	80,326	75,000	77,138	.....	.....(1,029)	.....	.....	.....7.250	5.658	JD.....	453	5,438	11/30/2004	12/01/2016.
87927V	AQ	1	TELECOM ITALIA CAPITAL.....	.....	F	3FE	4,547,150	102.683	5,134,150	5,000,000	4,952,609	.....	.....60,106	.....	.....	.....5.250	6.574	AO.....	65,625	262,500	07/11/2006	10/01/2015.
87938W	AP	8	TELEFONICA EMISIONES SAU.....	.....	F	2FE	998,745	112.759	1,127,590	1,000,000	999,153	.....	.....114	.....	.....	.....5.462	5.478	FA.....	20,483	54,620	02/08/2011	02/16/2021.
879403	AS	2	TELEFONOS DE MEXICO SA.....	.....	F	1FE	2,975,527	100.309	3,009,270	3,000,000	2,999,769	.....	.....3,211	.....	.....	.....5.500	5.612	JJ.....	70,583	165,000	08/23/2005	01/27/2015.
87946F	A@	9	TELEPERFORMANCE S.A. SR UNSECURED NOTES.....	.....	F	2Z	2,000,000	101.702	2,034,044	2,000,000	2,000,000	.....	.....	.....	.....	.....3.980	3.980	JD.....	4,864	.....	12/09/2014	12/09/2024.
87969N	AC	9	TELSTRA CORP LTD 144A.....	.....	F	1FE	4,469,490	113.564	5,110,380	4,500,000	4,478,594	.....	.....2,607	.....	.....	.....4.800	4.883	AO.....	47,400	216,000	04/08/2011	10/12/2021.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88166J	AA	1		F		...1FE	...3,038,370	...102.470	...3,074,100	...3,000,000	...3,028,684		... (3,644)			...3.650	...3.492	MN	...15,513	...109,500	03/22/2012	11/10/2021.
89152U	AD	4	LS...	F		...1FE	...2,355,533	...109.531	...2,540,133	...2,319,100	...2,340,984		... (3,478)			...4.450	...4.255	JD	...2,007	...103,200	06/28/2010	06/24/2020.
89152U	AD	4		F		...1FE	...1,707,307	...109.531	...1,841,107	...1,680,900	...1,696,762		... (2,521)			...4.450	...4.255	JD	...1,454	...74,800	06/28/2010	06/24/2020.
89675*	AN	7		F	...2	...2	...2,571,429	...110.000	...2,828,571	...2,571,429	...2,571,429					...6.070	...6.070	AO	...26,448	...156,086	04/30/2010	04/30/2020.
90261X	GD	8		F		...1FE	...2,009,780	...111.689	...2,233,780	...2,000,000	...2,006,029		... (920)			...4.875	...4.813	FA	...39,813	...97,500	07/29/2010	08/04/2020.
91020Q	AB	3		R		...2FE	...76,029	...103.212	...77,409	...75,000	...75,150		... (110)			...5.450	...5.287	AO	...863	...4,088	11/30/2004	04/15/2016.
91311Q	AE	5		R		...2FE	...10,567,824	...107.968	...11,660,544	...10,800,000	...10,715,587		...17,919			...5.375	...5.592	FA	...241,875	...580,500	11/30/2004	02/01/2019.
91911T	AM	5	LS...	F		...2FE	...3,043,160	...95.845	...2,875,350	...3,000,000	...3,032,878		... (3,948)			...4.375	...4.193	JJ	...61,979	...131,250	03/29/2012	01/11/2022.
92857W	AE	0		R		...2FE	...69,395	...108.485	...81,364	...75,000	...73,135		...466			...4.625	...5.407	JJ	...1,599	...3,469	11/30/2004	07/15/2018.
928670	AB	4	LS...	F		...1FE	...457,479	...107.949	...485,771	...450,000	...454,521		... (720)			...4.000	...3.798	FA	...6,950	...18,000	06/30/2011	08/12/2020.
928670	AB	4		F		...1FE	...3,609,001	...107.949	...3,832,190	...3,550,000	...3,585,663		... (5,678)			...4.000	...3.798	FA	...54,828	...142,000	06/30/2011	08/12/2020.
92979@	AC	6		F		...2	...2,000,000	...99.981	...1,999,620	...2,000,000	...2,000,000					...4.180	...4.180	AO	...15,791	...83,600	04/23/2013	04/23/2023.
947075	AD	9		F		...2FE	...1,989,240	...106.346	...2,126,920	...2,000,000	...1,995,810		...1,153			...6.000	...6.073	MS	...35,333	...120,000	03/19/2008	03/15/2018.
964152	AA	0		F		...2FE	...1,994,300	...109.585	...2,191,700	...2,000,000	...1,998,414		...647			...6.375	...6.414	MS	...35,771	...127,500	03/14/2007	03/20/2017.
980888	AF	8		F		...1FE	...3,994,290	...110.592	...4,423,680	...4,000,000	...3,996,120		...522			...6.550	...4.568	AO	...39,939	...182,000	04/06/2011	04/12/2021.
98372P	AG	3		F		...2FE	...1,581,975	...118.272	...1,774,080	...1,500,000	...1,552,620		... (3,835)			...4.375	...5.901	MN	...12,219	...95,625	03/03/2005	11/15/2024.
D5861#	AA	7		F		...2Z	...1,000,000	...112.431	...1,124,314	...1,000,000	...1,000,000					...6.125	...6.125	JJ	...25,691	...61,250	07/30/2012	07/30/2019.
D6574*	AB	5		F		...2	...1,000,000	...102.893	...1,028,930	...1,000,000	...1,000,000					...3.980	...3.980	FA	...15,036	...39,800	08/15/2012	08/15/2022.
F5309#	AC	1		F		...2	...2,000,000	...109.411	...2,188,210	...2,000,000	...2,000,000					...5.180	...5.180	MS	...26,763	...103,600	09/28/2010	09/28/2020.
F6519#	AG	6		F		...1	...1,000,000	...109.789	...1,097,886	...1,000,000	...1,000,000					...4.500	...4.500	JD	...1,375	...45,000	06/20/2012	06/20/2022.
G0646#	AN	9		F		...1	...2,000,000	...105.873	...2,117,466	...2,000,000	...2,000,000					...3.920	...3.920	MS	...20,036	...78,400	03/29/2012	03/29/2024.
G0754#	AD	9		F		...2	...3,000,000	...110.000	...3,300,000	...3,000,000	...3,000,000					...5.640	...5.640	MS	...48,880	...169,200	03/17/2011	03/17/2021.
G1108#	AE	8		F		...1	...3,000,000	...110.141	...3,304,239	...3,000,000	...3,000,000					...4.635	...4.635	MS	...46,350	...139,050	09/01/2011	09/01/2021.
G1257*	AE	1		F		...2	...2,000,000	...102.458	...2,049,160	...2,000,000	...2,000,000					...4.460	...4.460	JJ	...42,370	...89,200	07/10/2012	07/10/2022.
G2044@	BB	0		F		...1FE	...2,000,000	...103.025	...2,060,508	...2,000,000	...2,000,000					...3.540	...3.541	AO	...5,310		12/04/2014	12/01/2024.
G2163#	AH	1		F		...2FE	...2,000,000	...108.611	...2,172,224	...2,000,000	...2,002,100		... (275)			...4.970	...4.951	MS	...28,992	...99,400	12/16/2010	12/16/2020.
G2615@	AB	0		F		...2	...3,000,000	...99.025	...2,970,750	...3,000,000	...3,000,000					...4.040	...4.040	AO	...22,220	...121,200	04/25/2013	04/25/2023.
G3157#	AB	0		F	...2	...2	...727,273	...107.379	...780,938	...727,273	...727,273					...4.600	...4.600	JD	...1,301	...33,455	12/17/2010	12/17/2022.
G4622#	AB	5		F		...1Z	...4,000,000	...117.790	...4,711,604	...4,000,000	...4,000,000					...5.230	...5.230	JJ	...95,883	...209,200	08/25/2010	07/16/2025.
G4939@	AA	7		F	...2	...2	...1,134,183	...104.593	...1,195,349	...1,142,857	...1,141,244		...767			...5.990	...6.139	JD	...1,711	...68,457	10/06/2006	12/22/2015.
G4939@	AB	5		F		...2	...2,000,000	...104.723	...2,094,460	...2,000,000	...2,000,000					...6.120	...6.120	JD	...3,060	...122,400	12/22/2005	12/22/2015.
G6177#	AA	1		F		...2	...1,571,429	...109.398	...1,719,111	...1,571,429	...1,571,429					...5.940	...5.940	MN	...9,853	...93,343	05/23/2007	05/23/2017.
G7572L	AB	5		F		...1FE	...2,934,750	...110.049	...3,162,449	...2,873,684	...2,929,597		... (5,153)			...4.750	...4.427	MON	...6,067	...91,001	04/23/2014	02/15/2021.
G7860#	AD	9		F		...2	...1,000,000	...107.515	...1,075,150	...1,000,000	...1,000,000					...5.150	...5.150	MS	...15,736	...51,500	03/11/2010	03/11/2017.
G9224*	AE	4		F		...2	...1,000,000	...108.445	...1,084,450	...1,000,000	...1,000,000					...5.250	...5.250	MS	...16,625	...52,500	09/07/2010	09/07/2020.
G9224*	AF	1		F		...2	...3,000,000	...102.077	...3,062,310	...3,000,000	...3,000,000					...4.480	...4.480	MS	...35,840	...134,400	09/25/2013	09/25/2023.
G9284#	AY	3		F		...2	...3,000,000	...110.000	...3,300,000	...3,000,000	...3,000,000					...5.740	...5.740	JJ	...73,185	...172,200	07/28/2011	07/28/2021.
H4777*	AA	3		F	...2	...2FE	...2,951,667	...99.782	...2,945,229	...2,951,667	...2,951,667					...3.500	...3.501	JD	...4,591	...12,914	10/02/2014	12/15/2021.
K2162@	AA	4		F		...2	...1,000,000	...108.586	...1,085,864	...1,000,000	...1,000,000					...4.940	...4.940	JD	...2,470	...49,400	06/13/2012	06/13/2022.
K2162@	AB	2		F		...2	...1,000,000	...109.558	...1,095,581	...1,000,000	...1,000,000					...5.090	...5.090	JD	...2,545	...50,900	06/13/2012	06/13/2024.
K3752#	AE	8		F		...2	...2,000,000	...110.000	...2,200,000	...2,000,000	...2,000,000					...6.000	...6.000	JD	...667	...120,000	06/29/2010	06/29/2020.
N1492@	AC	0		F		...2	...1,000,000	...114.730	...1,147,302	...1,000,000	...1,000,000					...5.860	...5.860	JJ	...25,882	...58,600	07/22/2010	07/22/2022.
N3386#	AG	4		F		...2	...1,000,000	...108.654	...1,086,540	...1,000,000	...1,000,000					...4.880	...4.880	FA	...18,164	...48,800	08/17/2011	08/17/2023.

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
N4281@ BW 4	KONINKLIJKE VOPAK N.V. SENIOR NOTES SERI.....		F			2	2,000,000	96.908	1,938,160	2,000,000	2,000,000					4.140	4.140	JD.....	2,760	82,800	12/19/2012	06/19/2027.
N4281@ BX 2	KONINKLIJKE VOPAK N.V. SNR SUBORDINATED.....		F			3	2,000,000	102.371	2,047,420	2,000,000	2,000,000					5.050	5.050	JD.....	3,367	101,000	12/19/2012	12/19/2019.
N4282* AE 6	KONINKLIJKE FRIESLANDCAMPINA SENIOR NOTE.....		F			2	3,000,000	103.011	3,090,330	3,000,000	3,000,000					4.010	4.010	FA.....	40,434	120,300	08/30/2012	08/30/2022.
N6704@ AP 4	OILTANKING FINANCE BV.....		F			2	3,000,000	103.001	3,090,030	3,000,000	3,000,000					4.940	4.940	AO.....	27,993	148,200	10/23/2012	10/23/2032.
N8783# AD 9	TRAFIGURA BEHEER BV SERIES A.....		F			ZZ	1,000,000	104.507	1,045,065	1,000,000	1,000,000					5.800	5.800	AO.....	13,533	58,000	04/07/2011	04/07/2016.
N8783# AE 7	TRAFIGURA BEHEER BV SERIES B.....		F			ZZ	2,000,000	111.160	2,223,202	2,000,000	2,000,000					6.500	6.500	AO.....	30,333	130,000	04/07/2011	04/07/2018.
N9146# AC 1	VAN OORD FINANCE BV SERIES G.....		F			2	3,000,000	113.021	3,390,633	3,000,000	3,000,000					5.530	5.530	AO.....	32,719	165,900	04/20/2011	04/20/2023.
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO.....		F		2	2FE	2,970,000	128.201	3,807,555	2,970,000	2,970,000					7.000	7.062	MJSD..	578	207,900	11/30/2010	11/30/2033.
Q0455# AF 5	APT PIPELINES LTD AUSTRALIAN PIPELINE LT.....		F			2	2,000,000	107.521	2,150,410	2,000,000	2,000,000					5.890	5.890	MN.....	15,052	117,800	05/15/2007	05/15/2017.
Q0458* AB 5	AQUASURE FINANCE PTY LTD SERIES 2014A.....		F			2FE	3,000,000	105.429	3,162,873	3,000,000	3,000,000					4.480	4.481	JJ.....	63,093	50,400	02/27/2014	02/27/2024.
Q0832* AB 2	AUSTRALIA PACIFIC AIRPORTS PTY SR SECURE.....		F			1	2,000,000	108.458	2,169,160	2,000,000	2,000,000					4.470	4.470	MS.....	26,323	89,400	09/15/2011	09/15/2021.
Q1629# AB 3	BRISBANE AIRPORT CORP PTY LTD SERIES B.....		F			2	1,000,000	110.000	1,100,000	1,000,000	1,000,000					5.340	5.340	JJ.....	24,772	53,400	04/20/2011	07/14/2023.
Q1798# AB 8	BROADCAST AUSTRALIA FINANCE.....		F			2	4,000,000	103.511	4,140,440	4,000,000	4,000,000					4.350	4.350	JD.....	7,733	174,000	12/15/2010	12/15/2020.
Q1842# AH 1	BROOKFIELD WA RAIL PTY LTD SERIES C.....		R			2FE	3,000,000	108.604	3,258,114	3,000,000	3,000,000					4.790	4.790	JJ.....	65,863	.....	07/16/2014	07/16/2026.
Q2107# AH 9	CONTACT ENERGY LTD SR NOTES SERIES B.....		F			2	3,500,000	101.627	3,556,945	3,500,000	3,500,000					4.090	4.090	JD.....	4,772	178,938	09/19/2013	12/19/2023.
Q2759# AP 2	CONSOLIDATED PRESS FINANCE LTD SERIES N.....		F			2FE	2,500,000	107.328	2,683,195	2,500,000	2,500,000					5.720	5.720	JD.....	8,739	143,000	06/09/2005	06/09/2017.
Q3079# AA 6	DBCT FINANCE PTY LIMITED SERIES A.....		F			2	2,000,000	110.000	2,200,000	2,000,000	2,000,000					5.230	5.230	AO.....	18,305	104,600	04/28/2011	04/28/2020.
Q3629# AD 5	ETSA UTILITIES FINANCE PTY LTD.....		F			1	2,000,000	107.764	2,155,280	2,000,000	2,000,000					5.890	5.890	MS.....	34,358	117,800	09/16/2009	09/16/2016.
Q3920# AG 4	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A.....		F			1FE	5,000,000	101.267	5,063,350	5,000,000	5,000,000					3.400	3.400	MS.....	45,333	.....	09/25/2014	09/25/2026.
Q3946* AC 7	FOXTEL MANAGEMENT PTY LIMITED SERIES C.....		F			2FE	1,000,000	113.119	1,131,187	1,000,000	1,000,000					6.200	6.200	MS.....	16,706	62,000	09/24/2009	09/24/2019.
Q5516* AB 4	LEIGHTON FINANCE (USA) PTY LTD GURANTD S.....		F			2	1,000,000	107.649	1,076,490	1,000,000	1,000,000					5.220	5.220	JJ.....	23,200	52,200	07/21/2010	07/21/2017.
Q5516* AC 2	LEIGHTON FINANCE (USA) PTY LTD GURANTD S.....		F			2	1,000,000	110.000	1,100,000	1,000,000	1,000,000					5.780	5.780	JJ.....	25,689	57,800	07/21/2010	07/21/2020.
Q5995* AB 4	MERIDIAN FINCO PTY LTD GUARANTEED SR NOT.....		R			2FE	2,000,000	100.569	2,011,370	2,000,000	2,000,000					3.920	3.920	MS.....	22,649	.....	09/17/2014	09/17/2026.
Q6077# AA 1	MIGHTY RIVER POWER LIMITED.....		F			2	5,000,000	106.662	5,333,100	5,000,000	5,000,000					4.250	4.250	JD.....	13,576	212,500	12/08/2010	12/08/2020.
Q6270# AE 8	MURRAY GOULBURN CO-OP LTD SERIES C.....		F			ZZ	2,000,000	111.632	2,232,634	2,000,000	2,000,000					5.810	5.810	AO.....	20,658	116,200	10/27/2009	10/29/2019.
Q6634@ AB 7	NEWCASTLE COAL INFRASTRUCTURE GROUP PTY.....		F			2	3,000,000	103.701	3,111,030	3,000,000	3,000,000					4.720	4.720	JD.....	6,687	141,600	12/13/2012	12/14/2022.
Q7397# AM 6	PRATT FINANCE PTY LTD GUAR SERIES A.....		F			2FE	3,000,000	111.809	3,354,282	3,000,000	3,000,000					5.320	5.320	JJ.....	74,480	159,600	07/13/2011	07/13/2023.
Q9103# AC 9	TOLL FINANCE PTY LTD.....		F			2	1,000,000	103.572	1,035,720	1,000,000	1,000,000					4.340	4.340	JD.....	2,893	43,400	12/07/2010	12/07/2020.
Q9194@ AF 4	TRANSPower NEW ZEALAND LTD SR UNSECD NT.....		F			1	2,009,880	103.584	2,071,678	2,000,000	2,009,223		(657)			3.600	3.533	JD.....	3,200	72,000	04/07/2014	12/15/2022.
Q9749# AF 2	WES TRAC PTY LTD SERIES A.....		F			2FE	1,000,000	110.755	1,107,554	1,000,000	1,000,000					5.190	5.190	JD.....	3,460	51,900	06/07/2011	06/07/2023.
Q9749# AG 0	WES TRAC PTY LTD SERIES B.....		F			2FE	2,000,000	110.848	2,216,964	2,000,000	2,000,000					5.190	5.190	JJ.....	50,170	103,800	07/07/2011	07/07/2023.
R8047# AA 3	SOLVEIG GAS NORWAY AS.....		F		2	2FE	2,000,000	101.824	2,036,472	2,000,000	2,000,000					4.000	4.000	JD.....	222	80,000	06/27/2012	12/27/2027.
W2469* AC 9	ELEKTA AB SERIES B.....		F			2FE	1,000,000	108.867	1,088,670	1,000,000	1,000,000					5.110	5.110	MN.....	8,091	51,100	05/04/2011	05/04/2021.
Y3915# AA 5	INDIAN RAIL FINANCE CORP.....		F			2	1,000,000	108.693	1,086,930	1,000,000	1,000,000					5.940	5.940	MS.....	15,510	59,400	03/27/2007	03/27/2017.
Y3915@ AA 7	INDIAN OIL CORPORATION LIMITED.....		F		2	2FE	3,000,000	106.205	3,186,141	3,000,000	3,000,000					6.120	6.119	FA.....	76,500	183,600	07/02/2007	08/01/2018.
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						1,693,481,679	XXX	1,835,988,846	1,680,537,057	1,685,656,020	0	(847,698)	1,360,652	0	XXX	XXX	XXX	22,121,443	82,619,488	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																						
008414	AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1.....			2	1FM	1,706,439	102.182	1,822,857	1,783,929	1,715,961		8,664			3.500	4.310	MON...	1,041	62,438	08/21/2013	07/25/2043.
02640F	AG 3	AMERICAN GEN MRTGE LOAN TR 2010-1A A4.....			2	1FM	2,020,000	103.242	2,064,840	2,000,000	2,003,529		(3,516)			5.650	5.372	MON...	9,417	113,000	02/02/2012	03/25/2058.
02660T	BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5.....			2	1FM	828,800	105.275	1,052,750	1,000,000	828,800					5.464	8.214	MON...	4,554	55,288	12/08/2004	10/25/2034.
03072S	PS 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9.....			2	1FM	1,877,276	104.579	1,987,001	1,900,000	1,877,276			22,724		4.884	5.237	MON...	9,212	92,413	10/21/2005	11/25/2035.
04542B	M9 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4.....			2	1FM	1,289,427	105.958	1,384,422	1,306,576	1,295,926		141			5.010	5.246	MON...	5,455	64,901	05/12/2011	06/25/2035.
05949A	EC 0	BANK OF AMERICA MORTGAGE SEC 2004-4 1A2.....			2	1FM	1,260,676	101.257	1,289,213	1,273,209	1,268,004		1			5.500	5.642	MON...	5,836	70,026	09/28/2004	05/25/2034.

E10.23

SCHEDULE D - PART 1

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

E10.24

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			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05955Q	AE	6			..2	..1FM	210,842	101.897	213,773	209,793	209,461		(36)			5.500	5.391	MON...	962	11,539	12/08/2009	02/26/2020.
073914	VK	6			..2	..1FM	189,396	99.237	194,768	196,265	193,328		888			2.648	3.139	MON...	438	5,558	12/04/2009	10/25/2025.
12642M	AQ	3			..2	..1FM	515,166	104.723	533,497	509,435	508,225		(1,191)			6.500	6.031	MON...	2,759	38,318	11/05/2009	05/27/2037.
126673	ZS	4			..2	..1FM	896,185	102.485	938,396	915,642	910,258		2,371			5.308	6.047	MON...	4,050	48,602	05/07/2012	08/25/2035.
12667F	R5	6			..2	..1FM	2,490,435	89.020	2,670,600	3,000,000	2,528,566		16,533			5.500	7.681	MON...	13,750	164,995	01/05/2005	02/25/2035.
12667F	VF	9			..2	..1FM	2,666,389	105.718	3,147,359	2,977,126	2,744,688		(41,495)			6.500	7.709	MON...	16,126	193,513	08/13/2008	10/25/2034.
12667F	Y3	3			..2	..1FM	902,826	89.124	891,240	1,000,000	902,826					5.500	6.672	MON...	4,583	55,000	02/24/2005	03/25/2035.
12667F	YF	6			..2	..2FM	4,946,289	100.507	5,025,350	5,000,000	4,970,872		3,585			5.500	5.642	MON...	22,917	275,000	01/04/2005	01/25/2035.
12668A	MN	2			..2	..1FM	2,439,626	84.971	2,545,713	2,995,979	2,542,435		23,706			5.500	8.299	MON...	13,732	131,205	03/07/2006	11/25/2035.
126694	CV	8			..2	..1FM	391,024	92.657	386,903	417,565	391,024		(7,614)	13,543		5.500	7.905	MON...	1,914	20,760	10/28/2010	10/25/2035.
12669F	C7	6			..2	..1FM	98,830	101.650	103,568	101,887	101,139		(194)			5.000	5.374	MON...	425	5,094	12/03/2004	07/25/2034.
12669G	C8	2			..2	..1FM	984,921	94.899	957,108	1,008,555	989,753		4,831			5.500	6.264	MON...	4,623	55,471	07/21/2005	06/25/2035.
152314	MV	9			..2	..1FM	500,000	102.049	510,245	500,000	500,000					5.310	5.339	MON...	2,213	26,550	03/22/2005	03/25/2035.
16165T	AJ	2			..2	..1FM	1,342,756	82.222	1,314,334	1,598,519	1,447,600		(13,381)			5.500	7.618	MON...	7,327	87,919	08/28/2008	02/25/2035.
172973	2R	9			..2	..1FM	2,129,447	102.346	2,282,708	2,230,383	2,129,447					5.625	6.348	MON...	10,455	125,118	02/08/2006	09/25/2035.
172973	5F	2			..2	..1FM	117,140	102.729	122,714	119,454	118,580		301			5.000	5.390	MON...	498	5,973	06/14/2010	02/25/2021.
17309N	AD	3			..2	..1FM	1,160,635	106.213	1,362,149	1,282,470	1,241,632		673			5.939	7.965	MON...	6,347	76,116	06/02/2010	07/25/2036.
17312D	AC	2			..2	..1FM	669,831	103.469	696,550	673,197	670,143		(1)			6.000	6.094	MON...	3,366	40,302	04/15/2011	09/25/2037.
17322N	AA	2			..2	..1FM	2,833,056	102.393	2,889,117	2,821,593	2,832,416		(640)			3.500	3.451	MON...	8,230	49,378	06/24/2014	06/25/2044.
21075W	BF	1			..2	..6FM	181,767	96.920	183,821	189,663	181,767		6,251	14,147		8.100		MON...	1,280	15,363	05/23/1995	08/15/2025.
22541N	SZ	8			..2	..1FM	55,000	101.901	55,218	54,188	54,269		(7)			5.000	4.725	MON...	226	2,709	10/28/2009	05/25/2018.
22541Q	VG	4			..2	..1FM	2,877,044	102.350	2,984,053	2,915,538	2,890,195		6,112			5.500	5.659	MON...	13,363	160,309	01/03/2006	10/25/2033.
225458	AY	4			..2	..1FM	2,546,960	102.634	2,659,509	2,591,255	2,546,960					5.500	5.772	MON...	11,877	142,519	03/04/2005	02/25/2035.
2254W0	KD	6			..2	..1FM	419,080	102.810	421,376	409,859	411,070		(2,020)			5.250	4.726	MON...	1,793	21,518	11/10/2010	10/25/2019.
22943Y	UB	3			..2	..1FM	631,348	100.738	655,255	650,455	634,313		665			2.579	2.801	MON...	1,408	17,483	02/11/2010	08/27/2037.
29977J	AB	2			..2	..1FM	1,691,995	94.376	1,587,404	1,682,000	1,690,059		1,307			2.500	2.427	MON...	3,504	42,050	03/26/2013	03/25/2043.
29977K	AA	1			..2	..1FM	2,669,038	98.298	2,645,142	2,690,942	2,670,670		(2,326)			3.000	3.081	MON...	1,345	80,728	06/04/2013	06/25/2043.
36157R	D9	3			..2	..4FM	663,336	86.434	673,575	779,294	693,899		3,905			6.705	8.946	MON...	4,354	52,252	04/16/2010	04/25/2029.
36185N	5V	8			..2	..1FM	1,924,627	102.622	2,019,988	1,968,377	1,951,270		6,683			5.500	5.778	MON...	9,022	108,261	01/03/2005	02/25/2035.
40432B	AA	7			..2	..1FM	215,205	97.696	231,037	236,485	225,245		(275)			5.500	7.018	MON...	1,084	12,969	06/15/2010	09/25/2037.
45254T	PM	0			..2	..1FM	438,812	99.802	445,460	446,344	440,827		299			5.740	6.004	MON...	2,135	19,670	04/14/2011	08/25/2034.
45660N	QF	5			..2	..1FM	6,284,700	99.567	6,342,717	6,370,301	6,316,091		6,363			5.500	5.651	MON...	29,197	350,367	05/06/2003	06/25/2033.
46639G	AL	0			..2	..1FM	1,427,120	98.442	1,373,501	1,395,239	1,419,807		2,764			3.000	2.642	MON...	3,488	41,857	03/26/2013	03/01/2043.
46640B	AC	8			..2	..1FM	4,100,720	101.470	4,108,996	4,049,468	4,085,325		5,593			3.500	3.206	MON...	11,811	141,731	05/29/2013	05/25/2043.
46641C	AA	9			..2	..1FM	2,572,432	103.712	2,602,453	2,509,308	2,557,268		(15,164)			3.999	3.216	MON...	8,362	83,543	02/10/2014	01/25/2044.
52520M	AE	3			..2	..2FM	1,371,123	94.609	1,382,130	1,460,886	1,371,123					5.500	6.525	MON...	6,696	80,349	01/09/2007	11/25/2035.
52520M	AG	8			..2	..2FM	2,591,835	94.609	2,621,455	2,770,830	2,591,835			59,850		5.500	7.575	MON...	12,700	152,396	11/07/2005	09/25/2035.
55265K	2X	6			..2	..1FM	135,624	102.325	138,259	135,118	134,959		87			5.000	4.935	MON...	563	6,756	07/22/2009	12/25/2018.
55265K	VE	6			..2	..1FM	36,589	99.608	36,954	37,100	36,874		(2)			4.750	4.979	MON...	147	1,754	07/29/2009	05/25/2018.
57643M	JK	1			..2	..1FM	664,722	102.378	840,160	820,645	779,935		7,852			5.750	9.371	MON...	3,932	47,187	10/24/2008	12/25/2034.
61690G	AE	1			..2	..1FM	3,635,821	105.346	3,792,456	3,600,000	3,632,721		(3,100)			3.787	3.676	MON...	11,361	113,610	01/31/2014	01/15/2047.
73316P	CE	8			..2	..1FM	250,000	102.554	256,385	250,000	250,000					4.899	4.908	MON...	1,021	12,562	03/28/2005	04/25/2035.

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			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
73316P DP 2	POPULAR ABS MORTGAGE PASS-THRO 2005-3 A				2	1FM	1,999,984		100.854	2,017,080	2,000,000	1,994,232		(343)			4.648	4.654	MON	1,549	94,842	06/09/2005	07/25/2035
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A				2	1FM	1,790,824		102.519	1,947,861	1,900,000	1,811,647		8,412			5.965	7.142	MON	9,445	90,626	11/18/2005	01/25/2036
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10				2	1FM	1,618,279		101.663	1,721,023	1,692,871	1,666,661		(3,015)			5.000	5.538	MON	7,054	84,644	01/03/2006	10/25/2033
74927D AL 0	RBSP RESECURITIZATION TRUST 2010-4 6A1				2	1FM	1,557,453		98.680	1,561,919	1,582,815	1,566,313		7,196			5.825	6.363	MON	7,683	92,199	04/20/2010	02/26/2036
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2				2	1FM	251,697		97.879	259,154	264,770	259,377		117			5.500	6.439	MON	1,214	14,562	05/20/2010	10/25/2021
760985 7E 5	RESIDENTIAL FDG SEC CORP 2004-RS7 A15				2	1FM	4,116,867		94.015	4,457,529	4,741,296	4,116,867					5.622	7.785	MON	22,211	357,601	07/20/2004	07/25/2034
760985 L6 6	RESIDENTIAL FDG SEC CORP 2003-RS11 A16B				2	1FM	3,456,353		106.984	3,697,808	3,456,412	3,447,078		(13)			5.900	5.932	MON	16,994	203,928	12/17/2003	12/25/2033
76110G ZD 6	RESIDENTIAL ACCREDIT LOANS 2002-QS6 A7				2	1FM	6,698,239		107.185	7,210,913	6,727,540	6,686,819		1,200			7.000	7.128	MON	39,244	470,477	06/11/2002	05/25/2031
76110H J7 5	RESIDENTIAL ACCREDIT LOANS INC 2004-QS16				2	1FM	1,878,000		90.256	1,805,120	2,000,000	1,878,000					5.500	6.272	MON	9,167	110,000	01/11/2005	12/25/2034
76110H KS 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS19				2	1FM	4,938,091		101.341	5,067,050	5,000,000	4,946,355		(288)			5.750	5.903	MON	23,958	287,500	12/11/2003	10/25/2033
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2				2	1FM	237,945		94.826	237,065	250,000	238,640		(30)			5.500	6.018	MON	1,146	13,750	03/08/2005	02/25/2035
76110H RW 1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4				2	1FM	7,670,000		99.422	7,953,760	8,000,000	7,839,934		(4,509)			5.500	5.937	MON	36,667	440,000	04/29/2004	03/25/2034
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7				2	1FM	743,612		100.188	765,339	763,903	750,434		(947)			6.000	6.282	MON	3,820	45,834	06/09/2004	05/01/2034
76111X QK 2	RESIDENTIAL FUNDING MTG SEC I 2004-S9 1A				2	1FM	74,428		99.902	75,106	75,180	74,895		22			5.500	5.648	MON	345	4,135	01/03/2005	12/25/2034
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3				2	1FM	5,279,309		101.709	5,369,553	5,279,329	5,266,152		(1,979)			5.651	5.677	MON	24,861	298,347	11/05/2004	09/25/2034
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5				2	1FM	3,300,567		105.620	3,486,059	3,300,567	3,300,567					6.238	6.276	MON	17,157	163,182	09/04/2003	12/25/2033
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1				2	1FM	314,996		100.978	318,088	315,008	314,718		212			3.474	3.462	MON	912	10,943	01/20/2012	01/25/2042
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2				2	1FM	2,785,108		98.695	2,701,797	2,737,522	2,782,976		(1,296)			3.000	2.835	MON	6,844	82,126	04/08/2013	05/25/2043
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1				2	1FM	1,582,132		103.976	1,681,889	1,617,574	1,590,927		7,733			3.750	4.238	MON	5,055	60,659	06/27/2013	07/25/2043
85172G AB 3	SPRINGLEAF MORTGAGE LOAN TRUST 2013-2A M				2	1FM	1,444,841		103.319	1,549,785	1,500,000	1,458,128		8,385			3.520	4.285	MON	4,400	52,800	07/03/2013	12/25/2065
86359A X7 3	STRUCTURED ASSET SECURITIES 2003-29 A2				2	1FM	1,524,207		100.436	1,694,476	1,687,120	1,660,063		(3,912)			5.250	6.469	MON	7,381	88,574	05/11/2004	09/25/2033
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1				2	1FM	265,306		103.101	288,689	280,006	273,823		2,525			5.500	6.498	MON	1,283	15,400	06/21/2010	02/25/2020
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5				2	1FM	6,981,688		100.075	7,005,250	7,000,000	6,980,034		(1,654)			5.360	5.393	MON	31,267	375,200	09/24/2004	09/25/2034
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2				2	1FM	875,881		101.878	919,076	902,134	893,049		2,619			5.250	5.812	MON	3,947	47,362	12/01/2004	11/25/2034
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9				2	1FM	445,365		102.799	467,787	455,050	447,831		2,466			5.250	6.041	MON	1,991	23,890	07/21/2005	12/25/2034
86359D JT 5	STRUCTURED ASSET SECURITIES 2005-14 2A1				2	1FM	2,247,449		102.211	2,373,971	2,322,618	2,272,147		1,406			5.750	6.340	MON	11,129	133,551	11/10/2005	07/25/2035
90263B HE 1	UCFC HOME EQUITY LOAN 1998-D MF2				2	1FM	2,041,682		85.445	1,865,792	2,183,617	2,041,682					7.750	8.733	MON	14,103	169,230	01/19/2000	04/15/2030
94980K AG 7	WELLS FARGO MBS 2004-4 A7				2	1FM	1,044,404		101.027	1,127,351	1,115,891	1,109,271		6,111			5.500	6.355	MON	5,115	61,232	05/26/2004	05/25/2034
94982W AZ 7	WELLS FARGO MB TRST 2005-9 2A6				2	1FM	2,267,286		102.275	2,427,975	2,373,967	2,267,286					5.250	6.196	MON	10,386	124,550	11/07/2005	09/25/2035
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8				2	1FM	2,165,609		102.823	2,344,712	2,280,338	2,252,659		19,426			5.500	6.203	MON	10,452	125,337	02/23/2006	10/25/2035
94984F AV 1	WELLS FARGO MBS 2006-11 A20				2	3FM	1,672,736		94.974	1,676,549	1,765,271	1,690,837		18,102			6.000	7.681	MON	8,826	91,743	09/27/2006	09/25/2036
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1				2	1FM	2,170,528		103.748	2,178,359	2,099,664	2,167,861		(2,666)			4.000	3.613	MON	6,999	41,993	06/19/2014	06/27/2044
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						147,293,176		XXX	152,698,364	152,505,335	148,535,634		0	83,893	110,264	XXX	XXX	XXX	653,504	7,858,637	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities

05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A				2	1FM	955,719		107.439	972,708	905,358	950,375		(1,330)			5.204	4.761	MON	3,926	47,115	10/27/2010	01/25/2042
12591Q AQ 5	COMM MORTGAGE TRUST 2014-UBS4				2	1FM	3,029,783		102.565	3,076,950	3,000,000	3,028,655		(1,128)			3.420	3.295	MON	8,550	42,750	07/23/2014	08/10/2047
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A				2	1FM	1,831,982		99.094	1,785,735	1,802,065	1,826,153		(137)			3.000	2.763	MON	4,505	54,062	04/17/2013	04/25/2043
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A				2	1FM	2,301,230		102.182	2,400,393	2,349,131	2,304,728		3,102			3.500	3.739	MON	6,852	82,220	11/01/2013	10/25/2043
30261X AA 6	FREMF MORTGAGE TRUST 2010-K9 B				2	1FM	2,894,063		111.087	3,332,610	3,000,000	2,926,097		9,286			5.194	5.698	MON	12,984	157,876	04/07/2011	09/25/2045
30262B AL 9	FREMF MORTGAGE TRUST 2011-K11 B				2	1FM	1,782,346		107.272	2,145,440	2,000,000	1,850,285		19,510			4.421	5.920	MON	7,368	89,659	03/21/2011	12/25/2048
30290D AN 7	FREMF MORTGAGE TRUST 2012-K706 B				2	1FM	956,974		105.425	1,054,250	1,000,000	973,767		5,947			4.027	4.685	MON	3,356	40,820	02/15/2012	11/25/2044
36192P AJ 5	GS MORTGAGE SECURITIES TRUST 2012-GCJ9 A				2	1FM	1,772,794		99.405	1,809,171	1,820,000	1,775,593		2,800			2.773	3.140	MON	25,234	253,234	06/03/2014	11/10/2045
36198E AD 7	GS MORTGAGE SECURITIES TRUST 2013-GC13 A				2	1FM	2,524,917		107.565	2,689,125	2,500,000	2,521,701		(2,477)			3.871	3.763	MON	5,645	96,775	07/17/2013	07/10/2046

SCHEDULE D - PART 1

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

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46641C	AK	7			..2	..1FM	2,726,134	104.820	2,857,542	2,726,134	2,726,134					3.993	3.933	MON...	9,071	45,394	07/28/2014	01/25/2044.
61763B	AT	1			..2	..1FM	5,210,156	106.249	5,312,450	5,000,000	5,201,698		(8,458)			3.766	3.236	MON...	15,692	62,767	07/30/2014	11/15/2046.
92937E	AD	6			..2	..1FM	3,087,825	101.248	3,158,938	3,120,000	3,088,289		464			3.037	3.128	MON...	7,896	47,377	06/03/2014	03/15/2045.
92938C	AD	9			..2	..1FM	2,059,846	108.403	2,168,060	2,000,000	2,052,489		(5,430)			4.153	3.801	MON...	6,922	83,060	08/06/2013	08/15/2046.
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						31,133,769	XXX	32,763,372	31,222,688	31,225,964	0	22,149	0	0	XXX	XXX	XXX	96,973	875,109	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities

00213R	AB	9			..2	..1FE	3,023,079	101.516	3,045,480	3,000,000	3,022,469		(663)			3.810	3.736	MON...	5,080	90,488	05/21/2014	12/15/2042.
00214M	AB	9			..1	..1FE	1,998,867	101.753	2,035,060	2,000,000	1,998,910		43			3.970	4.010	MON...	3,529	37,494	06/18/2014	06/15/2044.
00442Q	AG	3			..2	..3AM	227,672	100.725	217,110	215,547	217,145		(1,741)			6.500	5.188	MON...	1,168	14,011	10/12/2010	08/15/2030.
02665U	AA	3			..2	..1FE	3,490,288	101.859	3,555,351	3,490,463	3,490,119		(170)			3.786	3.795	MON...	11,012	26,430	09/10/2014	10/17/2036.
03064N	AF	3			..2	..1FE	1,127,953	100.422	1,132,775	1,128,014	1,128,010		10			3.190	3.213	MON...	2,299	35,984	04/06/2011	10/12/2016.
05377R	BA	1			..2	..1FE	1,499,975	103.700	1,555,500	1,500,000	1,499,986		5			3.887	3.919	MON...	1,782	58,305	03/15/2012	05/20/2018.
05377R	BP	8			..2	..2AM	4,979,688	99.157	4,957,850	5,000,000	4,980,999		1,311			2.960	3.073	MON...	4,522	49,333	09/02/2014	07/20/2020.
05377R	BV	5			..2	..1FE	1,999,510	100.067	2,001,340	2,000,000	1,999,546		36			2.500	2.518	MON...	1,528	20,278	07/17/2014	02/20/2020.
05606T	AA	1		E	..2	..1FE	860,864	103.838	894,588	861,523	860,069		(123)			5.100	5.122	MON...	3,539	43,938	12/14/2010	03/02/2026.
05606U	AA	8			..2	..1FE	593,762	99.374	590,048	593,765	593,763					2.660	2.675	MON...	1,272	15,794	09/06/2012	12/02/2027.
123168	AA	4			..2	..1FE	51,860	99.579	51,764	51,983	51,827		(9)			5.000	5.000	MON...	217	2,599	03/04/2011	09/25/2018.
1248P8	AD	1			..2	..1FE	1,105,657	101.793	1,066,808	1,048,017	1,048,835		(7,624)			6.240	4.460	MON...	5,450	60,893	08/26/2011	10/25/2036.
1248P8	AH	2			..2	..1FE	2,020,000	106.329	2,126,580	2,000,000	2,010,057		(1,705)			5.444	5.334	MON...	9,089	111,176	06/01/2010	10/25/2036.
12502Y	AP	8			..2	..1FE	2,000,000	98.993	1,979,860	2,000,000	2,000,000					4.750	4.754	MON...	5,542	95,000	07/06/2012	07/11/2022.
12558B	AE	6			..2	..1FE	1,879,225	100.402	1,886,850	1,879,295	1,879,274		15			2.550	2.565	MON...	1,464	47,922	04/19/2012	09/20/2016.
12558B	AF	3			..2	..1FE	2,880,289	101.552	2,925,713	2,881,000	2,880,791		150			4.120	4.164	MON...	3,297	118,697	04/19/2012	10/21/2019.
125634	AN	5			..2	..1FE	2,844,274	99.473	2,830,452	2,845,447	2,844,328		54			3.290	3.321	MON...	3,381	45,496	06/17/2014	06/18/2029.
126185	AA	5			..2	..1FE	402,190	101.345	407,650	402,240	402,225		11			2.780	2.800	MON...	497	11,182	03/13/2012	06/17/2019.
126185	AB	3			..2	..1FE	416,196	102.845	428,088	416,245	416,233		14			5.010	5.067	MON...	927	20,854	03/13/2012	06/17/2019.
126186	AA	3			..2	..1FE	202,675	100.671	204,063	202,703	202,700		4			2.820	2.840	MON...	238	5,716	04/21/2011	04/16/2018.
13056T	AC	6			..2	..1FE	2,487,500	99.626	2,490,650	2,500,000	2,490,892		3,308			2.310	2.465	MON...	2,567	57,750	12/17/2013	07/15/2019.
13975D	AF	2			..2	..1FE	2,999,591	101.705	3,051,150	3,000,000	2,999,704		85			2.790	2.809	MON...	2,558	83,700	08/14/2013	10/22/2018.
13975E	AF	0			..2	..1FE	999,898	100.002	1,000,020	1,000,000	999,947		26			1.740	1.749	MON...	532	17,400	01/15/2013	10/22/2018.
14041N	BX	8			..2	..1FE	842,500	100.485	1,004,850	1,000,000	995,752		33,145			4.900	8.551	MON...	2,178	49,000	06/10/2009	12/15/2017.
165182	BC	9			..2	..1FE	2,000,000	100.420	2,008,400	2,000,000	2,000,000					2.157	2.155	MON...	2,996	43,611	05/10/2012	11/07/2023.
20846Q	AJ	1			..2	..6FE	1,701,878	78.665	4,761,227	6,052,536	1,701,877	100,492				7.690		MON...	38,787	134,876	06/13/2001	02/01/2033.
22540A	HE	7			..2	..1FE	2,245,704	106.134	2,639,120	2,486,593	2,431,449		15,163			7.600	8.856	MON...	8,399	188,981	04/03/2000	06/15/2028.
22540A	CP	1			..2	..1FE	1,044,025	103.047	1,175,777	1,141,011	1,108,849		8,183			7.025	8.034	MON...	3,562	80,156	03/03/2000	03/15/2028.
301655	AC	0			..2	..1FE	723,626	100.448	727,041	723,798	723,773		54			3.180	3.209	MON...	1,023	23,017	02/23/2012	03/15/2017.
30165Q	AB	6			..2	..1FE	999,954	100.507	1,005,070	1,000,000	999,962		9			2.420	2.434	MON...	1,076	20,772	01/29/2014	01/15/2019.
30291D	AB	2			..2	..1FE	972,560	99.659	969,252	972,569	972,562		1			3.080	3.100	MON...	1,331	29,955	04/10/2013	04/15/2043.
31331F	AL	5			..2	..1FE	1,000,000	101.690	1,016,900	1,000,000	1,000,000					8.060	8.062	JJ.....	39,404	80,600	08/21/1995	01/05/2016.
32058B	AE	9			..2	..1FE	1,999,537	101.131	2,022,620	2,000,000	1,999,692		107			2.910	2.935	MON...	2,587	58,200	11/06/2013	01/15/2020.
33843B	AC	1			..2	..1FE	625,825	101.074	632,558	625,837	625,835		2			3.320	3.344	MON...	923	20,778	06/26/2012	10/16/2017.
34528Q	AT	1			..2	..1FE	1,995,938	101.363	2,027,260	2,000,000	1,999,881		909			4.990	5.090	MON...	4,436	99,800	03/24/2010	02/15/2017.
36159J	DM	0			..2	..1FE	2,499,239	97.365	2,434,125	2,500,000	2,499,432		89			2.210	2.224	MON...	2,456	55,250	10/10/2012	09/15/2022.

SCHEDULE D - PART 1

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

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	B o n d C H A R	NAIC Desig- nation			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description	Code				Actual Cost			Par Value	Book/Adjusted Carrying Value											
39153V	BF	0			2	1FE	999,925	102.390	1,023,900	1,000,000	999,953		11			3.000	3.020	MON	1,333	30,000	03/21/2012	11/15/2018.
42710T	AA	7			2	1FE	248,247	102.131	253,538	248,247	248,247					3.320	3.343	MON	343	8,242	12/12/2012	12/16/2017.
42770Q	AA	0			2	1FE	1,998,639	106.702	2,134,034	2,000,000	1,998,568		(70)			3.990	3.999	MS	14,852		10/16/2014	09/21/2040.
42805R	BS	7			2	2AM	5,717,656	99.365	5,713,488	5,750,000	5,720,425		2,769			2.480	2.651	MON	2,377	47,533	08/26/2014	08/25/2019.
46616M	AA	8			2	1FE	951,830	105.377	1,009,319	957,817	953,421		299			3.820	3.929	MON	1,626	36,588	06/01/2011	12/15/2048.
50187V	AF	8			2	1FE	1,499,692	101.250	1,518,750	1,500,000	1,499,786		76			3.460	3.496	MON	2,307	51,900	09/19/2013	09/15/2021.
55313U	AD	1			2	1FE	771,853	101.463	783,292	771,998	771,983		16			3.510	3.540	MON	1,204	27,097	12/02/2009	01/15/2030.
57164X	AA	7			2	1FE	188,126	101.450	190,856	188,128	188,128					4.809	4.858	MON	276	9,047	10/16/2009	07/20/2031.
57165A	AA	6			2	1FE	1,010,321	101.688	1,027,518	1,010,462	1,010,382		20			2.510	2.526	MON	775	25,363	06/20/2012	05/20/2030.
57165A	AB	4			2	2AM	1,010,390	102.530	1,036,026	1,010,462	1,010,423		9			3.500	3.527	MON	1,081	35,366	06/20/2012	05/20/2030.
59549N	AD	5			2	1AM	561,846	104.245	616,523	591,417	575,274		2,640			7.790	8.973	JAJO	11,518	46,071	06/09/2010	07/01/2035.
59549W	AA	1			2	1AM	1,283,728	107.743	1,459,765	1,354,858	1,309,108		5,607			4.864	5.858	MON	2,929	65,900	04/22/2010	07/15/2038.
59560U	AA	9			2	3AM	1,118,722	108.859	1,190,122	1,093,269	1,113,144		(1,563)			6.005	5.670	MON	5,471	65,651	04/19/2011	08/15/2037.
59560W	AC	1			2	1FM	1,480,981	106.000	1,572,017	1,483,035	1,480,764		(46)			5.250	5.299	MON	6,488	77,859	11/12/2010	12/15/2045.
68235E	AA	1			2	2AM	1,999,589	99.304	1,986,080	2,000,000	1,999,697		108			3.150	3.180	MON	2,450	38,325	04/30/2014	05/17/2018.
68268B	AA	7			1	1FE	2,499,613	100.430	2,510,750	2,500,000	2,499,687		75			2.470	2.490	MON	2,230	23,671	07/23/2014	09/18/2024.
685049	AA	6			2	1FE	746,320	102.926	768,201	746,363	746,337		6			3.450	3.477	MON	1,502	25,749	02/29/2012	03/10/2027.
685049	AB	4			2	2AM	559,664	104.447	584,665	559,772	559,709		16			4.870	4.926	MON	1,590	27,261	02/29/2012	03/10/2027.
68619A	BK	2			2	1FE	1,498,758	105.378	1,542,721	1,463,988	1,488,298		(2,751)			5.410	5.016	MON	6,600	79,202	02/11/2011	06/15/2036.
69138V	AB	7			2	1FE	1,999,912	116.412	2,328,232	2,000,000	1,999,950		1			4.969	5.000	FMAN	16,563	99,380	03/25/2011	05/01/2036.
74112V	AJ	0			2	1FE	999,900	102.382	1,023,820	1,000,000	999,963		19			3.250	3.275	MON	1,444	32,500	03/21/2012	07/15/2019.
74112W	AG	4			2	1FE	1,999,541	99.425	1,988,500	2,000,000	1,999,790		162			1.740	1.754	MON	1,547	34,800	04/04/2013	05/15/2019.
78392N	AC	5			2	1FE	1,999,735	100.646	2,012,920	2,000,000	1,999,940		118			2.090	2.105	MON	1,858	41,800	04/02/2013	07/16/2018.
78446D	AB	5			2	1FE	999,992	105.945	1,059,450	1,000,000	999,998					4.370	4.410	MON	1,942	43,700	04/14/2011	04/17/2028.
78446V	AB	5			2	1FE	999,985	105.867	1,058,670	1,000,000	999,991		2			3.830	3.861	MON	1,702	38,300	02/03/2012	01/17/2045.
78447B	AB	8			2	1FE	1,999,744	103.488	2,069,760	2,000,000	1,999,896		59			3.310	3.336	MON	2,942	66,200	05/23/2012	10/15/2046.
78487Y	AA	1			2	1FE	512,846	102.614	526,256	512,850	512,206		(68)			3.650	3.643	MON	1,560	18,719	08/23/2010	07/20/2027.
78488B	AA	0			2	1FE	502,298	100.899	506,873	502,357	502,321		10			2.000	2.011	MON	837	10,047	10/16/2012	09/20/2029.
80281A	AE	9			2	1FE	2,367,793	101.248	2,397,614	2,368,060	2,368,021		68			3.780	3.814	MON	3,978	89,513	01/11/2012	11/15/2017.
80282P	AE	5			2	1FE	336,685	100.180	337,327	336,721	336,719		7			3.110	3.133	MON	465	10,472	04/28/2011	05/16/2016.
80282V	AE	2			2	1FE	1,499,849	101.243	1,518,645	1,500,000	1,499,976		42			3.200	3.225	MON	2,133	48,000	03/14/2012	02/15/2018.
81783R	AA	1			2	1FE	2,302,891	104.986	2,417,718	2,302,891	2,302,891					3.980	4.000	JAJO	16,803	85,036	11/15/2013	01/25/2044.
82651N	AA	7			2	1FE	154,938	102.965	159,547	154,953	154,948		2			3.510	3.538	MON	166	5,439	10/14/2010	11/20/2025.
82651R	AA	8			2	1FE	225,081	102.760	231,316	225,104	225,096		3			3.350	3.376	MON	230		03/16/2011	06/20/2018.
82652A	AA	4			2	1FE	244,081	102.075	249,198	244,132	244,107		6			2.840	2.861	MON	212	6,934	03/14/2012	11/20/2028.
826671	AD	1			2	2AM	260,356	100.390	261,519	260,503	260,120		(19)			7.420	7.513	MON	1,611	19,329	04/30/1998	04/15/2030.
82838U	AA	7			2	1FE	861,005	100.840	870,603	863,351	861,769		360			3.000	3.125	MON	1,151	25,901	11/09/2012	03/17/2025.
82838U	AB	5			2	2AM	345,268	102.178	352,862	345,340	345,292		12			4.450	4.499	MON	683	15,368	11/09/2012	03/17/2025.
82838W	AA	3			2	1FE	498,378	101.966	508,461	498,658	498,098		(71)			6.000	6.038	MON	2,493	29,919	12/23/2010	05/16/2022.
82838W	AB	1			2	2AM	124,602	103.344	128,833	124,664	124,498		(27)			8.475	8.562	MON	880	10,565	12/23/2010	05/16/2022.
844741	AS	7			2	2AM	4,437,602	104.530	4,638,625	4,437,602	4,437,602					7.640	7.642	JJ	169,516	339,033	10/04/1995	01/01/2018.
86365L	AB	7			2	1FE	3,080,551	141.105	4,212,531	2,985,392	3,071,994		(3,108)			7.970	7.970	MON	10,575	237,936	02/08/2012	08/15/2036.
87407P	AE	0			2	1FE	2,228,208	101.329	2,258,792	2,229,167	2,228,250		32			3.550	3.580	MON	2,418	79,136	10/31/2013	11/20/2038.

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87407P	AJ	9	TAL ADVANTAGE LLC 2014-1A A.....	.....	..	.....2	1FE	2,331,771	100.425	2,301,406	2,291,667	2,329,226	.....	.....(2,545)	.....	.....	.....3.510	3.132	MON.....	2,458	26,812	09/02/2014	02/22/2039.
88641U	AE	3	TIDEWATER AUTO RECEIVABLE TRUS 2012-AA C.....	.....	..	.....2	1FE	999,763	101.377	1,013,770	1,000,000	999,926	.....	.....66	.....	.....	.....2.830	2.855	MON.....	1,258	28,300	11/19/2012	10/15/2019.
89656C	AA	1	TRINITY RAIL LEASING LP 2010-1A A.....	.....	..	.....2	1FE	1,687,209	103.638	1,748,590	1,687,209	1,687,209	.....	.....	.....	.....	.....5.194	5.251	MON.....	3,651	87,634	10/18/2010	10/16/2040.
89690E	AC	1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2.....	.....	..	.....2	1FE	2,000,000	117.700	2,354,000	2,000,000	2,000,000	.....	.....	.....	.....	.....6.024	6.100	MON.....	5,355	120,480	06/29/2011	07/15/2041.
949456	AA	5	WELK RESORTS LLC 2013-A A.....	.....	..	.....2	1FE	2,298,637	100.247	2,304,629	2,298,951	2,298,904	.....	.....245	.....	.....	.....3.100	3.132	MON.....	3,167	71,267	11/21/2013	03/15/2029.
96032T	AA	4	WESTGATE RESORTS 2012-2A A.....	.....	E	2	1FE	622,326	100.829	627,485	622,326	622,326	.....	.....	.....	.....	.....3.000	2.949	MON.....	1,556	18,670	09/14/2012	01/20/2025.
96328U	AL	0	WHEELS SPV LLC 2012-1 B.....	.....	..	.....2	1FE	1,499,535	101.348	1,520,220	1,500,000	1,499,671	.....	.....51	.....	.....	.....2.300	2.318	MON.....	1,054	34,500	04/18/2012	03/20/2021.
96328U	AM	8	WHEELS SPV LLC 2012-1 C.....	.....	..	.....2	1FE	3,964,949	101.700	4,032,405	3,965,000	3,964,960	.....	.....6	.....	.....	.....2.820	2.837	MON.....	3,417	111,813	04/18/2012	03/20/2021.
981464	CW	8	WORLD FINANCIAL NETWORK 2012-A A.....	.....	..	.....1	1FE	1,999,952	104.035	2,080,700	2,000,000	1,999,963	.....	.....4	.....	.....	.....3.140	3.161	MON.....	2,442	62,800	04/05/2012	01/17/2023.
00175M	AL	4	AMERICAN MONEY MANAGEMENT CORP 2014-15A.....	.....	F	1	1FE	5,000,000	115.946	5,797,285	5,000,000	5,000,000	.....	.....	.....	.....	.....5.569	5.605	MJSD.....	17,016	.....	11/05/2014	12/09/2026.
227170	AD	9	CRONOS CONTAINERS PROGRAM LTD 2012-2A A.....	.....	F	2	1FE	774,675	100.084	775,651	775,000	774,743	.....	.....31	.....	.....	.....3.810	3.849	MON.....	1,066	29,527	09/21/2012	09/18/2027.
37952U	AD	5	SEACO CONTAINER 2014-1A A1.....	.....	F	2	1FE	5,754,216	99.019	5,693,593	5,750,000	5,754,064	.....	.....(152)	.....	.....	.....3.190	3.196	MON.....	7,133	64,963	09/02/2014	07/17/2029.
87154E	AD	2	SYMPHONY CLO TRUST 2014-15A B2.....	.....	F	1	1FE	2,915,700	108.272	3,248,169	3,000,000	2,916,836	.....	.....1,136	.....	.....	.....4.210	4.691	JAJO.....	15,437	.....	10/17/2014	10/17/2026.
88314R	AA	4	TEXTAINER MARINE CONTAINERS 2013-1A A.....	.....	R	1	1FE	870,516	102.013	892,614	875,000	871,083	.....	.....443	.....	.....	.....3.900	4.053	MON.....	1,043	34,125	09/13/2013	09/20/2038.
88314R	AC	0	TEXTAINER MARINE CONTAINERS 2014-1A A.....	.....	F	1	1FE	2,457,501	99.316	2,441,518	2,458,333	2,457,510	.....	.....10	.....	.....	.....3.270	3.300	MON.....	2,456	11,165	10/24/2014	10/20/2039.
92848E	AA	0	VITALITY RE III LTD.....	.....	F	.....	.....2AM	2,000,000	99.970	1,999,400	2,000,000	2,000,000	.....	.....	.....	.....	.....4.293	4.317	JAJO.....	21,467	85,172	01/23/2012	01/07/2015.
92914R	AJ	1	VOYA CLO LTD 2014-4A A2B.....	.....	F	1	1FE	3,000,000	108.461	3,253,824	3,000,000	3,000,000	.....	.....	.....	.....	.....4.370	4.389	JAJO.....	13,474	.....	11/10/2014	10/14/2026.
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....							156,045,690	XXX	164,983,846	160,863,633	156,400,084	100,492	54,826	0	0	XXX	XXX	XXX	594,759	4,859,057	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....							2,027,954,314	XXX	2,186,434,428	2,025,128,713	2,021,817,702	100,492	(686,830)	1,470,916	0	XXX	XXX	XXX	23,466,679	96,212,291	XXX	XXX
Hybrid Securities - Issuer Obligations																							
25746U	BY	4	DOMINION RESOURCES INC.....	.....	..	.....1	2FE	2,000,000	104.404	2,088,080	2,000,000	2,000,000	.....	.....	.....	.....	.....5.750	5.750	AO.....	28,111	.....	09/24/2014	10/01/2054.
05565A	AA	1	BNP PARIBAS 144A.....	LS...	F	1	3FE	2,081,984	100.543	2,203,903	2,192,000	2,184,587	.....	.....14,440	.....	.....	.....5.186	5.894	JD.....	632	113,677	03/09/2006	06/29/2015.
05565A	AA	1	BNP PARIBAS 144A.....	.....	F	1	3FE	2,572,085	100.543	2,722,704	2,708,000	2,698,842	.....	.....17,839	.....	.....	.....5.186	5.894	JD.....	780	140,437	03/09/2006	06/29/2015.
456837	AC	7	ING GROEP NV FLOATING PERPETUAL DEBT.....	LS...	F	1	3FE	734,016	102.500	745,175	727,000	727,847	.....	.....(860)	.....	.....	.....5.775	5.645	JD.....	2,682	41,984	01/25/2006	12/08/2049.
456837	AC	7	ING GROEP NV FLOATING PERPETUAL DEBT.....	.....	F	1	3FE	3,304,584	102.500	3,354,825	3,273,000	3,276,814	.....	.....(3,873)	.....	.....	.....5.775	5.645	JD.....	12,076	189,016	01/25/2006	12/08/2049.
65557A	AB	3	NORDEA BANK AB 144A.....	.....	F	1	2FE	4,713,408	100.664	4,932,536	4,900,000	4,892,177	.....	.....25,298	.....	.....	.....5.424	5.973	AO.....	52,417	265,776	03/23/2006	04/20/2015.
4299999	Hybrid Securities - Issuer Obligations.....							15,406,077	XXX	16,047,223	15,800,000	15,780,267	0	52,844	0	0	XXX	XXX	XXX	96,698	750,890	XXX	XXX
4899999	Total - Hybrid Securities.....							15,406,077	XXX	16,047,223	15,800,000	15,780,267	0	52,844	0	0	XXX	XXX	XXX	96,698	750,890	XXX	XXX
Totals																							
7799999	Total - Issuer Obligations.....							1,970,473,885	XXX	2,127,968,651	1,957,767,218	1,963,133,541	0	(878,558)	1,924,650	0	XXX	XXX	XXX	24,914,315	93,838,821	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....							256,901,017	XXX	263,130,766	257,467,013	257,437,435	0	(467,341)	110,264	0	XXX	XXX	XXX	994,849	11,655,210	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....							86,581,993	XXX	88,525,761	84,528,460	86,568,011	0	(35,752)	37,700	0	XXX	XXX	XXX	258,581	2,789,706	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....							158,545,065	XXX	167,562,196	163,363,633	158,899,422	100,492	54,789	0	0	XXX	XXX	XXX	623,558	4,859,057	XXX	XXX
8399999	Grand Total - Bonds.....							2,472,501,960	XXX	2,647,187,374	2,463,126,324	2,466,038,409	100,492	(1,326,862)	2,072,614	0	XXX	XXX	XXX	26,791,303	113,142,794	XXX	XXX

E10.28

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2				Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21		
					3	4					9	10		12	13	14	15	16	17	18	19				
	CUSIP Identification	Description				Code	F or e i g n	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																									
02005N	60	5			ALLY FINANCIAL INC 144A.....	.....	...	.....8.000	1,000.00	1,000.000	7.997	..999.594	7.997	8.000	.....	.....563	.....	.....356	.....	.....	.....356	.....	...	...P4LFE	02/16/2012.
064058	20	9			BANK OF NEW YORK MELLON PFD 5.20%.....	.....	...	.....70,000.000	25.00	.....	.....1,750,000	...23.030	1,612,100	1,750,000	.....	.....91,000	.....	.....	.....	.....	.....0	.....	...	...P2LFE	09/12/2012.
101121	40	8			BOSTON PROPERTIES INC PFD 5.25%.....	.....	...	.....20,000.000	25.00	.....	.....500,000	...23.220	464,400	500,000	.....	.....26,250	.....	.....	.....	.....	.....0	.....	...	...P2LFE	03/18/2013.
14040H	60	0			CAPITAL ONE FINANCIAL CORP SERIES C PFD.....	.....	...	.....3,000,000.000	25.00	.....	.....2,986,000	0.982	2,944,800	2,986,000	.....	.....88,023	.....	.....	.....	.....	.....0	.....	...	...P3LFE	06/13/2014.
49446R	74	5			KIMCO REALTY CORP SER K 5.625% REITS.....	.....	...	.....1,500,000.000	25.00	.....	.....1,500,000	0.966	1,449,000	1,500,000	.....	.....84,374	.....	.....	.....	.....	.....0	.....	...	...P2LFE	11/28/2012.
55261F	70	8			M&T BANK CORPORATION PFD SER C 5%.....	.....	...	.....1,000.000	1,000.00	.....	.....1,000,000	..997.500	997,500	1,000,000	.....	.....63,750	.....	.....	.....	.....	.....0	.....	...	...P2LFE	08/17/2012.
74460W	84	2			PUBLIC STORAGE PFD SERIES Y.....	.....	...	.....120,000.000	25.00	.....	.....3,120,000	...26.200	3,144,000	3,120,000	.....	.....79,687	.....	.....	.....	.....	.....0	.....	...	...P1LFE	10/17/2014.
78407R	20	4			SCE TRUST II PFD 5.1%.....	.....	...	.....40,000.000	25.00	.....	.....1,000,000	...22.740	909,600	1,000,000	.....	.....51,000	.....	.....	.....	.....	.....0	.....	...	...P2LFE	01/23/2013.
857477	88	9			STATE STREET CORP PFD.....	.....	...	.....100,000.000	25.00	.....	.....2,500,000	...25.240	2,524,000	2,500,000	.....	.....	.....	.....	.....	.....	.....0	.....	...	...P2LFE	11/18/2014.
929042	84	4			VORNADO REALTY TRUST PFD 5.4%.....	.....	...	.....100,000.000	25.00	.....	.....2,500,000	...23.000	2,300,000	2,500,000	.....	.....33,750	135,000	.....	.....	.....	.....0	.....	...	...P2LFE	01/17/2013.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....											16,863,997	XXX	16,353,397	16,864,000	33,750	619,647	0	356	0	0	356	0	XXX	XXX	
8999999. Total - Preferred Stocks.....											16,863,997	XXX	16,353,397	16,864,000	33,750	619,647	0	356	0	0	356	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		
			F o r e i g n														
CUSIP Identification	Description	Code	n	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
747301	10 9	QUAD GRAPHICS INC.....		159,000	3,651	22,960	3,651	5,328		170		356		356			09/24/2014.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....					3,651	XXX	3,651	5,328	0	170	0	356	0	356	0	XXX	XXX
9799999. Total - Common Stock.....					3,651	XXX	3,651	5,328	0	170	0	356	0	356	0	XXX	XXX
9899999. Total Common and Preferred Stock.....					16,867,648	XXX	16,357,048	16,869,328	33,750	619,817	0	712	0	712	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
38376G	ZU	7	GNMA 2011-9 C 3.635% 09/16/41.....		07/30/2014.....	FTN Financial.....		2,575,000	2,500,000	.757
38377D	KR	6	GNMA 2010-101 GB 4.000% 04/20/39.....		04/21/2014.....	Citi.....		2,067,500	2,000,000	.5,111
38377G	S7	5	GNMA 2010-89 PD 4.000% 07/20/40.....		04/16/2014.....	Sterne Agee.....		2,112,500	2,000,000	.4,667
38377G	T9	0	GNMA 2010-89 BE 4.000% 05/20/39.....		03/27/2014.....	Wells Fargo Securities.....		2,073,750	2,000,000	
38377T	SC	6	GNMA 2011-30 BL 4.000% 06/20/40.....		06/13/2014.....	Oppenheimer & Co Inc.....		4,066,108	3,809,000	.7,195
0599999.	Total - Bonds - U.S. Government.....							12,894,858	12,309,000	17,730
Bonds - All Other Government										
46513G	8M	2	STATE OF ISRAEL 4.000% 07/01/24.....	R.....	07/01/2014.....	Dev Corp for Israel Bonds.....		1,000,000	1,000,000	
1099999.	Total - Bonds - All Other Government.....							1,000,000	1,000,000	.0
Bonds - U.S. States, Territories and Possessions										
235036	D8	0	DALLAS-FORT WORTH AIRPORT.....		09/10/2014.....	Citi.....		2,719,825	2,500,000	.46,528
235036	XY	1	DALLAS-FORT WORTH AIRPORT.....		05/15/2014.....	Piper Jaffray Inc.....		1,847,528	1,750,000	.4,618
25477P	NF	8	DIST OF COLUMBIA HSG FIN AGY 2014-A A.....		05/19/2014.....	Barclays Capital Inc.....		1,984,639	1,984,639	
54627R	AH	3	LOUISIANA LOC GOVT ENVRNMNTL 2014-EGSL A.....		07/29/2014.....	Citi.....		2,499,375	2,500,000	
73358W	TZ	7	PORT AUTH OF NY & NJ 4.426% 10/15/34.....		12/02/2014.....	Citi.....		3,030,000	3,000,000	.16,229
73358W	UG	7	PORT AUTH OF NY & NJ 3.771% 10/15/27.....		10/29/2014.....	Wells Fargo Securities.....		2,700,000	2,700,000	.3,394
79742G	AF	8	SAN DIEGO COUNTY CA AIRPORT AUTHORITY SE.....		02/06/2014.....	Siebert Brandford Shank & Co.....		2,000,000	2,000,000	
92428C	JD	7	VERMONT STUDENT ASSISTANCE COR.....		05/29/2014.....	Morgan Stanley & Co.....		1,679,532	1,700,000	
92812U	Q4	3	VIRGINIA HOUSING DEV AUTH 2014-A A.....		11/21/2014.....	Bank of America.....		5,000,000	5,000,000	.4,861
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							23,460,899	23,134,639	.75,630
Bonds - U.S. Political Subdivisions of States										
736688	FN	7	PORTLAND COMMUNITY COLLEGE DIS.....		01/30/2014.....	Morgan Stanley & Co.....		2,169,000	2,000,000	.16,835
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							2,169,000	2,000,000	.16,835
Bonds - U.S. Special Revenue and Special Assessment										
3136A1	NZ	4	FANNIE MAE 2011-96 NB 4.000% 09/25/40.....		02/07/2014.....	Wells Fargo Securities.....		2,673,938	2,600,000	.3,178
3136A6	P9	9	FNR 2012-76 VG 4.000% 03/25/29.....		09/02/2014.....	RW Baird.....		2,039,110	1,888,064	.839
3136AJ	PY	6	FANNIE MAE 2014-19 VK 4.500% 04/25/34.....		04/17/2014.....	Wells Fargo Securities.....		2,152,500	2,000,000	.5,500
3136AJ	W7	7	FANNIE MAE 2014-29 VG 3.000% 02/25/33.....		05/15/2014.....	KGS - Alpha Capital.....		1,678,593	1,781,000	.2,820
3137B1	KJ	0	FHLMC MULTIFAM STRU PASS THRU 4194 VM.....		05/19/2014.....	Barclays Capital Inc.....		2,282,651	2,402,000	.4,204
3137B2	PC	8	FHR 4212 CB 4.000% 02/15/39.....		05/21/2014.....	Jeffries & Co.....		2,103,750	2,000,000	.5,778
3137BC	UR	7	FREDDIE MAC 4376 VD 3.000% 09/15/27.....		08/27/2014.....	Wells Fargo Securities.....		2,634,965	2,671,701	.223
33803W	AA	7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC.....		12/16/2014.....	Raymond James & Associates.....		1,024,700	1,000,000	.1,426
38378N	3J	0	GNMA 2014-67 DE 3.700% 11/16/46.....		05/21/2014.....	Barclays Capital Inc.....		4,966,406	5,000,000	.14,903
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....							21,556,613	21,342,765	.38,871
Bonds - Industrial and Miscellaneous										
001055	AL	6	AFLAC INC 3.625% 06/15/23.....		08/29/2014.....	Wells Fargo Securities.....		3,098,460	3,000,000	.23,865
00213R	AB	9	ARL FIRST LLC 2012-1A A2.....		05/21/2014.....	Bank of America.....		1,524,258	1,500,000	.1,905
00214M	AB	9	ARL FIRST LLC 2014-1A A2.....		06/18/2014.....	RBS Securities Corp.....		1,998,867	2,000,000	
00507U	AF	8	ACTAVIS FUNDING SCS 3.850% 06/15/24.....		11/14/2014.....	Tax Free Exchange.....		7,010,967	7,000,000	
00751Y	AC	0	ADVANCE AUTO PARTS INC.....		01/29/2014.....	Suntrust.....		1,021,150	1,000,000	.7,500
008252	AM	0	AFFILIATED MANAGERS GROUP INC.....		02/07/2014.....	Key Bank.....		2,003,720	2,000,000	.236
009363	AQ	5	AIRGAS INC 3.650% 07/15/24.....		06/12/2014.....	Bank of America.....		1,996,100	2,000,000	
015271	AF	6	ALEXANDRIA REAL ESTATE EQUITIE.....		07/09/2014.....	J P Morgan & Co.....		1,995,860	2,000,000	
015271	AG	4	ALEXANDRIA REAL ESTATE EQUITIE.....		07/09/2014.....	J P Morgan & Co.....		1,998,240	2,000,000	
018522	J*	4	ALLETE INC 3.740% 09/15/29.....		09/16/2014.....	Key Banc Capital Markets.....		2,000,000	2,000,000	
02005N	AV	2	ALLY FINANCIAL INC 5.125% 09/30/24.....		09/24/2014.....	Citigroup.....		1,471,275	1,500,000	
02377A	AA	6	AMERICAN AIRLINES 2014-1 A PT TRUST.....		09/02/2014.....	Goldman Sachs & Co.....		3,500,000	3,500,000	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
02401@ AA 7	AMERICAN ASSETS TRUST LP SNR UNSEC NOTES.....			10/31/2014.....	Bank of America Merrill Lynch.....		3,000,000	3,000,000	
025816 BJ 7	AMERICAN EXPRESS 5.200% Perpet.....			11/05/2014.....	Citi.....		1,000,000	1,000,000	
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A.....			09/10/2014.....	Goldman Sachs & Co.....		3,490,288	3,490,463	
03076C AF 3	AMERIPRISE FINANCIAL INC.....			02/05/2014.....	FTN Financial.....		1,027,270	1,000,000	17,111
04317@ AF 5	ARTHUR J GALLAGHER & CO SERIES H.....			02/27/2014.....	Bank of America Merrill Lynch.....		4,000,000	4,000,000	
04621W AC 4	ASSURED GUARANTY 5.000% 07/01/24.....			06/17/2014.....	Bank of America.....		2,516,460	2,500,000	
05279# AH 2	AUTOLIV ASP INC SER D GTD SR NT.....			04/23/2014.....	HSBC Securities.....		3,000,000	3,000,000	
05279# AJ 8	AUTOLIV ASP INC SER E GTD SR NT.....			04/23/2014.....	HSBC Securities.....		2,500,000	2,500,000	
05377R BP 8	AESOP FUNDING II LLC 2014-1A B.....			09/02/2014.....	Credit Suisse First Boston.....		4,979,688	5,000,000	6,167
05377R BV 5	AESOP FUNDING II LLC 2014-1A A.....			07/17/2014.....	J P Morgan & Co.....		1,999,510	2,000,000	
05523U AK 6	BAE SYSTEMS HOLDINGS INC 144A.....			09/30/2014.....	Citigroup.....		1,994,060	2,000,000	
058498 AS 5	BALL CORP 4.000% 11/15/23.....			12/16/2014.....	Deutsche Bank Securities.....		925,000	1,000,000	3,778
06406H CQ 0	BANK OF NEW YORK MELLON.....			01/24/2014.....	BB&T Capital Markets.....		1,625,360	1,600,000	12,464
06406H CX 5	BANK OF NEW YORK MELLON.....			09/04/2014.....	Morgan Stanley & Co.....		3,487,855	3,500,000	
07274E AG 8	BAYER US FINANCE LLC 144A.....			10/01/2014.....	Bank of America.....		1,980,220	2,000,000	
075896 AA 8	BED BATH & BEYOND INC 3.749% 08/01/24.....			07/30/2014.....	Janney Montgomery.....		3,993,280	4,000,000	7,081
111320 AH 0	BROADCOM CORP-CL A 3.500% 08/01/24.....			08/05/2014.....	Various.....		2,992,300	3,000,000	875
12189L AT 8	BURLINGTON NORTHERN SANTA FE.....			08/11/2014.....	Citi.....		2,993,130	3,000,000	
124857 AM 5	CBS CORP 3.700% 08/15/24.....			08/11/2014.....	Credit Suisse.....		4,988,000	5,000,000	
125634 AN 5	CLI FUNDING LLC 2014-1 A.....			06/17/2014.....	Wells Fargo Securities.....		2,844,274	2,845,447	
12591Q AQ 5	COMM MORTGAGE TRUST 2014-UBS4.....			07/23/2014.....	Deutsche Bank Securities.....		3,029,783	3,000,000	8,550
141781 AE 4	CARGILL INC 144A SENIOR NOTES.....			08/06/2014.....	Susquehanna Financial Group.....		377,433	291,000	9,700
165167 CN 5	CHESAPEAKE ENERGY CORP.....			12/09/2014.....	Barclays Capital Inc.....		955,000	1,000,000	7,719
172967 HV 6	CITIGROUP INC SUB NOTES.....			07/29/2014.....	Citi.....		1,496,820	1,500,000	
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1.....			06/24/2014.....	Citi.....		2,833,056	2,821,593	7,132
18055# AM 4	CLARION LION PROPERITES FUND.....			02/14/2014.....	Bank of America.....		2,000,000	2,000,000	
20030N BL 4	COMCAST CORP 3.375% 02/15/25.....			08/05/2014.....	Credit Suisse.....		2,997,360	3,000,000	
200340 AQ 0	COMERICA INC 3.800% 07/22/26.....			07/18/2014.....	Various.....		2,998,760	3,000,000	211
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC.....			02/05/2014.....	Credit Suisse.....		3,507,465	3,455,630	38,780
22025Y AP 5	CORRECTIONS CORP 4.625% 05/01/23.....			12/09/2014.....	Barclays Capital Inc.....		973,750	1,000,000	5,267
23331A BG 3	DR HORTON INC 4.750% 02/15/23.....			12/16/2014.....	Seaport Group.....		976,250	1,000,000	16,361
23338V AC 0	DTE ELECTRIC CO 3.375% 03/01/25.....			06/23/2014.....	Citi.....		1,997,220	2,000,000	
257375 AH 8	DOMINION GAS HLDGS LLC.....			12/03/2014.....	Goldman Sachs & Co.....		1,994,480	2,000,000	
26884T AL 6	ERAC USA FINANCE COMPANY.....			06/30/2014.....	J P Morgan & Co.....		1,006,600	1,000,000	4,385
26885B AA 8	EQT MIDSTREAM PARTNERS.....			07/29/2014.....	Deutsche Bank Securities.....		2,982,660	3,000,000	
277432 AR 1	EASTMAN CHEMICAL CO 3.800% 03/15/25.....			11/10/2014.....	J P Morgan & Co.....		995,060	1,000,000	
292480 AC 4	ENABLE MIDSTREAM PARTNER.....			05/19/2014.....	RBS Securities Corp.....		998,870	1,000,000	
29379V BE 2	ENTERPRISE PRODUCTS OPERATING.....			10/10/2014.....	Citi.....		1,007,590	1,000,000	208
30165Q AB 6	EXETER AUTO RECEIVABLES TRUST 2014-1A B.....			01/29/2014.....	Deutsche Bank Securities.....		999,954	1,000,000	
30212P AJ 4	EXPEDIA INC 4.500% 08/15/24.....			08/13/2014.....	Bank of America.....		4,972,200	5,000,000	
31620M AM 8	FIDELITY NATIONAL INFORMATION.....			06/03/2014.....	Various.....		2,990,300	3,000,000	646
316773 CP 3	FIFTH THIRD BANCORP 4.300% 01/16/24.....			02/03/2014.....	Mesirow Financial.....		1,662,870	1,650,000	14,978
345397 WW 9	FORD MOTOR CREDIT 3.664% 09/08/24.....			09/03/2014.....	Citi.....		6,500,000	6,500,000	
35671D BL 8	FREEPORT-MCMORAN COPPER & GOLD.....			11/10/2014.....	J P Morgan & Co.....		1,998,100	2,000,000	
36192P AJ 5	GS MORTGAGE SECURITIES TRUST 2012-GCJ9 A.....			06/03/2014.....	Citi.....		1,772,794	1,820,000	701
375558 AW 3	GILEAD SCIENCES 3.700% 04/01/24.....			10/28/2014.....	Jefferies & Co.....		1,036,240	1,000,000	3,083
375558 AZ 6	GILEAD SCIENCES 3.500% 02/01/25.....			11/13/2014.....	Bank of America.....		2,003,840	2,000,000	97

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
378272	AH	1		04/22/2014.....	Various.....		3,986,840	4,000,000	
404119	BN	8		12/11/2014.....	RW Baird.....		992,500	1,000,000	12,639
42770Q	AA	0		10/16/2014.....	Deutsche Bank Securities.....		1,998,639	2,000,000	
42805R	BS	7		08/26/2014.....	J P Morgan & Co.....		5,717,656	5,750,000	1,584
46625H	JY	7		09/03/2014.....	J P Morgan & Co.....		3,979,000	4,000,000	
46641C	AA	9		02/10/2014.....	J P Morgan & Co.....		2,572,432	2,509,308	5,297
46641C	AK	7		07/28/2014.....	Guggenheim Capital.....		2,726,134	2,726,134	9,087
47715*	AA	5		03/05/2014.....	Citi Global Markets Inc.....		4,815,248	4,815,248	
482480	AD	2		10/30/2014.....	J P Morgan & Co.....		1,499,745	1,500,000	
482480	AE	0		10/30/2014.....	J P Morgan & Co.....		1,496,220	1,500,000	
486606	K#	2		04/30/2014.....	Morgan Stanley & Co.....		1,000,000	1,000,000	
494550	BV	7		09/08/2014.....	Citi.....		1,497,480	1,500,000	
53079E	BE	3		04/22/2014.....	FTN Financial.....		2,058,740	2,000,000	30,694
54233*	AB	2		07/17/2014.....	RBC Capital Markets.....		2,000,000	2,000,000	
542690	3P	5		12/04/2014.....	Barclays Capital Inc.....		2,500,000	2,500,000	
574754	AL	1		10/31/2014.....	No Broker.....			5,436	
574754	AL	1		10/31/2014.....	Interest Capitalization.....		7,322	7,322	
585055	BM	7		12/03/2014.....	Various.....		3,976,800	4,000,000	
61166W	AU	5		10/28/2014.....	Various.....		3,512,260	3,500,000	11,250
61690G	AE	1		01/31/2014.....	Morgan Stanley & Co.....		3,635,821	3,600,000	4,923
617446	7Y	9		09/03/2014.....	Morgan Stanley & Co.....		1,996,480	2,000,000	
61746B	DQ	6		04/23/2014.....	Morgan Stanley & Co.....		1,983,950	2,000,000	
61763B	AT	1		07/30/2014.....	Goldman Sachs & Co.....		5,210,156	5,000,000	1,569
628530	BD	8		06/03/2014.....	Various.....		2,706,569	2,650,000	8,931
62927@	AA	6		09/29/2014.....	Bank of America Merrill Lynch.....		2,000,000	2,000,000	
64712#	AB	7		09/02/2014.....	Morgan Stanley & Co.....		4,000,000	4,000,000	
65364U	AK	2		09/22/2014.....	Wells Fargo Securities.....		999,990	1,000,000	
662352	A*	4		10/08/2014.....	Morgan Stanley & Co.....		2,000,000	2,000,000	
674599	CE	3		12/04/2014.....	FTN Financial.....		1,903,700	2,000,000	17,100
680223	AJ	3		11/04/2014.....	Mesirow Financial.....		1,534,620	1,500,000	8,531
68235E	AA	1		04/30/2014.....	Deutsche Bank Securities.....		1,999,589	2,000,000	
68268B	AA	7		07/23/2014.....	Citi.....		2,499,613	2,500,000	
68389X	AU	9		06/30/2014.....	Bank of America.....		2,993,190	3,000,000	
695156	AR	0		09/03/2014.....	Bank of America Merrill Lynch.....		3,989,720	4,000,000	304
70109H	AL	9		11/18/2014.....	Morgan Stanley & Co.....		997,800	1,000,000	
72650R	BF	8		09/02/2014.....	J P Morgan & Co.....		4,492,890	4,500,000	
74151#	AK	4		02/10/2014.....	US Bancorp.....		5,000,000	5,000,000	
74170*	AD	1		07/18/2014.....	Suntrust Robinson Humphrey.....		2,000,000	2,000,000	
74340X	AW	1		10/03/2014.....	BB&T Capital Markets.....		1,037,810	1,000,000	6,257
74834L	AV	2		06/09/2014.....	J P Morgan & Co.....		1,167,216	1,150,000	11,540
755111	BY	6		11/24/2014.....	Bank of America.....		1,987,540	2,000,000	
771196	BE	1		09/22/2014.....	Deutsche Bank Securities.....		997,470	1,000,000	
78403D	AH	3		10/07/2014.....	Barclays Capital Inc.....		1,000,000	1,000,000	
811065	AC	5		11/17/2014.....	Bank of America.....		2,481,650	2,500,000	
87165B	AD	5		08/06/2014.....	J P Morgan & Co.....		1,996,120	2,000,000	
871829	AU	1		09/23/2014.....	Goldman Sachs & Co.....		1,992,320	2,000,000	
87305Q	CH	2		11/13/2014.....	Citigroup.....		1,499,775	1,500,000	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
87407P AJ 9	TAL ADVANTAGE LLC 2014-1A A.....			09/02/2014.....	Bank of America.....		2,331,771	2,291,667	3,352
90932Q AA 4	UNITED AIR 2014-2 A PTT.....			08/04/2014.....	Deutsche Bank Securities.....		7,011,250	7,000,000	
91159H HK 9	US BANCORP 3.600% 09/11/24.....			09/08/2014.....	US Bancorp.....		2,494,800	2,500,000	
92937E AD 6	WF-RBS COMMERCIAL MTG TRUST 2013-C11 A4.....			06/03/2014.....	Cantor Fitzgerald.....		3,087,825	3,120,000	1,316
94974B FY 1	WELLS FARGO COMPANY 4.100% 06/03/26.....			06/12/2014.....	Wells Fargo Securities.....		4,027,440	4,000,000	6,378
94978# JF 5	ZC AVIATION 2014 CLASS A-1.....			11/20/2014.....	Goldman Sachs & Co.....		2,482,330	2,482,330	
94978# JH 1	ZC AVIATION 2014 CLASS A-1.....			12/16/2014.....	Goldman Sachs & Co.....		2,500,000	2,500,000	
963320 AT 3	WHIRLPOOL CORP 3.700% 05/01/25.....			10/30/2014.....	Citi.....		2,996,910	3,000,000	
969457 BW 9	WILLIAMS COMPANIES 4.550% 06/24/24.....			06/19/2014.....	Citi.....		997,380	1,000,000	
96950F AM 6	WILLIAMS PARTNER LP 4.300% 03/04/24.....			02/28/2014.....	Key Bank.....		1,002,570	1,000,000	119
96950F AQ 7	WILLIAMS PARTNER LP 3.900% 01/15/25.....			06/24/2014.....	J P Morgan & Co.....		1,993,800	2,000,000	
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1.....			06/19/2014.....	J P Morgan & Co.....		2,170,528	2,099,664	5,832
559222 AQ 7	MAGNA INTERNATIONAL INC.....	A.....		08/25/2014.....	Various.....		6,018,270	6,000,000	7,451
952845 AE 5	WEST FRASER TIMBER CO 144A.....	A.....		10/07/2014.....	J P Morgan & Co.....		1,000,000	1,000,000	
98462Y AB 6	YAMANA GOLD INC 4.950% 07/15/24.....	A.....		11/26/2014.....	Tax Free Exchange.....		4,535,444	4,500,000	
00175M AL 4	AMERICAN MONEY MANAGEMENT CORP 2014-15A.....	F.....		11/05/2014.....	Jeffries & Co.....		5,000,000	5,000,000	
05070F B* 0	AUCKLAND INTERNATIONAL AIRPORT LTD SENIO.....	F.....		11/25/2014.....	nab Capital Securities LLC.....		4,000,000	4,000,000	
05530H B@ 8	BBA AVIATION PLC SR UNSEC NOTES SERIES B.....	F.....		12/17/2014.....	Barclays Capital Inc.....		3,000,000	3,000,000	
05565Q CD 8	BP CAPITAL MARKETS PLC.....	F.....		08/28/2014.....	Deutsche Bank Securities.....		1,949,380	2,000,000	17,264
05565Q CP 1	BP CAPITAL MARKETS PLC.....	F.....		08/26/2014.....	Citi.....		2,091,260	2,000,000	4,026
251525 AN 1	DEUTSCHE BANK AG 7.500% Perpet.....	F.....		11/18/2014.....	Deutsche Bank Securities.....		1,000,650	1,000,000	
37952U AD 5	SEACO CONTAINER 2014-1A A1.....	F.....		09/02/2014.....	Various.....		5,754,216	5,750,000	5,350
71656L BA 8	PETROLEOS MEXICANOS 144A.....	F.....		10/06/2014.....	J P Morgan & Co.....		994,230	1,000,000	
857004 AC 9	STATE GRID OVERSEAS INVESTMENT (2014) L.....	R.....		04/29/2014.....	Morgan Stanley & Co.....		3,467,950	3,500,000	
85771P AX 0	STATOIL ASA 3.250% 11/10/24.....	R.....		11/03/2014.....	Bank of America.....		1,988,000	2,000,000	
87154E AD 2	SYMPHONY CLO TRUST 2014-15A B2.....	F.....		10/17/2014.....	Bank of America.....		2,915,700	3,000,000	
87946F A@ 9	TELEPERFORMANCE S.A. SR UNSECURED NOTES.....	F.....		12/09/2014.....	HSBC Securities.....		2,000,000	2,000,000	
88314R AC 0	TEXTAINER MARINE CONTAINERS 2014-1A A.....	F.....		10/24/2014.....	Wells Fargo Securities.....		2,457,501	2,458,333	
92914R AJ 1	VOYA CLO LTD 2014-4A A2B.....	F.....		11/10/2014.....	J P Morgan & Co.....		3,000,000	3,000,000	
G2044@ BB 0	COMPASS GROUP PLC SENIOR NOTES.....	F.....		12/04/2014.....	RBS Securities Corp.....		2,000,000	2,000,000	
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM.....	F.....		04/23/2014.....	Goldman Sachs Lending Partners.....		2,934,750	2,873,684	6,483
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES.....	F.....		10/02/2014.....	CIBC Inc.....		2,951,667	2,951,667	
Q0458* AB 5	AQUASURE FINANCE PTY LTD SERIES 2014A.....	F.....		02/27/2014.....	HSBC Securities.....		3,000,000	3,000,000	
Q1842# AH 1	BROOKFIELD WA RAIL PTY LTD SERIES C.....	R.....		07/16/2014.....	Mizuho Securities.....		3,000,000	3,000,000	
Q3920# AG 4	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A.....	F.....		09/25/2014.....	J P Morgan & Co.....		5,000,000	5,000,000	
Q5995* AB 4	MERIDIAN FINCO PTY LTD GUARANTEED SR NOT.....	R.....		09/17/2014.....	nab Capital Securities LLC.....		2,000,000	2,000,000	
Q9194@ AF 4	TRANSPOWER NEW ZEALAND LTD SR UNSECD NT.....	F.....		04/07/2014.....	Barclays Capital Inc.....		2,009,880	2,000,000	22,400
3899999.	Total - Bonds - Industrial and Miscellaneous.....						361,626,554	361,214,926	408,477
Bonds - Hybrid Securities									
25746U BY 4	DOMINION RESOURCES INC.....			09/24/2014.....	Morgan Stanley & Co.....		2,000,000	2,000,000	
4899999.	Total - Bonds - Hybrid Securities.....						2,000,000	2,000,000	.0
8399997.	Total - Bonds - Part 3.....						424,707,924	423,001,330	557,543
8399998.	Total - Bonds - Summary Item from Part 5.....						25,408,252	25,855,924	34,960
8399999.	Total - Bonds.....						450,116,176	448,857,254	592,503
Preferred Stocks - Industrial and Miscellaneous									
14040H 60 0	CAPITAL ONE FINANCIAL CORP SERIES C PFD.....			06/13/2014.....	Various.....	3,000,000.000	2,986,000		
74460W 84 2	PUBLIC STORAGE PFD SERIES Y.....			10/17/2014.....	Various.....	120,000.000	3,120,000		

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9	
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	
857477	88	9	STATE STREET CORP PFD.....			11/18/2014.....	Morgan Stanley & Co.....		100,000.000	2,500,000			
8499999. Total - Preferred Stocks - Industrial and Miscellaneous.....										8,606,000	XXX	0	
8999997. Total - Preferred Stocks - Part 3.....										8,606,000	XXX	0	
8999999. Total - Preferred Stocks.....										8,606,000	XXX	0	
Common Stocks - Industrial and Miscellaneous													
747301	10	9	QUAD GRAPHICS INC.....			09/24/2014.....	No Broker.....		38.000		XXX		
9099999. Total - Common Stocks - Industrial and Miscellaneous.....										0	XXX	0	
9799997. Total - Common Stocks - Part 3.....										0	XXX	0	
9799999. Total - Common Stocks.....										0	XXX	0	
9899999. Total - Preferred and Common Stocks.....										8,606,000	XXX	0	
9999999. Total - Bonds, Preferred and Common Stocks.....										458,722,176	XXX	592,503	

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
Bonds - U.S. Government																							
3132H3	7A	5	FREDDIE MAC GOLD POOL U90889.....	..	12/01/2014.	Paydown.....		258,716	258,716	276,139	275,819			(17,103)		(17,103)		258,716			0	5,620	03/01/2043.
3136AA	3R	4	FANNIE MAE 2012-149 LV.....	..	12/01/2014.	Paydown.....		156,705	156,705	161,407	160,576			(3,870)		(3,870)		156,705			0	2,558	03/25/2036.
36202B	U9	4	GNMA II SF POOL# 001508.....	..	12/01/2014.	Paydown.....		88	88	88	88					0	88			0	5	11/20/2020.	
36202B	UP	8	GNMA II SF POOL# 001490.....	..	12/01/2014.	Paydown.....		247	247	246	246		1		1		247			0	17	10/20/2020.	
36202B	VT	9	GNMA II SF POOL# 001526.....	..	12/01/2014.	Paydown.....		664	664	678	668		(4)		(4)		664			0	55	12/20/2020.	
36235*	AB	7	CANTON LEASE FINANCE TRUST-GSA US GOVT L.....	..	12/15/2014.	Redemption 100.0000.....		238,943	238,943	238,943	238,943					0	238,943			0	6,166	06/15/2030.	
38373M	2F	6	GNMA 2008-80 IO 0.987% 04/16/50.....	..	12/01/2014.	Paydown.....				47,891	46,669		(46,669)		(46,669)				0	4,174	04/16/2050.		
38373M	3S	7	GNMA 2008-86 IO 0.408% 10/16/48.....	..	12/01/2014.	Paydown.....				121,475	127,451		(120,080)	7,371	(127,451)				0	29,342	10/16/2048.		
38373M	7D	6	GNMA 2009-37 IO 0.983% 05/16/49.....	..	12/01/2014.	Paydown.....				80,282	78,728		(78,728)		(78,728)				0	30,746	05/16/2049.		
38373S	TM	9	GNMA 2003-20 MA 5.500% 06/16/32.....	..	11/01/2014.	Paydown.....		2,727,434	2,727,434	2,712,944	2,720,226		7,208		7,208		2,727,434			0	74,021	06/16/2032.	
38373V	PY	0	GNMA 2002-64 ZH 6.000% 09/16/32.....	..	12/01/2014.	Paydown.....		785,982	785,982	779,421	782,030		3,952		3,952		785,982			0	25,779	09/16/2032.	
38374N	JX	6	GNMA 2006-42 B 5.172% 08/16/46.....	..	11/01/2014.	Paydown.....		1,063,682	1,063,682	1,163,983	1,157,549		(93,668)		(93,668)		1,063,682			0	36,566	08/16/2046.	
38376G	AN	0	GNMA 2009-86 A 3.536% 03/16/35.....	..	12/01/2014.	Paydown.....		250,341	250,341	250,654	250,564		(223)		(223)		250,341			0	5,700	03/16/2035.	
38376G	QY	9	GNMA 2010-72 B 3.459% 05/16/36.....	..	12/01/2014.	Paydown.....		2,580,433	2,580,433	2,573,276	2,573,672		6,761		6,761		2,580,433			0	55,842	05/16/2036.	
831641	EM	3	SMALL BUSINESS ADMIN 2008-10B.....	..	11/01/2014.	Redemption 100.0000.....		25,982	25,982	25,982	25,982				0		25,982			0	842	08/10/2018.	
0599999.	Total - Bonds - U.S. Government.....							8,089,217	8,089,217	8,433,409	8,439,211	0	(342,623)	7,371	(349,994)	0	8,089,217	0	0	0	277,433	XXX	
Bonds - All Other Government																							
683234	8A	9	PROVINCE OF ONTARIO 4.100% 06/16/14.....	A	06/16/2014.	Maturity.....		1,000,000	1,000,000	999,330	999,933		67		67		1,000,000			0	20,500	06/16/2014.	
46513E	GM	8	AGENCY FOR INTL DEV - ISRAEL 3RD JUBILEE.....	R	07/01/2014.	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	37,667	07/01/2014.	
50064Q	AA	8	KOREA LAND CORPORATION 144A.....	R	05/30/2014.	Maturity.....		75,000	75,000	78,191	75,172		(172)		(172)		75,000			0	2,156	05/30/2014.	
1099999.	Total - Bonds - All Other Government.....							2,075,000	2,075,000	2,077,521	2,075,105	0	(105)	0	(105)	0	2,075,000	0	0	0	60,323	XXX	
Bonds - U.S. States, Territories and Possessions																							
130333	CA	3	CALIFORNIA HOUSING 2013 SERIES A.....	..	12/01/2014.	Redemption 100.0000.....		373,012	373,012	373,012	373,012				0		373,012			0	6,668	02/01/2042.	
172217	GX	3	CITY OF CINCINNATI OHIO BUILD AMERICA BO.....	..	06/01/2014.	Call 100.0000.....		1,055,000	1,055,000	1,055,000	1,055,000				0		1,055,000			0	24,423	12/01/2020.	
20775B	YZ	3	CONNECTICUT ST HSG FIN PROGRAM 2012 SERI.....	..	12/23/2014.	Redemption 100.0000.....		120,000	120,000	120,000	120,000				0		120,000			0	5,037	05/15/2042.	
246395	YC	5	DELAWARE ST HSG AUTH REV 2013-1.....	..	12/01/2014.	Redemption 100.0000.....		230,000	230,000	230,000	230,000				0		230,000			0	3,231	12/01/2041.	
45201Y	YJ	0	ILLINOIS ST HSG DEV AUTH REV 2012A.....	..	12/01/2014.	Redemption 100.0000.....		520,568	520,568	520,568	520,568				0		520,568			0	8,375	12/01/2042.	
49130T	PS	9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES.....	..	12/01/2014.	Redemption 100.0000.....		310,000	310,000	310,000	310,000				0		310,000			0	5,313	11/01/2041.	
57419P	MC	0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES.....	..	09/02/2014.	Redemption 100.0000.....		130,000	130,000	130,650	130,401		(78)		(78)		130,324		(324)	(324)	8,473	03/01/2043.	
57563R	JN	0	MASSACHUSETTS EDL ING AUTH ED LN REV SER.....	..	07/01/2014.	Redemption 100.0000.....		280,000	280,000	280,700	280,562		(16)		(16)		280,546		(546)	(546)	11,688	07/01/2026.	
57563R	KE	8	MASSACHUSETTS EDL ING AUTH ED LN REV SER.....	..	07/01/2014.	Redemption 100.0000.....		90,000	90,000	90,000	90,000				0		90,000			0	3,240	07/01/2027.	
57586P	R4	0	MASSACHUSETTS ST HSG FIN AGY SERIES 157.....	..	06/06/2014.	Redemption 100.0000.....		235,000	235,000	235,000	235,000				0		235,000			0	4,030	12/01/2027.	
60416Q	EP	5	MINNESOTA ST HSG FIN AGY 2011 SERIES E.....	..	12/01/2014.	Redemption 100.0000.....		110,000	110,000	110,000	110,000				0		110,000			0	4,940	07/01/2031.	
60636Y	HL	8	MISSOURI ST HSG 2012 SERIES 1.....	..	07/28/2014.	Redemption 100.0000.....		350,000	350,000	350,000	350,000				0		350,000			0	11,790	07/01/2028.	
60637B	CN	8	MISSOURI HOUSING 2013 SERIES A.....	..	12/01/2014.	Redemption 100.0000.....		200,000	200,000	200,000	200,000				0		200,000			0	3,279	11/01/2040.	
60637B	CP	3	MISSOURI HOUSING 2013 SERIES B.....	..	11/03/2014.	Redemption 100.0000.....		195,000	195,000	195,000	195,000				0		195,000			0	2,882	11/01/2041.	
647200	W8	3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3.....	..	12/01/2014.	Redemption 100.0000.....		105,000	105,000	105,000	105,000				0		105,000			0	2,264	09/01/2032.	
76221R	RB	1	RHODE ISLAND HSG & MTG FIN COR SERIES 63.....	..	07/01/2014.	Redemption 100.0000.....		340,000	340,000	360,325	357,942		(590)		(590)		357,351		(17,351)	(17,351)	7,322	10/01/2040.	
83712T	DA	6	SOUTH CAROLINA ST HOUSING FIN 2013-1.....	..	12/01/2014.	Redemption 100.0000.....		295,000	295,000	295,000	295,000				0		295,000			0	5,052	01/01/2041.	
88271H	FL	8	TEXAS ST AFFORDABLE HSG CORP 2013A.....	..	12/01/2014.	Redemption 100.0000.....		370,000	370,000	370,000	370,000				0		370,000			0	7,159	09/01/2041.	
93978P	KP	1	WASHINGTON ST HSG FIN COMMN SERIES 2011A.....	..	08/28/2014.	Redemption 100.0000.....		75,000	75,000	75,656	75,522		(39)		(39)		75,483		(483)	(483)	4,127	07/01/2029.	
93978X	EM	8	WASHINGTON ST HSG FIN COMMN 2011 SERIES.....	..	12/01/2014.	Redemption 100.0000.....		600,000	600,000	600,000	600,000				0		600,000			0	17,761	10/01/2033.	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's Exchange in (Amortization) / Accretion	Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					5,983,580	5,983,580	6,005,911	6,003,007	0	(723)	0	(723)	0	6,002,284	0	(18,704)	(18,704)	147,054	XXX

Bonds - U.S. Special Revenue and Special Assessment

076523	AA	7		11/01/2014.	Redemption	100.0000		90,000	90,000	90,000				0		90,000			0	5,272	05/01/2026.
31340Y	4Z	9		12/01/2014.	Paydown			11,477	11,477	12,008			(38)	(38)		11,477			0	486	11/15/2020.
31358P	HV	2		12/01/2014.	Paydown			10,352	10,352	10,375			32	32		10,352			0	387	07/25/2022.
31358Q	EU	5		12/01/2014.	Paydown			42,169	42,169	40,864			498	498		42,169			0	1,532	09/25/2022.
3136A8	DP	2		12/01/2014.	Paydown			191,933	191,933	207,887			(6,166)	(6,166)		199,271		(7,338)	(7,338)	3,658	02/25/2038.
3136AE	TT	4		12/01/2014.	Paydown			271,422	271,422	280,837			(9,051)	(9,051)		271,422			0	4,521	06/25/2043.
3136AG	HV	7		12/01/2014.	Paydown			89,959	89,959	89,394			556	556		89,959			0	1,715	07/25/2033.
3137AR	WS	1		12/01/2014.	Paydown			146,870	146,870	158,895			(9,545)	(9,545)		146,870			0	2,801	03/15/2035.
3137B3	4W	5		12/15/2014.	Paydown			108,582	108,582	108,124			452	452		108,582			0	2,070	04/15/2033.
31392D	2B	7		12/01/2014.	Paydown			990,777	990,777	952,397			12,820	12,820		990,777			0	29,927	09/25/2032.
31392R	WT	4		12/01/2014.	Paydown			380,992	380,992	343,759			6,432	6,432		380,992			0	10,732	08/15/2032.
31393A	5P	8		12/01/2014.	Paydown			549,046	549,046	539,180			3,631	3,631		549,046			0	16,219	05/25/2033.
31393N	4A	4		12/01/2014.	Paydown			1,161,340	1,161,340	1,152,267			3,815	3,815		1,161,340			0	34,386	03/15/2033.
31405W	QT	5		12/01/2014.	Paydown			49,200	49,200	49,492			(49)	(49)		49,200			0	589	01/01/2020.
476565	AA	4		12/15/2014.	Call	100.0000		2,705,000	2,705,000	2,705,000				0		2,705,000			0	87,914	11/20/2028.
476565	AA	4		11/20/2014.	Paydown			150,000	150,000	150,000				0		150,000			0	3,419	11/20/2028.
841215	AA	4		08/15/2014.	Redemption	100.0000		140,780	140,780	140,780				0		140,780			0	4,182	08/15/2033.
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....						7,089,899	7,089,899	7,031,259	7,093,851	0	3,387	0	3,387	0	7,097,237	0	(7,338)	(7,338)	209,810	XXX

Bonds - Industrial and Miscellaneous

000780	LC	8		02/01/2014.	Paydown			123,769	123,769	124,620			8		8	123,769			0	896	08/25/2018.
00228#	AA	0		12/15/2014.	Redemption	100.0000		202,354	202,354	212,471			(326)	(326)		207,630		(5,276)	(5,276)	8,326	08/15/2021.
00442Q	AG	3		12/01/2014.	Paydown			233,679	233,679	246,824			(3,618)	(3,618)		233,679			0	8,555	08/15/2030.
00817Y	AE	8		03/14/2014.	Call	111.9620		4,478,480	4,000,000	3,969,203			705	705		3,991,395		487,085	487,085	59,333	06/15/2016.
008414	AA	2		12/25/2014.	Paydown			171,062	171,062	163,632			7,348	7,348		171,062			0	3,393	07/25/2043.
008548	AE	9		10/01/2014.	Redemption	100.0000		124,000	124,000	124,000				0		124,000			0	7,539	10/01/2016.
00855L	AC	3		10/01/2014.	Redemption	100.0000		138,000	138,000	138,000				0		138,000			0	8,763	10/01/2015.
009325	AD	3		03/20/2014.	Paydown			191,372	191,372	174,627				0		191,372			0	6,177	09/20/2022.
02005A	CW	6		11/24/2014.	Morgan Stanley & Co.			2,000,625	2,000,000	2,007,266			(1,386)	(1,386)		2,004,384		(3,759)	(3,759)	29,346	09/15/2019.
02360X	AJ	6		05/22/2014.	Goldman Sachs & Co.			4,387,500	4,875,000	2,973,750				0		2,973,750		1,413,750	1,413,750	190,552	06/01/2032.
02640C	AF	2		02/01/2014.	Paydown			556,283	556,283	545,157			2,760	2,760		556,283			0	3,536	09/25/2048.
03064J	AE	5		12/15/2014.	Morgan Stanley & Co.			1,248,828	1,250,000	1,249,607			123	123		1,249,805		(977)	(977)	22,996	03/08/2019.
03064N	AF	3		12/08/2014.	Paydown			1,371,986	1,371,986	1,371,911			17	17		1,371,986			0	34,631	10/12/2016.
03064Y	AD	4		11/21/2014.	Nomura Securities			999,375	1,000,000	999,748			77	77		999,904		(529)	(529)	10,343	03/08/2018.
04542B	MS	8		12/01/2014.	Paydown			179,330	179,330	176,976			618	618		178,466		864	864	4,832	06/25/2035.
04621X	AC	2		02/15/2014.	Maturity			75,000	75,000	75,888			(15)	(15)		75,000			0	2,109	02/15/2014.
04626R	AA	4		12/30/2014.	Call	103.5283		1,628,451	1,572,953	1,572,953				0		1,572,953		55,499	55,499	96,123	05/01/2016.
04626R	AA	4		12/01/2014.	Redemption	100.0000		569,321	569,321	569,321				0		569,321			0	16,788	05/01/2016.
049164	AK	2		12/02/2014.	Redemption	100.0000		616,425	616,425	620,847			(36)	(36)		617,751		(1,327)	(1,327)	24,565	01/02/2018.
049164	BE	5		12/02/2014.	Redemption	99.9999		342,243	342,244	342,244				0		342,244			0	18,681	07/02/2021.
053332	AP	7		08/18/2014.	Sterne Agee			489,655	500,000	497,235			153	153		497,575		(7,920)	(7,920)	20,486	07/15/2023.
05463S	AA	5		01/20/2014.	Paydown			57,467	57,467	55,978			92	92		57,467			0	60	03/20/2015.

SCHEDULE D - PART 4

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

E14.2

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A.....		E	12/02/2014.	Paydown.....		312,478	312,478	312,239	311,995		483		483		312,478			0	8,478	03/02/2026.
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A.....		..	12/02/2014.	Paydown.....		169,604	169,604	169,603	169,603		1		1		169,604			0	2,410	12/02/2027.
05949A EC 0	BANK OF AMERICA MORTGAGE SEC 2004-4 1A2.....		..	12/01/2014.	Paydown.....		1,472,958	1,472,958	1,458,458	1,466,935	6,023			6,023		1,472,958			0	41,454	05/25/2034.
05955P AJ 7	BANC OF AMERICA FUNDING CORP 2009-R15A.....		..	03/01/2014.	Paydown.....		31,810	31,810	31,531	31,694	115			115		31,810			0	153	06/26/2021.
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A.....		..	12/01/2014.	Paydown.....		191,417	191,417	192,374	191,146	270			270		191,417			0	4,667	02/26/2020.
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A.....		..	12/01/2014.	Paydown.....		20,715	20,715	21,867	21,775	(1,060)			(1,060)		20,715			0	589	01/25/2042.
07385T AJ 5	BEAR STEARNS CO INC SENIOR NOTES.....		..	11/15/2014.	Maturity.....		125,000	125,000	129,790	125,489	(489)			(489)		125,000			0	7,125	11/15/2014.
073914 VK 6	BEAR STEARNS MTGE SEC INC 1997-4 A4.....		..	12/01/2014.	Paydown.....		106,039	106,039	102,328	103,973	2,067			2,067		106,039			0	1,503	10/25/2025.
093662 AC 8	BLOCK FINANCIAL CORP GUAR H&R BLOCK.....		..	10/30/2014.	Maturity.....		5,000,000	5,000,000	5,003,050	5,000,320	(320)			(320)		5,000,000			0	256,250	10/30/2014.
099738 AA 4	BORGER ENERGY ASSOCIATED LP.....		..	12/31/2014.	Redemption 100.0000.....		316,998	316,998	316,998	316,998				0		316,998			0	17,261	12/31/2022.
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP.....		..	12/30/2014.	Redemption 100.0000.....		91,667	91,667	91,667	91,667				0		91,667			0	4,496	06/30/2024.
116663 AC 9	BRUCE MANSFIELD 6.850% 06/01/34.....		..	06/01/2014.	Redemption 100.0000.....		116,005	116,005	116,005	116,005				0		116,005			0	3,973	06/01/2034.
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A.....		..	12/01/2014.	Paydown.....		336,302	336,302	335,508	335,349	953			953		336,302			0	8,361	09/25/2018.
124857 AG 8	CBS CORP 3.375% 03/01/22.....		..	11/17/2014.	UB S.....		2,495,900	2,500,000	2,449,225	2,456,701	4,101			4,101		2,460,803	35,097	35,097	0	102,891	03/01/2022.
1248P8 AD 1	CREDIT-BASED ASSET SER & SECUR 2006-MH1.....		..	12/01/2014.	Paydown.....		226,249	226,249	238,693	228,072	(1,172)			(1,172)		226,900		(651)	(651)	11,712	10/25/2036.
12542R B* 0	CHS INC 6.180% 10/04/17.....		..	10/04/2014.	Redemption 100.0000.....		800,000	800,000	800,000	800,000				0		800,000			0	49,440	10/04/2017.
12558B AE 6	CIT EQUIPMENT COLLATERAL 2012-VT1 C.....		..	12/20/2014.	Paydown.....		120,705	120,705	120,700	120,702	2			2		120,705			0	3,078	09/20/2016.
126117 AL 4	CNA FINANCIAL CORP 5.850% 12/15/14.....		..	12/15/2014.	Maturity.....		1,000,000	1,000,000	995,860	999,498	502			502		1,000,000			0	58,500	12/15/2014.
126185 AA 5	CPS AUTO TRUST 2012-A A.....		..	12/15/2014.	Paydown.....		305,963	305,963	305,924	305,942	20			20		305,963			0	4,339	06/17/2019.
126185 AB 3	CPS AUTO TRUST 2012-A B.....		..	12/15/2014.	Paydown.....		316,616	316,616	316,579	316,596	19			19		316,616			0	8,091	06/17/2019.
126186 AA 3	CPS AUTO TRUST 2011-A A.....		..	12/16/2014.	Paydown.....		287,843	287,843	287,804	287,834	10			10		287,843			0	4,355	04/16/2018.
126408 GT 4	CSX CORP 3.700% 10/30/20.....		..	08/14/2014.	Deutsche Bank Securities.....		3,186,030	3,000,000	2,998,470	2,998,918	89			89		2,999,006	187,024	187,024	89,108	89,108	10/30/2020.
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R.....		..	09/01/2014.	Paydown.....		45,595	45,595	46,108	45,593	2			2		45,595			0	1,242	05/27/2037.
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A.....		..	12/01/2014.	Paydown.....		114,975	114,975	116,884	116,520	(1,546)			(1,546)		114,975			0	2,209	04/25/2043.
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4.....		..	12/01/2014.	Paydown.....		393,299	393,299	384,942	389,968	3,331			3,331		393,299			0	12,017	08/25/2035.
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C.....		..	12/01/2014.	Paydown.....		355,179	355,179	318,107	332,399	22,780			22,780		355,179			0	10,148	10/25/2034.
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A.....		..	12/01/2014.	Paydown.....		550,012	582,771	474,551	489,937	46,977			46,977		536,915	13,097	13,097	0	10,949	11/25/2035.
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17.....		..	12/01/2014.	Paydown.....		97,395	103,325	96,996	101,992	178			178		102,170	(4,775)	(4,775)	0	2,699	10/25/2035.
12669E S2 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-39 A8.....		..	08/01/2014.	Paydown.....		1,612,030	1,612,030	1,535,521	1,600,756	11,273			11,273		1,612,030			0	33,264	10/25/2033.
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7.....		..	12/01/2014.	Paydown.....		83,414	83,414	80,911	82,960	454			454		83,414			0	2,568	07/25/2034.
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8.....		..	12/01/2014.	Paydown.....		300,953	300,953	293,900	293,900	7,052			7,052		300,953			0	9,409	06/25/2035.
12669G AE 0	COUNTRYWIDE HOME LOANS 2004-28R A2.....		..	12/01/2014.	Paydown.....		791,609	791,609	780,007	786,785	4,824			4,824		791,609			0	35,566	08/25/2033.
13975E EZ 3	CAPITAL AUTO REC ASSET TRUST 2013-1 B.....		..	11/21/2014.	Wells Fargo Securities.....		1,000,000	1,000,000	999,946	999,959	13			13		999,973	27	27	0	12,040	04/20/2018.
14149Y AG 3	CARDINAL HEALTH 4.000% 06/15/15.....		..	12/10/2014.	Call 101.9240.....		127,405	125,000	113,191	123,106	1,208			1,208		124,315	3,090	3,090	0	4,931	06/15/2015.
14366U AB 8	CARNOW AUTO RECEIVABLES TRUST 2012-1A B.....		..	02/15/2014.	Paydown.....		208,116	208,116	208,106	208,115				1		208,116			0	700	03/15/2016.
14366U AC 6	CARNOW AUTO RECEIVABLES TRUST 2012-1A C.....		..	07/15/2014.	Paydown.....		1,375,000	1,375,000	1,374,765	1,374,963	37			37		1,375,000			0	25,009	03/15/2016.
14754D A@ 9	CASH AMERICA INTERNATIONAL INC SERIES A.....		..	06/03/2014.	Redemption 100.0000.....		1,200,000	1,200,000	1,200,000	1,200,000				0		1,200,000			0	131,158	12/19/2016.
14754D B@ 8	CASH AMERICA INTERNATIONAL INC SENIOR UN.....		..	06/03/2014.	Redemption 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	190,636	08/28/2019.
152314 PH 7	CENTEX HOME EQUITY LOAN TRUST 2005-D AF5.....		..	10/01/2014.	Paydown.....		303,861	303,861	303,861	302,779	1,083			1,083		303,861			0	7,701	11/25/2035.
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4.....		..	12/01/2014.	Paydown.....		296,274	296,274	248,870	270,783	9,238			9,238		280,021	16,254	16,254	0	7,933	02/25/2035.
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5.....		..	12/01/2014.	Paydown.....		683,410	683,410	652,482	652,482	30,928			30,928		683,410			0	22,407	09/25/2035.
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1.....		..	12/01/2014.	Paydown.....		93,175	93,175	91,370	92,258	917			917		93,175			0	2,649	02/25/2021.
17308B AL 2	CITIBANK OMNI MASTER TRUST 2009-A13 A13.....		..	08/15/2014.	Paydown.....		2,000,000	2,000,000	2,048,125	2,006,913	(6,913)			(6,913)		2,000,000			0	107,000	08/15/2018.

SCHEDULE D - PART 4

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

E14.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4.....		..	12/01/2014.	Paydown.....	.....	246,032	246,032	222,659	238,068	.....	6,437	.....	6,437	.....	244,505	.....	1,527	1,527	8,867	07/25/2036.
17321D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3.....		..	12/01/2014.	Paydown.....	.....	184,393	184,393	183,471	183,556	.....	506	.....	506	.....	184,062	.....	330	330	5,230	09/25/2037.
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A.....		..	12/01/2014.	Paydown.....	.....	125,801	125,801	123,236	123,257	.....	2,544	.....	2,544	.....	125,801	.....	0	0	2,350	10/25/2043.
20030N 60 6	COMCAST CORP 5.000% 12/15/61.....		..	07/15/2014.	Wells Fargo Securities.....	.....	1,508,967	1,500,000	1,500,000	1,500,000	.....	0	.....	0	.....	1,500,000	.....	8,967	8,967	37,500	12/15/2061.
20035C AA 8	COMERICA BANK 5.700% 06/01/14.....		..	06/01/2014.	Maturity.....	.....	1,000,000	1,000,000	994,060	999,681	.....	319	.....	319	.....	1,000,000	.....	0	0	28,500	06/01/2014.
20846Q HE 1	CONSECO FINANCE SEC 2001-2 M1 MH.....		..	12/01/2014.	Paydown.....	.....	36,733	36,733	36,733	36,733	.....	0	.....	0	.....	36,733	.....	0	0	0	02/01/2033.
209115 A* 5	CONSOLIDATED EDISON INC.....		..	12/30/2014.	Various.....	.....	19,532	19,532	19,532	19,532	.....	0	.....	0	.....	19,532	.....	0	0	1,285	06/30/2022.
21075W BF 1	CONTI MTGE HOME EQUITY 1995-2 A5.....		..	12/01/2014.	Paydown.....	.....	17,076	17,076	16,940	17,076	.....	122	122	0	.....	17,076	.....	0	0	708	08/15/2025.
224044 BM 8	COX COMMUNICATIONS INC.....		..	12/15/2014.	Maturity.....	.....	160,000	160,000	159,447	159,932	.....	68	.....	68	.....	160,000	.....	0	0	8,720	12/15/2014.
22540A AJ 7	ASSOCIATES MANUF HOUSING 1997-1 B1.....		..	12/15/2014.	Paydown.....	.....	555,512	555,512	501,697	539,805	.....	15,707	.....	15,707	.....	555,512	.....	0	0	22,223	06/15/2028.
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M.....		..	12/15/2014.	Paydown.....	.....	506,554	506,554	463,497	488,643	.....	17,911	.....	17,911	.....	506,554	.....	0	0	18,936	03/15/2028.
22541N SZ 8	CS FIRST BOSTON MTG SEC CORP 2003-10 2A1.....		..	12/01/2014.	Paydown.....	.....	100,994	100,994	102,508	101,159	.....	(165)	.....	(165)	.....	100,994	.....	0	0	2,351	05/25/2018.
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4.....		..	12/01/2014.	Paydown.....	.....	412,650	412,650	407,201	408,198	.....	4,452	.....	4,452	.....	412,650	.....	0	0	12,162	10/25/2033.
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A.....		..	12/01/2014.	Paydown.....	.....	408,745	408,745	401,757	401,757	.....	6,987	.....	6,987	.....	408,745	.....	0	0	15,784	02/25/2035.
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1.....		..	12/01/2014.	Paydown.....	.....	280,047	280,047	286,347	282,255	.....	(2,208)	.....	(2,208)	.....	280,047	.....	0	0	7,222	10/25/2019.
226829 AA 7	CROCKET COGENERATION 144A.....		..	12/30/2014.	Redemption 100.0000.....	.....	38,507	38,507	38,507	38,507	.....	0	.....	0	.....	38,507	.....	0	0	1,115	03/30/2025.
22943Y UB 3	CREDIT SUISSE MTG CAPITAL CERT 2009-3R 2.....		..	12/01/2014.	Paydown.....	.....	262,224	262,224	254,521	255,448	.....	6,776	.....	6,776	.....	262,224	.....	0	0	3,699	08/27/2037.
231516 AA 3	CURTIS PALMER INC 144A GUAR EPCOR POWER.....		..	07/15/2014.	Maturity.....	.....	500,000	500,000	498,110	499,870	.....	130	.....	130	.....	500,000	.....	0	0	29,500	07/15/2014.
237194 A# 2	DARDEN RESTAURANTS INC SERIES B.....		..	07/31/2014.	Redemption 100.0000.....	.....	3,000,000	3,000,000	3,000,000	3,000,000	.....	0	.....	0	.....	3,000,000	.....	0	0	331,175	08/28/2024.
25087* AB 9	DETROIT INTL BRIDGE COMPANY SERIES C.....		..	12/02/2014.	Redemption 100.0000.....	.....	130,638	130,638	130,638	130,638	.....	0	.....	0	.....	130,638	.....	0	0	7,523	09/02/2017.
29266R K# 4	ENERGIZER HOLDINGS INC.....		..	10/15/2014.	Maturity.....	.....	4,000,000	4,000,000	4,000,000	4,000,000	.....	0	.....	0	.....	4,000,000	.....	0	0	249,200	10/15/2014.
29364N AK 4	ENTERGY MISSISSIPPI INC FIRST MORTGAGE.....		..	04/22/2014.	Call 100.0000.....	.....	75,000	75,000	70,089	72,975	.....	125	.....	125	.....	73,100	.....	1,900	1,900	1,454	06/01/2018.
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2.....		..	12/01/2014.	Paydown.....	.....	140,767	140,767	141,603	141,332	.....	(565)	.....	(565)	.....	140,767	.....	0	0	1,936	03/25/2043.
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A.....		..	12/25/2014.	Paydown.....	.....	143,989	143,989	142,817	143,029	.....	960	.....	960	.....	143,989	.....	0	0	2,828	06/25/2043.
299808 AD 7	EVEREST REINSURANCE HOLDINGS.....		..	10/15/2014.	Maturity.....	.....	3,000,000	3,000,000	3,038,820	3,003,823	.....	(3,823)	.....	(3,823)	.....	3,000,000	.....	0	0	162,000	10/15/2014.
301655 AC 0	EXETER AUTOMOBILE REC TRUST 2012-1A B.....		..	12/15/2014.	Paydown.....	.....	976,202	976,202	975,969	976,095	.....	107	.....	107	.....	976,202	.....	0	0	25,693	03/15/2017.
301657 AA 0	EXETER AUTOMOBILE REC TRUST 2013-1A A.....		..	11/21/2014.	Barclays Capital Inc.....	.....	644,382	643,703	643,677	643,683	.....	8	.....	8	.....	643,691	.....	691	691	7,866	10/16/2017.
301657 AA 0	EXETER AUTOMOBILE REC TRUST 2013-1A A.....		..	11/15/2014.	Paydown.....	.....	926,328	926,328	926,290	926,300	.....	29	.....	29	.....	926,328	.....	0	0	5,887	10/16/2017.
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A.....		..	01/10/2014.	Redemption 100.0000.....	.....	22,470	22,470	22,470	22,470	.....	0	.....	0	.....	22,470	.....	0	0	853	07/10/2018.
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43.....		..	10/15/2014.	Paydown.....	.....	27,174	27,174	27,173	27,173	.....	0	.....	0	.....	27,174	.....	0	0	623	04/15/2043.
31953* AL 6	BNSF RAILWAY COMPANY SERIES A.....		..	11/15/2014.	Redemption 100.0000.....	.....	86,190	86,190	86,190	86,190	.....	0	.....	0	.....	86,190	.....	0	0	3,869	10/15/2027.
31953* AM 4	BNSF RAILWAY COMPANY SERIES B.....		..	11/15/2014.	Redemption 100.0000.....	.....	8,662	8,662	8,662	8,662	.....	0	.....	0	.....	8,662	.....	0	0	389	10/15/2027.
31953* AN 2	BNSF RAILWAY COMPANY SERIES C.....		..	11/15/2014.	Redemption 100.0000.....	.....	54,813	54,813	54,813	54,813	.....	0	.....	0	.....	54,813	.....	0	0	2,460	10/15/2027.
31953* AP 7	BNSF RAILWAY COMPANY SERIES D.....		..	11/15/2014.	Redemption 100.0000.....	.....	22,198	22,198	22,198	22,198	.....	0	.....	0	.....	22,198	.....	0	0	996	10/15/2027.
31953* AQ 5	BNSF RAILWAY COMPANY SERIES E.....		..	11/15/2014.	Redemption 100.0000.....	.....	29,446	29,446	29,446	29,446	.....	0	.....	0	.....	29,446	.....	0	0	1,322	10/15/2027.
32051D 3U 4	FIRST HORIZON ASSET SEC INC 2004-4 1A3.....		..	04/01/2014.	Paydown.....	.....	298,697	298,697	288,103	297,561	.....	1,137	.....	1,137	.....	298,697	.....	0	0	2,472	09/25/2034.
32051D X5 6	FIRST HORIZON ASSET SEC INC 2004-2 1A7.....		..	08/01/2014.	Paydown.....	.....	929,912	929,912	920,613	926,136	.....	3,776	.....	3,776	.....	929,912	.....	0	0	26,326	05/25/2034.
33761N A* 0	FIRST SERVICE CORPORATION SENIOR SECURED.....		..	04/01/2014.	Redemption 100.0000.....	.....	400,000	400,000	400,000	400,000	.....	0	.....	0	.....	400,000	.....	0	0	10,880	04/01/2015.
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B.....		..	12/15/2014.	Paydown.....	.....	909,881	909,881	909,863	909,874	.....	7	.....	7	.....	909,881	.....	0	0	15,397	10/16/2017.
33843C AA 3	FLAGSHIP CREDIT AUTO TRUST 2013-1 A.....		..	11/21/2014.	Wells Fargo Securities.....	.....	1,141,460	1,140,658	1,140,520	1,140,554	.....	65	.....	65	.....	1,140,619	.....	841	841	14,262	04/16/2018.
33843C AA 3	FLAGSHIP CREDIT AUTO TRUST 2013-1 A.....		..	11/15/2014.	Paydown.....	.....	994,711	994,711	994,591	994,620	.....	91	.....	91	.....	994,711	.....	0	0	6,459	04/16/2018.
34528Q CG 7	FORD CREDIT FLOORPLAN MSTR TR 2013-1 C.....		..	11/24/2014.	JP Morgan & Co.....	.....	2,008,125	2,000,000	1,999,647	1,999,812	.....	81	.....	81	.....	1,999,894	.....	8,231	8,231	26,106	01/15/2018.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
35669# AA 2		FREEPORT LNG DEVELOPMENT LP SENIOR NOTE.....	..	11/25/2014.	Redemption 100.0000.....	.....	4,075,891	4,075,891	4,075,891	4,075,891	.....	.....	.....	.....0	.....	4,075,891	.....	.....	.....0	1,112,754	12/19/2025.
361561 AA 1		SYSTEM ENERGY RESOURCES GG1C FUNDING COR.....	..	01/15/2014.	Redemption 100.0000.....	.....	10,566	10,566	10,532	10,565	.....	.....1	.....	.....1	.....	10,566	.....	.....	.....0	271	01/15/2014.
36157R D9 3		GE CAPITAL MTG 1999-HE M.....	..	12/01/2014.	Paydown.....	.....	147,228	147,228	125,321	130,357	.....	.....16,871	.....	.....16,871	.....	147,228	.....	.....	.....0	4,819	04/25/2029.
36185N 5V 8		GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A.....	..	12/01/2014.	Paydown.....	.....	635,000	635,000	620,886	627,325	.....	.....7,675	.....	.....7,675	.....	635,000	.....	.....	.....0	22,847	02/25/2035.
37048@ AB 0		GENERAL PARTS INTL INC FKA THE INTL GROU.....	..	01/02/2014.	Redemption 100.0000.....	.....	1,500,000	1,500,000	1,500,000	1,503,367	.....	.....(9)	.....	.....(9)	.....	1,503,359	.....	.....(3,359)	(3,359)	143,894	11/01/2016.
378272 AA 6		GLENCORE FUNDING LLC 144A GUAR: GLENCOR.....	..	04/15/2014.	Maturity.....	.....	3,000,000	3,000,000	2,927,040	2,997,134	.....	.....2,866	.....	.....2,866	.....	3,000,000	.....	.....	.....0	90,000	04/15/2014.
39121J A* 1		GREAT RIVER ENERGY 2009B.....	..	07/01/2014.	Redemption 100.0000.....	.....	209,302	209,302	209,302	209,302	.....	.....	.....	.....0	.....	209,302	.....	.....	.....0	12,160	07/01/2021.
39153V AZ 7		GREAT AMERICA LEASING REC 2011-1 C.....	..	11/15/2014.	Paydown.....	.....	1,000,000	1,000,000	999,928	999,955	.....	.....45	.....	.....45	.....	1,000,000	.....	.....	.....0	30,983	02/15/2018.
393505 CF 7		GREEN TREE FINANCIAL CORP 1994-2 A5.....	..	01/15/2014.	Paydown.....	.....	12,688	12,688	12,641	12,688	.....	.....	.....	.....0	.....	12,688	.....	.....	.....0	87	05/15/2019.
393505 KX 9		GREEN TREE FINANCIAL CORP 1995-10 M1.....	..	06/15/2014.	Paydown.....	.....	667,070	667,070	660,817	665,339	.....	.....1,731	.....	.....1,731	.....	667,070	.....	.....	.....0	13,330	02/15/2027.
404119 AL 3		HCA INC 5.750% 03/15/14.....	..	03/15/2014.	Maturity.....	.....	1,000,000	1,000,000	929,400	998,055	.....	.....1,945	.....	.....1,945	.....	1,000,000	.....	.....	.....0	28,750	03/15/2014.
40432B AA 7		HSI ASSET LOAN OBLIGATION 2007-2 1A1.....	..	12/01/2014.	Paydown.....	.....	111,725	117,145	106,603	111,713	.....	.....3,973	.....	.....3,973	.....	115,686	.....	.....(3,961)	(3,961)	3,128	09/25/2037.
42710T AA 7		HERCULES CAPITAL FUNDING TRUST 2012-1A A.....	..	12/16/2014.	Paydown.....	.....	1,137,012	1,137,012	1,137,012	1,137,012	.....	.....	.....	.....0	.....	1,137,012	.....	.....	.....0	16,947	12/16/2017.
437185 AC 5		RESIDENTIAL FUNDING MRTGE SEC 2006-HI2 A.....	..	06/01/2014.	Paydown.....	.....	499,734	499,734	457,256	492,840	.....	.....6,894	.....	.....6,894	.....	499,734	.....	.....	.....0	5,128	02/25/2036.
44106M AG 7		HOSPITALITY PROPERTIES REITS.....	..	08/15/2014.	Redemption 100.0000.....	.....	4,000,000	4,000,000	3,923,520	3,988,958	.....	.....6,036	.....	.....6,036	.....	3,994,994	.....	.....5,006	5,006	205,000	02/15/2015.
44643T AC 1		HUNTINGTON NATIONAL BANK SUB NOTES.....	..	01/15/2014.	Maturity.....	.....	125,000	125,000	124,380	124,997	.....	.....3	.....	.....3	.....	125,000	.....	.....	.....0	3,063	01/15/2014.
45254T PM 0		IMPAC SECURED ASSETS CMN OWNER 2004-2 A6.....	..	12/01/2014.	Paydown.....	.....	392,509	392,509	385,886	387,395	.....	.....3,045	.....	.....3,045	.....	390,440	.....	.....2,069	2,069	9,075	08/25/2034.
45660N QC 2		RESIDENTIAL ASSET SEC TRUST 2003-A5 A4.....	..	08/01/2014.	Paydown.....	.....	211,014	211,014	185,695	207,442	.....	.....3,572	.....	.....3,572	.....	211,014	.....	.....	.....0	3,558	06/25/2033.
45660N QF 5		RESIDENTIAL ASSET SEC TRUST 2003-A5 A7.....	..	12/01/2014.	Paydown.....	.....	629,699	629,699	621,238	623,712	.....	.....5,988	.....	.....5,988	.....	629,699	.....	.....	.....0	31,267	06/25/2033.
46616M AA 8		HENDERSON RECEIVABLES LLC 2010-3A A.....	..	12/15/2014.	Paydown.....	.....	135,209	135,209	134,364	134,546	.....	.....663	.....	.....663	.....	135,209	.....	.....	.....0	2,673	12/15/2048.
46639G AL 0		JP MORGAN MTGE TRUST 2013-1 1A2.....	..	12/01/2014.	Paydown.....	.....	187,119	187,119	191,394	190,043	.....	.....(2,924)	.....	.....(2,924)	.....	187,119	.....	.....	.....0	3,482	03/01/2043.
46640B AC 8		JP MORGAN MORTGAGE TRUST 2013-2 A2.....	..	12/01/2014.	Paydown.....	.....	562,392	562,392	569,510	566,595	.....	.....(4,203)	.....	.....(4,203)	.....	562,392	.....	.....	.....0	12,900	05/25/2043.
480081 AH 1		JONES APPAREL GROUP 5.125% 11/15/14.....	..	05/08/2014.	Call 102.5560.....	.....	256,390	250,000	242,013	249,079	.....	.....365	.....	.....365	.....	249,445	.....	.....6,945	6,945	6,157	11/15/2014.
482480 AA 8		KLA-TENCOR CORP 6.900% 05/01/18.....	..	12/19/2014.	Call 117.1396.....	.....	1,171,396	1,000,000	992,760	996,248	.....	.....741	.....	.....741	.....	996,989	.....	.....174,407	174,407	78,200	05/01/2018.
485260 BH 5		KANSAS GAS & ELEC 5.647% 03/29/21.....	..	03/01/2014.	Redemption 100.0000.....	.....	6,979	6,979	6,979	6,979	.....	.....	.....	.....0	.....	6,979	.....	.....	.....0	.....	03/29/2021.
49725V AB 8		KIOWA POWER PARTNERS LLC 144A SNR SECURE.....	..	12/30/2014.	Various.....	.....	305,059	305,059	306,837	305,667	.....	.....(71)	.....	.....(71)	.....	305,597	.....	.....(538)	(538)	11,074	03/30/2021.
52465# AD 7		LEGG MASON CAPITAL CORP HUNTINGTON NATL.....	..	12/05/2014.	Redemption 100.0000.....	.....	208,801	208,801	208,801	208,801	.....	.....	.....	.....0	.....	208,801	.....	.....	.....0	8,279	12/05/2020.
52520M AE 3		LEHMAN MTG TRUST 2005-1 2A2.....	..	12/01/2014.	Paydown.....	.....	357,049	357,049	335,110	335,110	.....	.....21,939	.....	.....21,939	.....	357,049	.....	.....	.....0	10,819	11/25/2035.
52520M AG 8		LEHMAN MTG TRUST 2005-1 2A4.....	..	12/01/2014.	Paydown.....	.....	677,207	677,207	648,088	648,088	.....	.....29,120	.....	.....29,120	.....	677,207	.....	.....	.....0	20,521	09/25/2035.
53079E AC 8		LIBERTY MUTUAL GROUP 144A.....	..	03/15/2014.	Maturity.....	.....	4,000,000	4,000,000	3,977,560	3,999,326	.....	.....674	.....	.....674	.....	4,000,000	.....	.....	.....0	115,000	03/15/2014.
532716 AL 1		THE LIMITED BRANDS INC 5 1/4 11/01/14.....	..	11/01/2014.	Maturity.....	.....	899,000	899,000	866,843	895,451	.....	.....3,549	.....	.....3,549	.....	899,000	.....	.....	.....0	47,198	11/01/2014.
53688Q AA 8		LITIGATION SETTLEMENT MONETIZE 2002-4A A.....	..	04/25/2014.	Paydown.....	.....	556,292	556,292	552,816	555,446	.....	.....846	.....	.....846	.....	556,292	.....	.....	.....0	9,785	10/25/2032.
55264T CN 9		MBNA CREDIT CARD MASTER NT TR 2004-B1 B1.....	..	03/15/2014.	Paydown.....	.....	3,795,000	3,795,000	3,429,731	3,776,714	.....	.....18,286	.....	.....18,286	.....	3,795,000	.....	.....	.....0	42,219	08/15/2016.
55265K 2C 2		MASTR ASSET SEC TRUST 2003-11 6A15.....	..	08/01/2014.	Paydown.....	.....	1,274,155	1,274,155	1,227,768	1,268,899	.....	.....5,256	.....	.....5,256	.....	1,274,155	.....	.....	.....0	28,216	12/25/2033.
55265K 2X 6		MASTR ASSET SEC TRUST 2003-11 10A1.....	..	12/01/2014.	Paydown.....	.....	65,364	65,364	65,609	65,245	.....	.....119	.....	.....119	.....	65,364	.....	.....	.....0	1,554	12/25/2018.
55265K VE 6		MASTR ASSET SEC TRUST 2003-4 3A1.....	..	12/01/2014.	Paydown.....	.....	17,835	17,835	17,589	17,727	.....	.....108	.....	.....108	.....	17,835	.....	.....	.....0	396	05/25/2018.
5526JU AB 4		MDC HOLDINGS INC 5.375% 07/01/15.....	..	10/27/2014.	Call 103.4130.....	.....	2,068,260	2,000,000	1,996,960	1,999,430	.....	.....307	.....	.....307	.....	1,999,737	.....	.....68,523	68,523	142,139	07/01/2015.
55313U AD 1		MMAF EQUIPMENT FINANCE LLC 2009-AA A4.....	..	12/15/2014.	Paydown.....	.....	890,804	890,804	890,637	890,768	.....	.....36	.....	.....36	.....	890,804	.....	.....	.....0	13,798	01/15/2030.
57164X AA 7		MARRIOTT VACATION CLUB OWNR TR 2009-2A A.....	..	12/20/2014.	Paydown.....	.....	166,257	166,257	166,255	166,256	.....	.....1	.....	.....1	.....	166,257	.....	.....	.....0	4,124	07/20/2031.
57165A AA 6		MARRIOTT VACATION CLUB OWNR TR 2012-1A A.....	..	12/20/2014.	Paydown.....	.....	321,908	321,908	321,863	321,876	.....	.....32	.....	.....32	.....	321,908	.....	.....	.....0	4,133	05/20/2030.
57165A AB 4		MARRIOTT VACATION CLUB OWNR TR 2012-1A B.....	..	12/20/2014.	Paydown.....	.....	321,908	321,908	321,885	321,892	.....	.....15	.....	.....15	.....	321,908	.....	.....	.....0	5,763	05/20/2030.
571748 AP 7		MARSH & MCLENNAN HQ 5.750% 09/15/15.....	..	10/06/2014.	Call 105.0720.....	.....	1,762,057	1,677,000	1,664,305	1,674,297	.....	.....1,174	.....	.....1,174	.....	1,675,471	.....	.....86,587	86,587	102,052	09/15/2015.
57643M JK 1		MASTR ASSET SEC TRUST 2004-11 5A3.....	..	12/01/2014.	Paydown.....	.....	303,550	303,550	245,875	285,587	.....	.....14,732	.....	.....14,732	.....	300,319	.....	.....3,231	3,231	7,645	12/25/2034.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
577778 BS 1	MACYS RETAIL HLDGS INC.....		..	07/15/2014.	Maturity.....	.....	350,000	350,000	381,500	356,697	.....	(6,697)	.....	(6,697)	.....	350,000	.....	.....	.....0	20,125	07/15/2014.
585055 AP 1	MEDTRONIC INC 4.500% 03/15/14.....		..	03/15/2014.	Maturity.....	.....	1,750,000	1,750,000	1,828,488	1,753,538	.....	(3,538)	.....	(3,538)	.....	1,750,000	.....	.....	.....0	39,375	03/15/2014.
585515 AD 1	MELLON FUNDING CORP 5.000% 12/01/14.....		..	12/01/2014.	Maturity.....	.....	250,000	250,000	251,883	250,199	.....	(199)	.....	(199)	.....	250,000	.....	.....	.....0	12,500	12/01/2014.
59549N AD 5	MID-STATE TRUST 6 A4 7.790% 07/01/35.....		..	10/01/2014.	Paydown.....	.....	85,303	85,303	81,038	82,594	.....	2,709	.....	2,709	.....	85,303	.....	.....	.....0	4,218	07/01/2035.
59549W AA 1	MID STATE TRUST SERIES 11 A1.....		..	12/15/2014.	Paydown.....	.....	100,864	100,864	95,568	97,040	.....	3,823	.....	3,823	.....	100,864	.....	.....	.....0	2,668	07/15/2038.
59560U AA 9	MID-STATE TRUST 2004-1 A.....		..	12/01/2014.	Paydown.....	.....	83,343	83,343	85,284	84,978	.....	(1,634)	.....	(1,634)	.....	83,343	.....	.....	.....0	2,667	08/15/2037.
59560W AC 1	MID-STATE TRUST 2010-1 M.....		..	12/01/2014.	Paydown.....	.....	142,272	142,272	142,075	142,059	.....	213	.....	213	.....	142,272	.....	.....	.....0	4,160	12/15/2045.
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED N.....		..	12/30/2014.	Redemption 100.0000.....	.....	55,007	55,007	55,007	55,007	.....	.....	.....	0	.....	55,007	.....	.....	.....0	2,199	06/30/2027.
608190 AH 7	MOHAWK INDUSTRIES INC 6.125% 01/15/16.....		..	08/15/2014.	Redemption 107.7250.....	.....	957,675	889,000	890,991	889,510	.....	(3,092)	.....	(3,092)	.....	886,418	.....	71,258	71,258	58,989	01/15/2016.
62963# AJ 0	NRP OPERATING LLC SERIES I (No RI-16).....		..	12/01/2014.	Redemption 100.0000.....	.....	384,615	384,615	384,615	384,615	.....	.....	.....	0	.....	384,615	.....	.....	.....0	19,346	12/01/2026.
66416T AF 2	NORTHEAST GENERATION CO SENIOR SECURED S.....		..	10/15/2014.	Redemption 100.0000.....	.....	148,438	148,438	148,438	148,438	.....	.....	.....	0	.....	148,438	.....	.....	.....0	9,810	10/15/2026.
67088C AA 5	OMX TIMBER FIN INVESTMENTS II 144A A-2 G.....		..	07/09/2014.	StoneCastle.....	.....	317,500	1,000,000	130,000	130,000	.....	.....	.....	0	.....	130,000	.....	187,500	187,500	108,905	01/29/2020.
67103H AC 1	O'REILLY AUTOMOTIVE INC.....		..	11/21/2014.	Bank of America.....	.....	1,027,460	1,000,000	1,011,150	1,009,871	.....	(888)	.....	(888)	.....	1,008,984	.....	18,476	18,476	46,972	09/01/2022.
679574 AH 6	OLD DOMINION ELEC FIRST MORTGAGE.....		..	12/01/2014.	Redemption 100.0000.....	.....	247,698	247,698	251,695	250,677	.....	(295)	.....	(295)	.....	250,382	.....	(2,683)	(2,683)	14,059	12/01/2028.
685049 AA 6	ORANGE LAKE TIMESHARE TRUST 2012-AA A.....		..	12/10/2014.	Paydown.....	.....	285,230	285,230	285,214	285,218	.....	12	.....	12	.....	285,230	.....	.....	.....0	5,115	03/10/2027.
685049 AB 4	ORANGE LAKE TIMESHARE TRUST 2012-AA B.....		..	12/10/2014.	Paydown.....	.....	213,923	213,923	213,882	213,892	.....	30	.....	30	.....	213,923	.....	.....	.....0	5,415	03/10/2027.
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4.....		..	12/01/2014.	Paydown.....	.....	136,012	136,012	139,242	138,526	.....	(2,514)	.....	(2,514)	.....	136,012	.....	.....	.....0	5,777	06/15/2036.
69144X AA 7	OXFORD FINANCE FUNDING TRUST 2012-1A A.....		..	08/15/2014.	Paydown.....	.....	834,508	834,508	838,159	837,335	.....	(2,827)	.....	(2,827)	.....	834,508	.....	.....	.....0	14,876	03/15/2017.
693506 AZ 0	PPG INDUSTRIES DEBENTURES.....		..	12/06/2014.	Call 125.6803.....	.....	8,797,621	7,000,000	6,995,590	6,998,197	.....	250	.....	250	.....	6,998,446	.....	1,799,175	1,799,175	677,717	08/15/2019.
693506 BB 2	PPG INDUSTRIES 6.650% 03/15/18.....		..	12/20/2014.	Call 115.4947.....	.....	286,427	248,000	276,505	263,948	.....	(3,387)	.....	(3,387)	.....	260,561	.....	25,866	25,866	20,844	03/15/2018.
693659 AC 8	ARIZONA PUBLIC SERVICE.....		..	12/30/2014.	Redemption 100.0000.....	.....	5,000	5,000	5,531	5,117	.....	(88)	.....	(88)	.....	5,029	.....	(29)	(29)	360	12/30/2015.
73932# AA 4	POWER MINN 9090 LLC SERIES A SENIOR SECU.....		..	09/22/2014.	CRT Capital Group.....	.....	480,822	843,546	565,176	632,660	.....	11,713	.....	75,201	(63,488)	569,171	.....	(88,349)	(88,349)	30,241	07/15/2027.
73932# AA 4	POWER MINN 9090 LLC SERIES A SENIOR SECU.....		..	04/15/2014.	Redemption 100.0000.....	.....	6,715	6,715	5,036	5,036	.....	30	.....	30	.....	5,066	.....	1,649	1,649	207	07/15/2027.
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10.....		..	12/01/2014.	Paydown.....	.....	534,969	534,969	511,397	527,639	.....	7,330	.....	7,330	.....	534,969	.....	.....	.....0	16,291	10/25/2033.
74438G AE 1	PRUDENTIAL HOLDINGS LLC 144A.....		..	12/18/2014.	Call 134.1580.....	.....	96,306	71,786	89,732	81,214	.....	(1,239)	.....	(1,239)	.....	79,975	.....	16,331	16,331	5,144	12/18/2023.
74730* AJ 1	QUAD GRAPHICS INC 8.000% 09/01/20.....		..	09/01/2014.	Redemption 100.0000.....	.....	357,310	357,310	357,310	357,310	.....	.....	.....	0	.....	357,310	.....	.....	.....0	28,585	09/01/2020.
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1.....		..	12/01/2014.	Paydown.....	.....	184,554	184,554	181,597	181,791	.....	2,763	.....	2,763	.....	184,554	.....	.....	.....0	5,888	02/26/2036.
74930E AM 1	RBSSP RESECURITIZATION TRUST 2010-12 3A4.....		..	01/01/2014.	Paydown.....	.....	78,881	78,881	79,522	78,881	.....	.....	.....	0	.....	78,881	.....	.....	.....0	263	06/27/2032.
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2.....		..	12/01/2014.	Paydown.....	.....	106,465	106,465	101,209	104,250	.....	2,216	.....	2,216	.....	106,465	.....	.....	.....0	2,868	10/25/2021.
75952A AF 4	RELANT ENERGY MID-ATLANTIC PW SERIES B.....		..	07/02/2014.	Redemption 100.0000.....	.....	217,910	217,910	219,759	218,428	.....	(125)	.....	(125)	.....	218,303	.....	(393)	(393)	20,128	07/02/2017.
760985 7E 5	RESIDENTIAL FDG SEC CORP 2004-RS7 A15.....		..	12/01/2014.	Paydown.....	.....	39,735	72,749	63,168	63,168	.....	5,233	.....	5,233	.....	68,401	.....	(28,666)	(28,666)	3,728	07/25/2034.
760985 L6 6	RESIDENTIAL FDG SEC CORP 2003-RS11 A16B.....		..	12/01/2014.	Paydown.....	.....	256,236	256,236	256,232	255,545	.....	691	.....	691	.....	256,236	.....	.....	.....0	8,225	12/25/2033.
760985 UX 7	RESIDENTIAL FDG SEC CORP 2003-RM2 A13.....		..	11/01/2014.	Paydown.....	.....	66,973	66,973	63,698	66,679	.....	211	.....	211	.....	66,890	.....	83	83	1,690	05/25/2033.
76110G ZD 6	RESIDENTIAL ACCREDIT LOANS 2002-QS6 A7.....		..	12/01/2014.	Paydown.....	.....	1,377,396	1,377,396	1,371,397	1,368,813	.....	1,652	.....	1,652	.....	1,370,465	.....	6,931	6,931	51,317	05/25/2031.
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7.....		..	12/01/2014.	Paydown.....	.....	129,636	129,636	126,192	127,510	.....	2,125	.....	2,125	.....	129,636	.....	.....	.....0	3,882	05/01/2034.
76111X QK 2	RESIDENTIAL FUNDING MTG SEC I 2004-S9 1A.....		..	12/01/2014.	Paydown.....	.....	671,636	671,636	664,920	668,895	.....	2,742	.....	2,742	.....	671,636	.....	.....	.....0	19,636	12/25/2034.
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3.....		..	12/01/2014.	Paydown.....	.....	1,083,863	1,083,863	1,083,859	1,081,564	.....	918	.....	918	.....	1,082,482	.....	1,381	1,381	31,337	09/25/2034.
78387G AL 7	AT&T INC 5.625% 06/15/16.....		..	07/15/2014.	Call 109.4757.....	.....	6,568,544	6,000,000	5,994,360	5,998,369	.....	337	.....	337	.....	5,998,707	.....	569,837	569,837	196,878	06/15/2016.
78403D AA 8	SBA TOWER TRUST 144A 4.254% 04/15/15.....		..	10/15/2014.	Call 100.0000.....	.....	500,000	500,000	500,000	498,847	.....	1,254	.....	1,254	.....	500,101	.....	(101)	(101)	17,666	04/15/2015.
78459T AC 2	SNAAC AUTO RECEIVABLES TRUST 2012-1A B.....		..	10/15/2014.	Paydown.....	.....	1,000,000	1,000,000	999,981	999,996	.....	4	.....	4	.....	1,000,000	.....	.....	.....0	17,619	06/15/2017.
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A.....		..	12/01/2014.	Paydown.....	.....	208,599	208,599	208,598	208,365	.....	234	.....	234	.....	208,599	.....	.....	.....0	4,002	07/20/2027.
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A.....		..	12/01/2014.	Paydown.....	.....	176,609	176,609	176,588	176,593	.....	16	.....	16	.....	176,609	.....	.....	.....0	1,823	09/20/2029.
80281A AE 9	SANTANDER DRIVE AUTO REC TRUST 2012-1 C.....		..	12/15/2014.	Paydown.....	.....	221,940	221,940	221,915	221,930	.....	10	.....	10	.....	221,940	.....	.....	.....0	8,389	11/15/2017.

SCHEDULE D - PART 4

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

E14.6

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
80282P AE 5	SANTANDER DRIVE AUTO REC TRUST 2011-1 C.....		..	12/15/2014.	Paydown.....		1,163,280	1,163,280	1,163,157	1,163,251		28		28		1,163,280			0	28,460	05/16/2016.
80283F AD 8	SANTANDER DRIVE AUTO REC TRUST 2013-1 B.....		..	11/21/2014.	Nomura Securities.....		1,000,938	1,000,000	999,834	999,893		56		56		999,949		988	988	10,988	01/15/2019.
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5.....		..	12/01/2014.	Paydown.....		387,252	387,252	387,252	387,252				0		387,252			0	11,285	12/25/2033.
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1.....		..	12/01/2014.	Paydown.....		59,713	59,713	59,711	59,618		95		95		59,713			0	1,293	01/25/2042.
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2.....		..	12/01/2014.	Paydown.....		165,083	165,083	167,953	167,903	(2,819)			(2,819)		165,083			0	2,957	05/25/2043.
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A.....		..	10/25/2014.	Paydown.....		197,109	197,109	197,109	197,109				0		197,109			0	4,260	01/25/2044.
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1.....		..	12/01/2014.	Paydown.....		210,900	210,900	206,279	206,418		4,482		4,482		210,900			0	4,003	07/25/2043.
82651L AA 1	SIERRA RECEIVABLES FUNDING CO 2010-1A A1.....		..	02/20/2014.	Paydown.....		310,721	310,721	310,663	310,695		26		26		310,721			0	2,276	07/20/2026.
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A.....		..	12/20/2014.	Paydown.....		91,908	91,908	91,899	91,904		4		4		91,908			0	1,618	11/20/2025.
82651P AA 2	SIERRA RECEIVABLES FUNDING CO 2010-2A A.....		..	07/20/2014.	Paydown.....		362,580	362,580	362,542	362,562		18		18		362,580			0	7,281	11/15/2025.
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A.....		..	12/20/2014.	Paydown.....		162,070	162,070	162,054	162,063		7		7		162,070			0	2,664	06/20/2018.
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A.....		..	12/20/2014.	Paydown.....		135,734	135,734	135,706	135,717		17		17		135,734			0	1,960	11/20/2028.
826671 AD 1	SIGNAL SEC CORP MFD HSG 1998-2 A.....		..	12/01/2014.	Paydown.....		215,158	215,158	215,036	214,857		301		301		215,158			0	8,314	04/15/2030.
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A.....		..	12/15/2014.	Paydown.....		568,533	568,533	566,988	567,254		1,279		1,279		568,533			0	8,335	03/17/2025.
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B.....		..	12/15/2014.	Paydown.....		227,413	227,413	227,365	227,373		40		40		227,413			0	4,945	03/17/2025.
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A.....		..	12/01/2014.	Paydown.....		409,919	409,919	409,689	409,518		401		401		409,919			0	12,996	05/16/2022.
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B.....		..	12/01/2014.	Paydown.....		102,480	102,480	102,429	102,365		114		114		102,480			0	4,589	05/16/2022.
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A.....		..	01/01/2014.	Redemption 100.0000.....		176,471	176,471	176,471	176,471				0		176,471			0	4,774	01/01/2028.
84314# AB 7	SOUTHERN ILLINOIS POWER COOP SENIOR SECU.....		..	12/15/2014.	Redemption 100.0000.....		71,429	71,429	71,429	71,429				0		71,429			0	3,080	06/15/2040.
84314# AC 5	SOUTHERN ILLINOIS POWER COOP SENIOR SECU.....		..	12/15/2014.	Redemption 100.0000.....		76,923	76,923	76,923	76,923				0		76,923			0	2,885	06/15/2025.
844741 AS 7	SOUTHWEST AIR 95 A4 7.640% 01/01/18.....		..	07/01/2014.	Redemption 100.0000.....		562,398	562,398	562,398	562,398				0		562,398			0	21,649	01/01/2018.
85171U AJ 6	SPRINGLEAF MORTGAGE LOAN TRUST 2011-1A A.....		..	09/01/2014.	Paydown.....		3,000,000	3,000,000	2,992,500	2,992,431		7,569		7,569		3,000,000			0	122,625	01/25/2058.
86359A X7 3	STRUCTURED ASSET SECURITIES 2003-29 A2.....		..	12/01/2014.	Paydown.....		1,231,093	1,231,093	1,112,216	1,214,204		16,890		16,890		1,231,093			0	29,793	09/25/2033.
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1.....		..	12/01/2014.	Paydown.....		124,034	124,034	117,523	120,177		3,857		3,857		124,034			0	3,024	02/25/2020.
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2.....		..	12/01/2014.	Paydown.....		97,866	97,866	96,596	96,596		1,270		1,270		97,866			0	4,864	11/25/2034.
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9.....		..	12/01/2014.	Paydown.....		136,744	136,744	133,833	133,833		2,910		2,910		136,744			0	3,417	12/25/2034.
86359D JT 5	STRUCTURED ASSET SECURITIES 2005-14 2A1.....		..	12/01/2014.	Paydown.....		749,840	749,840	725,573	733,093		16,748		16,748		749,840			0	25,327	07/25/2035.
86365L AB 7	STRUCTURED RECEIVABLES FINANCE 2010-B B.....		..	12/15/2014.	Paydown.....		14,608	14,608	15,074	15,047		(439)		(439)		14,608			0	1,164	08/15/2036.
872162 AF 9	TAL ADVANTAGE LLC 2011-1A A.....		..	03/23/2014.	Paydown.....		1,770,833	1,770,833	1,770,833	1,770,833				0		1,770,833			0	20,136	01/20/2026.
87236Y AB 4	TD AMERITRADE HOLDING CO.....		..	12/01/2014.	Maturity.....		500,000	500,000	499,505	499,903		97		97		500,000			0	20,750	12/01/2014.
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A.....		..	12/20/2014.	Paydown.....		250,000	250,000	249,892	249,894		106		106		250,000			0	4,807	11/20/2038.
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED.....		..	08/01/2014.	Redemption 100.0000.....		162,524	162,524	170,640	167,847		(77)		(77)		167,770		(5,247)	(5,247)	11,580	02/01/2030.
88031Q AA 8	TENASKA VIRGINA PARTNERS 144A.....		..	12/30/2014.	Redemption 100.0000.....		223,350	223,350	223,350	223,350						223,350			0	8,542	03/30/2024.
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SENIOR.....		..	12/30/2014.	Various.....		574,644	574,644	576,991	575,911		(97)		(97)		575,814		(1,170)	(1,170)	21,998	03/30/2023.
883145 AJ 3	TEXTAINER MARINE CONTAINERS 2011-1A A.....		..	05/15/2014.	Paydown.....		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	28,733	06/15/2026.
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A.....		..	12/16/2014.	Paydown.....		83,639	83,639	83,639	83,639				0		83,639			0	2,471	10/16/2040.
89678D AA 3	TRITON CONTAINER FINANCE LLC 2012-1A A.....		..	09/14/2014.	Paydown.....		1,683,333	1,683,333	1,683,125	1,683,152		181		181		1,683,333			0	51,046	05/14/2027.
902911 AN 6	UST INC 5.750% 03/01/18.....		..	10/29/2014.	Call 114.4369.....		858,276	750,000	747,240	748,659		241		241		748,900		109,377	109,377	50,073	03/01/2018.
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES.....		..	12/02/2014.	Redemption 100.0000.....		282,400	282,400	178,211	193,356			15,145	(15,145)		178,211		104,189	104,189	9,856	05/31/2020.
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES.....		..	12/23/2014.	Redemption 100.0000.....		103,339	103,339	103,339	103,339				0		103,339			0	2,962	09/23/2030.
92928Q AA 6	WEA FINANCE LLC 144A 7.125% 04/15/18.....		..	07/23/2014.	Call 119.5360.....		2,390,720	2,000,000	1,984,400	1,991,946		913		913		1,992,859		397,861	397,861	110,050	04/15/2018.
94403* AY 2	WAWA INC SENIOR UNSECURED NOTES.....		..	05/04/2014.	Redemption 100.0000.....		180,000	180,000	180,000	180,000				0		180,000			0	5,283	05/04/2016.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
949456	AA	5	WELK RESORTS LLC 2013-A A.....	..	12/15/2014.	Paydown.....		603,774	603,774	603,692	603,697			77		77	603,774			0	10,895	03/15/2029.
94980K	AG	7	WELLS FARGO MBS 2004-4 A7.....	..	12/01/2014.	Paydown.....		1,302,877	1,302,877	1,219,412	1,288,013		6,582		6,582		1,294,595		8,282	8,282	41,674	05/25/2034.
94981B	AA	9	WELLS FARGO MBS 2004-T A1.....	..	01/01/2014.	Paydown.....		136,720	136,720	118,604	124,711		12,009		12,009		136,720			0	284	09/25/2034.
94982W	AZ	7	WELLS FARGO MB TRST 2005-9 2A6.....	..	12/01/2014.	Paydown.....		687,316	687,316	656,430	656,430		10,936		10,936		667,366		19,951	19,951	18,202	09/25/2035.
94982W	BB	9	WELLS FARGO MB TRST 2005-9 2A8.....	..	12/01/2014.	Paydown.....		868,263	868,263	824,578	850,327		7,872		7,872		858,200		10,063	10,063	22,923	10/25/2035.
94984F	AV	1	WELLS FARGO MBS 2006-11 A20.....	..	12/01/2014.	Paydown.....		609,553	646,711	612,810	612,810		14,988		14,988		627,798		(18,245)	(18,245)	15,774	09/25/2036.
96032T	AA	4	WESTGATE RESORTS 2012-2A A.....	E	12/01/2014.	Paydown.....		521,819	521,819	521,819	521,819				0		521,819			0	8,358	01/20/2025.
961548	AQ	7	WESTVACO CORP DEBENTURES.....	..	03/15/2014.	Redemption 100.0000.....		7,000	7,000	7,856	7,526		(13)		(13)		7,513		(513)	(513)	268	03/15/2027.
30217V	AC	1	EXPRESS PIPELINE LP LP 144A.....	A	12/31/2014.	Redemption 100.0000.....		355,200	355,200	355,200	355,200				0		355,200			0	19,820	12/31/2017.
05461T	AA	5	AXIS CAPITAL HOLDINGS 5.750% 12/01/14.....	R	12/01/2014.	Various.....		4,000,000	4,000,000	3,999,785	3,999,992		8		8		4,000,000			0	230,000	12/01/2014.
05565Q	BL	1	BP CAPITAL MARKETS PLC.....	F	05/08/2014.	Maturity.....		4,000,000	4,000,000	3,937,800	3,995,169		4,831		4,831		4,000,000			0	72,500	05/08/2014.
227170	AC	1	CRONOS CONTAINERS PROGRAM LTD 2012-1A A.....	F	08/18/2014.	Paydown.....		1,683,333	1,683,333	1,683,126	1,683,152		182		182		1,683,333			0	45,608	05/18/2027.
227170	AD	9	CRONOS CONTAINERS PROGRAM LTD 2012-2A A.....	F	12/18/2014.	Paydown.....		100,000	100,000	99,958	99,963		37		37		100,000			0	2,064	09/18/2027.
23380Y	AA	5	DAI-ICHI MUTUAL LIFE INSURANCE 144A SUB.....	R	03/17/2014.	Maturity.....		75,000	75,000	75,599	75,017		(17)		(17)		75,000			0	2,149	03/17/2014.
37930E	AA	4	GLITNIR BANK HF 6.310% 12/31/14.....	F	09/10/2014.	CRT Capital Group.....		870,000	3,000,000	300,000	300,000				0		300,000		570,000	570,000		12/31/2014.
37952U	AA	1	SEACO CONTAINER 2012-1A A.....	F	08/17/2014.	Paydown.....		1,716,667	1,716,667	1,716,326	1,716,365		301		301		1,716,667			0	45,438	07/17/2027.
55608J	AA	6	MACQUARIE GROUP LTD 144A.....	F	08/01/2014.	Maturity.....		2,000,000	2,000,000	2,026,630	2,003,569		(3,569)		(3,569)		2,000,000			0	146,000	08/01/2014.
68210*	AC	7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE.....	R	10/12/2014.	Redemption 100.0000.....		31,909	31,909	31,909	31,909				0		31,909			0	1,192	07/12/2016.
83363R	AA	5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI.....	R	12/15/2014.	Redemption 100.0000.....		117,500	117,500	117,500	117,500				0		117,500			0	5,484	12/15/2026.
880334	AA	5	TENGIZCHEVROIL FINANCE CO 144A.....	F	11/15/2014.	Redemption 100.0000.....		35,909	35,909	36,089	35,927		(13)		(13)		35,913		(4)	(4)	1,653	11/15/2014.
88314R	AA	4	TEXTAINER MARINE CONTAINERS 2013-1A A.....	R	12/20/2014.	Paydown.....		100,000	100,000	99,487	99,502		498		498		100,000			0	2,112	09/20/2038.
89675*	AN	7	TRITON CONTAINER INVEST LLC SERIES A-1.....	F	04/30/2014.	Redemption 100.0000.....		428,571	428,571	428,571	428,571				0		428,571			0	13,007	04/30/2020.
92852T	AE	2	VIVENDI SA 144A 4.750% 04/12/22.....	F	12/29/2014.	Call 115.1811.....		3,455,433	3,000,000	2,989,860	2,991,284		873		873		2,992,157		463,275	463,275	172,980	04/12/2022.
98372P	AF	5	XL CAPITAL LTD SENIOR NOTES.....	R	09/15/2014.	Maturity.....		2,000,000	2,000,000	1,988,640	1,999,009		991		991		2,000,000			0	105,000	09/15/2014.
G1253*	AD	7	BORD NA MONA 6.940% 08/06/14.....	F	08/06/2014.	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	138,800	08/06/2014.
G2978#	AJ	2	ELECTRICITY SUPPLY BOARD.....	F	06/15/2014.	Maturity.....		2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	79,500	06/15/2014.
G3157#	AB	0	EUROPEAN METAL RECYCLING LMTD.....	F	12/17/2014.	Redemption 100.0000.....		90,909	90,909	90,909	90,909				0		90,909			0	4,182	12/17/2022.
G3651@	AA	5	QUINN MANUFACTURING GROUP HOLD PIK.....	F	07/11/2014.	Barclays Capital Inc.....		301,572	2,513,102	360,471	360,471	389			389		360,860		(59,288)	(59,288)		12/02/2016.
G3652@	AA	4	QUINN MANUFACTURING GROUP HOLD.....	F	07/11/2014.	Barclays Capital Inc.....		1,427,615	1,487,099	1,487,099	1,487,099				0		1,487,099		(59,484)	(59,484)	80,042	12/02/2016.
G4939@	AA	7	IRISH FOOD PROCESSORS SENIOR GUARANTEED.....	F	12/22/2014.	Redemption 100.0000.....		1,142,857	1,142,857	1,134,183	1,140,477		1,566		1,566		1,142,043		814	814	68,457	12/22/2015.
P7077@	AF	1	NASSAU AIRPORT DEVELOPMENT CO.....	F	12/31/2014.	Redemption 100.0000.....		30,000	30,000	30,000	30,000				0		30,000			0	1,313	11/30/2033.
X4761*	AB	1	LANDSBANKI ISLANDS HF 5.740% 12/31/14.....	F	07/23/2014.	CRT Capital Group.....		437,500	5,000,000	325,000	325,000				0		325,000		112,500	112,500		12/31/2014.
X5152*	AD	1	MJ MAILLIS SA PACKAGING SYSTEM SENIOR C.....	F	05/16/2014.	Seaport Group.....		145,700	1,219,390	158,946	158,946				0		158,946		(13,246)	(13,246)		10/06/2016.
X5152*	AJ	8	MJ MAILLIS SA PACKAGING SYSTEM CONVERTIB.....	F	05/16/2014.	Seaport Group.....		93,496	871,119	107,075	107,075				0		107,075		(13,579)	(13,579)	43,380	10/06/2016.
3899999 Total - Bonds - Industrial and Miscellaneous.....								203,132,190	211,056,937	194,729,543	195,974,195	389	495,306	90,468	405,227	0	196,379,433	0	6,752,760	6,752,760	9,067,891	XXX
Bonds - Hybrid Securities																						
25153R	AA	0	DEUTSCHE BANK CAPITAL FUNDING TRUST.....	..	11/19/2014.	Direct.....		1,012,500	1,000,000	996,890	999,218		331		331		999,550		12,950	12,950	75,822	01/19/2016.
4899999 Total - Bonds - Hybrid Securities.....								1,012,500	1,000,000	996,890	999,218	0	331	0	331	0	999,550	0	12,950	12,950	75,822	XXX
8399997 Total - Bonds - Part 4.....								227,382,386	235,294,633	219,274,533	220,584,587	389	155,573	97,839	58,123	0	220,642,721	0	6,739,668	6,739,668	9,838,333	XXX
8399998 Total - Bonds - Summary Item from Part 5.....								25,366,224	25,855,924	25,408,253			(21,970)		(21,970)		25,386,283		(20,057)	(20,057)	152,803	XXX
8399999 Total - Bonds.....								252,748,610	261,150,557	244,682,786	220,584,587	389	133,603	97,839	36,153	0	246,029,004	0	6,719,611	6,719,611	9,991,136	XXX
Preferred Stocks - Industrial and Miscellaneous																						
74460W	80	0	PUBLIC STORAGE SERIES V.....	..	10/17/2014.	Wells Fargo Securities.....	40,000.000	931,979		1,000,000	1,000,000				0		1,000,000		(68,021)	(68,021)	40,312	XXX

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
74460W 87 5	PUBLIC STORAGE PFD 5.20%.....			..	08/27/2014.	Wells Fargo Securities.....	80,000.000	1,835,959		2,000,000	2,000,000	.....	.....	.....	.....0	.....	.....2,000,000	.....	.....(164,041)	(164,041)	52,000	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....							2,767,938	XXX	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(232,062)	(232,062)	92,312	XXX
8999997.	Total - Preferred Stocks - Part 4.....							2,767,938	XXX	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(232,062)	(232,062)	92,312	XXX
8999999.	Total - Preferred Stocks.....							2,767,938	XXX	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(232,062)	(232,062)	92,312	XXX
Common Stocks - Industrial and Miscellaneous																						
000000 00 0	MJ MAILLIS SA INDUSTRIAL.....			F	05/29/2014.	Seaport Group.....	1,636,140.000	.....	XXX	.....	.....112,894	(112,894)	.....	.....	.....(112,894)	.....	.....	.....	.....0	.....	XXX	
000000 00 0	QUINN MANUFACTURING GROUP HOLD.....			F	07/11/2014.	Barclays Capital Inc.....	19,407.000	.....	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							0	XXX	0	112,894	(112,894)	0	0	(112,894)	0	0	0	0	0	XXX	
9799997.	Total - Common Stocks - Part 4.....							0	XXX	0	112,894	(112,894)	0	0	(112,894)	0	0	0	0	0	XXX	
9799999.	Total - Common Stocks.....							0	XXX	0	112,894	(112,894)	0	0	(112,894)	0	0	0	0	0	XXX	
9899999.	Total - Preferred and Common Stocks.....							2,767,938	XXX	3,000,000	3,112,894	(112,894)	0	0	(112,894)	0	3,000,000	0	(232,062)	(232,062)	92,312	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							255,516,548	XXX	247,682,786	223,697,481	(112,505)	133,603	97,839	(76,741)	0	249,029,004	0	6,487,549	6,487,549	10,083,448	XXX

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21													
					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	Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends													
Bonds - U.S. States, Territories and Possessions																																			
25477P	NF	8			DIST OF COLUMBIA HSG FIN AGY 2014-A A.....	05/19/2014	Barclays Capital Inc.....	12/15/2014	Redemption	100.0000.....	15,361	15,361	15,361	15,361	.....	.....	.....	.....0	.....	.....	.....0	199	.....												
1799999											Total - Bonds - U.S. States, Territories & Possessions.....												15,361	15,361	15,361	15,361	0	0	0	0	0	199	0		
Bonds - U.S. Special Revenue and Special Assessment																																			
3136A6	P9	9			FNR 2012-76 VG 4.000% 03/25/29.....	09/02/2014	RW Baird.....	12/01/2014	Paydown.....	24,772	26,754	24,772	24,772	.....	.....(1,982)	.....	.....(1,982)	.....	.....	.....	.....0	165	11												
3199999											Total - Bonds - U.S. Special Revenue and Special Assessments.....												24,772	26,754	24,772	24,772	0	(1,982)	0	(1,982)	0	0	0	165	11
Bonds - Industrial and Miscellaneous																																			
00507U	AE	1			ACTAVIS FUNDING SCS 3.850% 06/15/24.....	08/04/2014	Various.....	11/14/2014	Tax Free Exchange.....	7,000,000	7,011,070	7,010,967	7,010,967	.....	.....(103)	.....	.....(103)	.....	.....	.....	.....0	.....	.....25,667												
02665U	AA	3			AMERICAN HOMES 4 RENT 2014-SFR2 A.....	09/10/2014	Goldman Sachs & Co.....	12/01/2014	Paydown.....	9,537	9,537	9,537	9,537	.....	.....	.....	.....0	.....	.....	.....	.....0	57	.....												
075887	BF	5			BECTON DICKINSON AND CO.....	12/04/2014	Goldman Sachs & Co.....	12/05/2014	Goldman Sachs & Co.....	2,000,000	2,000,000	2,010,800	2,000,000	.....	.....	.....	.....0	.....	.....10,800	10,800	.....	.....	.....												
125634	AN	5			CLI FUNDING LLC 2014-1 A.....	06/17/2014	Wells Fargo Securities.....	12/18/2014	Paydown.....	154,553	154,489	154,553	154,491	.....	.....2	.....	.....2	.....	.....62	62	1,401	.....	.....												
14170T	AM	3			CAREFUSION CORP 3.875% 05/15/24.....	05/15/2014	Bank of America.....	08/27/2014	Credit Suisse.....	1,000,000	998,370	1,015,360	998,404	.....	.....34	.....	.....34	.....	.....16,956	16,956	10,764	.....	.....												
17322N	AA	2			CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1.....	06/24/2014	Citi.....	12/01/2014	Paydown.....	178,407	179,132	178,407	178,407	.....	.....(725)	.....	.....(725)	.....	.....	.....0	1,982	451	.....												
210795	QB	9			CONTINENTAL AIRLINES 2012-2 A EETC.....	02/05/2014	Credit Suisse.....	10/29/2014	Redemption 100.0000.....	194,370	197,285	194,370	197,181	.....	.....(104)	.....	.....(104)	.....	.....(2,811)	(2,811)	5,704	2,181	.....												
23338V	AC	0			DTE ELECTRIC CO 3.375% 03/01/25.....	06/23/2014	Citi.....	06/23/2014	US Bancorp.....	1,000,000	998,610	999,940	998,610	.....	.....	.....	.....0	.....	.....1,330	1,330	.....	.....	.....												
345397	VW	9			FORD MOTOR CREDIT 3.664% 09/08/24.....	09/03/2014	Citi.....	09/04/2014	Citigroup.....	3,500,000	3,500,000	3,493,595	3,500,000	.....	.....	.....	.....0	.....	.....(6,405)	(6,405)	356	.....	.....												
46641C	AA	9			JP MORGAN MORTGAGE TRUST 2014-1 1A1.....	02/10/2014	J P Morgan & Co.....	12/01/2014	Paydown.....	490,692	503,036	490,692	500,127	.....	.....(2,910)	.....	.....(2,910)	.....	.....(9,434)	(9,434)	11,283	1,036	.....												
46641C	AK	7			JP MORGAN MORTGAGE TRUST 2014-1A11.....	07/28/2014	Guggenheim Capital.....	12/01/2014	Paydown.....	1,007,882	1,007,882	1,007,882	1,007,882	.....	.....	.....	.....0	.....	.....	.....0	12,492	3,360	.....												
47715*	AA	5			JETBLUE AIRWAYS 2013-1 CLASS A EETC.....	03/05/2014	Citi Global Markets Inc.....	09/05/2014	Redemption 100.0000.....	184,752	184,752	184,752	184,752	.....	.....	.....	.....0	.....	.....	.....0	4,083	.....	.....												
78408L	AB	3			JOHNSON (SC) & SON INC 144A.....	09/30/2014	Bank of America.....	10/01/2014	Citi.....	2,000,000	1,998,160	2,009,140	1,998,161	.....	.....1	.....	.....1	.....	.....10,979	10,979	558	.....	.....												
87407P	AJ	9			TAL ADVANTAGE LLC 2014-1A A.....	09/02/2014	Bank of America.....	12/20/2014	Paydown.....	83,333	84,792	83,333	83,333	.....	.....(1,458)	.....	.....(1,458)	.....	.....	.....0	609	122	.....												
90131H	AC	9			21ST CENTURY FOX AMERICA.....	09/10/2014	J P Morgan & Co.....	11/17/2014	J P Morgan & Co.....	1,000,000	999,590	1,013,860	999,596	.....	.....6	.....	.....6	.....	.....14,264	14,264	6,681	.....	.....												
94978#	JF	5			ZC AVIATION 2014 CLASS A-1.....	11/20/2014	Goldman Sachs & Co.....	12/20/2014	Redemption 100.0000.....	17,670	17,670	17,670	17,670	.....	.....	.....	.....0	.....	.....	.....0	62	.....	.....												
97652P	AA	9			WINWATER MORTGAGE LOAN TRUST 2014-1 A1.....	06/19/2014	J P Morgan & Co.....	12/01/2014	Paydown.....	400,336	413,847	400,336	400,336	.....	.....(13,511)	.....	.....(13,511)	.....	.....	.....0	4,301	1,112	.....												
98462Y	AA	8			YAMANA GOLD INC 4.950% 07/15/24.....	A 06/27/2014	Various.....	11/26/2014	Tax Free Exchange.....	4,500,000	4,536,565	4,535,444	4,535,444	.....	.....(1,121)	.....	.....(1,121)	.....	.....	.....0	.....	.....550	.....												
37952U	AD	5			SEACO CONTAINER 2014-1A A1.....	F 09/02/2014	Various.....	12/17/2014	Paydown.....	220,833	220,976	220,833	220,973	.....	.....(3)	.....	.....(3)	.....	.....(139)	(139)	1,495	186	.....												
88314R	AC	0			TEXTAINER MARINE CONTAINERS 2014-1A A.....	F 10/24/2014	Wells Fargo Securities.....	12/20/2014	Paydown.....	41,667	41,653	41,667	41,667	.....	.....14	.....	.....14	.....	.....	.....0	132	.....	.....												
G3651@	AA	5			QUINN MANUFACTURING GROUP HOLD PIK.....	F 07/01/2014	No Broker.....	07/11/2014	Barclays Capital Inc.....	613,729	88,009	73,648	88,009	.....	.....	.....	.....0	.....	.....(14,361)	(14,361)	88,009	.....	.....												
G7572L	AB	5			RISE 2014-1 A ASSET BACKED SECURED TERM.....	F 04/23/2014	Goldman Sachs Lending Partners.....	12/15/2014	Redemption 100.0000.....	126,316	129,000	126,316	128,890	.....	.....(110)	.....	.....(110)	.....	.....(2,574)	(2,574)	2,259	285	.....												
H4777*	AA	3			SBM DEEP PANUKE SA SNR SEC NOTES.....	F 10/02/2014	CIBC Inc.....	12/15/2014	Redemption 100.0000.....	48,333	48,333	48,333	48,333	.....	.....	.....	.....0	.....	.....	.....0	211	.....	.....												
X5152*	AJ	8			MJ MAILLIS SA PACKAGING SYSTEM CONVERTIB.....	F 04/10/2014	Interest Capitalization.....	05/16/2014	Seaport Group.....	43,380	43,380	4,656	43,380	.....	.....	.....	.....0	.....	.....(38,724)	(38,724)	.....	.....	.....												
3899999											Total - Bonds - Industrial and Miscellaneous.....												25,815,791	25,366,138	25,326,091	25,346,150	0	(19,988)	0	(19,988)	0	(20,057)	(20,057)	152,439	34,950
8399998											Total - Bonds.....												25,855,924	25,408,253	25,366,224	25,386,283	0	(21,970)	0	(21,970)	0	(20,057)	(20,057)	152,803	34,961
9999999											Total - Bonds, Preferred and Common Stocks.....												25,408,253	25,366,224	25,386,283	25,386,283	0	(21,970)	0	(21,970)	0	(20,057)	(20,057)	152,803	34,961

E15

Sch. D-Pt. 6-Sn. 1
NONE

Sch. D-Pt. 6-Sn. 2
NONE

Sch. DA-Pt. 1
NONE

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

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

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

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Short Futures																			
Income Generation																			
TUM4.....	849	1,698,000	US 2YR NOTE FUTURE.....	Income generation- bonds.....	Sch D4.....	Duration.....	07/03/2014.	CBT.....	04/15/2014.	109.9375	04/22/2014.	109.8750	Closing Purchase.	106,125	106,125	.....	.....	.....N/A	2,000
FVM4.....	830	830,000	US 5YR NOTE FUTURE.....	Income generation- bonds.....	Sch D4.....	Duration.....	07/03/2014.	CBT.....	04/15/2014.	119.5547	04/22/2014.	119.0078	Closing Purchase.	453,906	453,906	.....	.....	.....N/A	1,000
1369999. Total-Short Futures-Income Generation.....														560,031	560,031	0	0	XXX	XXX
1389999. Total-Short Futures.....														560,031	560,031	0	0	XXX	XXX
1429999. Total-Income Generation.....														560,031	560,031	0	0	XXX	XXX
1449999. TOTAL.....														560,031	560,031	0	0	XXX	XXX

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

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO.....		U.....	94,102,385	94,102,385	
7499999	Total - Common Stocks - Money Market Mutual Funds.....			94,102,385	94,102,385	XXX
7599999	Total - Common Stock.....			94,102,385	94,102,385	XXX
7699999	Total - Preferred and Common Stock.....			94,102,385	94,102,385	XXX
9999999	Totals.....			94,102,385	94,102,385	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....94,102,385 Book/Adjusted Carrying Value \$.....94,102,385
2. Average balance for the year: Fair Value \$.....86,446,348 Book/Adjusted Carrying Value \$.....86,446,348
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....94,102,385 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
US Bank NA.....					(5,720,075)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(5,720,075)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(5,720,075)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(5,720,075)	XXX

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

1. January.....	(5,501,970)	4. April.....	(19,817,631)	7. July.....	(10,044,235)	10. October.....	(11,361,687)
2. February.....	(8,730,931)	5. May.....	(9,752,076)	8. August.....	(1,870,403)	11. November.....	(13,422,438)
3. March.....	(11,147,240)	6. June.....	(5,276,617)	9. September.....	(17,913,795)	12. December.....	(5,270,075)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2		Deposits for the		All Other Special Deposits	
		Benefit of All Policyholders						
		3			4	5	6	
		Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value	
1.	Alabama.....AL							
2.	Alaska.....AK							
3.	Arizona.....AZ							
4.	Arkansas.....AR	ST...	State regulatory requirement.....	200,619	275,094			
5.	California.....CA							
6.	Colorado.....CO							
7.	Connecticut.....CT							
8.	Delaware.....DE							
9.	District of Columbia.....DC							
10.	Florida.....FL							
11.	Georgia.....GA	ST...	State regulatory requirement.....	60,186	82,528			
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	ST...	State regulatory requirement.....	100,309	137,547			
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	ST...	State regulatory requirement.....	100,291	108,289			
33.	New York.....NY							
34.	North Carolina.....NC	ST...	State regulatory requirement.....	401,237	550,188			
35.	North Dakota.....ND							
36.	Ohio.....OH	ST...	State regulatory requirement.....	1,623,136	2,200,362			
37.	Oklahoma.....OK							
38.	Oregon.....OR							
39.	Pennsylvania.....PA							
40.	Rhode Island.....RI							
41.	South Carolina.....SC	ST...	State regulatory requirement.....	175,541	240,707			
42.	South Dakota.....SD							
43.	Tennessee.....TN							
44.	Texas.....TX							
45.	Utah.....UT							
46.	Vermont.....VT							
47.	Virginia.....VA	ST...	State regulatory requirement.....	250,773	343,868			
48.	Washington.....WA							
49.	West Virginia.....WV							
50.	Wisconsin.....WI							
51.	Wyoming.....WY							
52.	American Samoa.....AS							
53.	Guam.....GU							
54.	Puerto Rico.....PR	B....	State regulatory requirement.....	565,945	666,892			
55.	US Virgin Islands.....VI							
56.	Northern Mariana Islands.....MP							
57.	Canada.....CAN							
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0	
59.	Total.....	XXX	XXX	3,478,037	4,605,475	0	0	

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

2014 ALPHABETICAL INDEX
LIFE ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year	7	Schedule D – Part 2 – Section 1	E11
Analysis of Operations By Lines of Business	6	Schedule D – Part 2 – Section 2	E12
Asset Valuation Reserve Default Component	30	Schedule D – Part 3	E13
Asset Valuation Reserve Equity	32	Schedule D – Part 4	E14
Asset Valuation Reserve Replications (Synthetic) Assets	35	Schedule D – Part 5	E15
Asset Valuation Reserve	29	Schedule D – Part 6 – Section 1	E16
Assets	2	Schedule D – Part 6 – Section 2	E16
Cash Flow	5	Schedule D – Summary By Country	SI04
Exhibit 1 – Part 1 – Premiums and Annuity Considerations for Life and Accident and Health Contracts	9	Schedule D – Verification Between Years	SI03
Exhibit 1 – Part 2 – Dividends and Coupons Applied, Reinsurance Commissions and Expense	10	Schedule DA – Part 1	E17
Exhibit 2 – General Expenses	11	Schedule DA – Verification Between Years	SI10
Exhibit 3 – Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11	Schedule DB – Part A – Section 1	E18
Exhibit 4 – Dividends or Refunds	11	Schedule DB – Part A – Section 2	E19
Exhibit 5 – Aggregate Reserve for Life Contracts	12	Schedule DB – Part A – Verification Between Years	SI11
Exhibit 5 – Interrogatories	13	Schedule DB – Part B – Section 1	E20
Exhibit 5A – Changes in Bases of Valuation During The Year	13	Schedule DB – Part B – Section 2	E21
Exhibit 6 – Aggregate Reserves for Accident and Health Contracts	14	Schedule DB – Part B – Verification Between Years	SI11
Exhibit 7 – Deposit-Type Contracts	15	Schedule DB – Part C – Section 1	SI12
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 1	16	Schedule DB – Part C – Section 2	SI13
Exhibit 8 – Claims for Life and Accident and Health Contracts – Part 2	17	Schedule DB – Part D – Section 1	E22
Exhibit of Capital Gains (Losses)	8	Schedule DB – Part D – Section 2	E23
Exhibit of Life Insurance	25	Schedule DB – Verification	SI14
Exhibit of Net Investment Income	8	Schedule DL – Part 1	E24
Exhibit of Nonadmitted Assets	18	Schedule DL – Part 2	E25
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	27	Schedule E – Part 1 – Cash	E26
Five-Year Historical Data	22	Schedule E – Part 2 – Cash Equivalents	E27
Form for Calculating the Interest Maintenance Reserve (IMR)	28	Schedule E – Part 3 – Special Deposits	E28
General Interrogatories	20	Schedule E – Verification Between Years	SI15
Jurat Page	1	Schedule F	36
Liabilities, Surplus and Other Funds	3	Schedule H – Accident and Health Exhibit – Part 1	37
Life Insurance (State Page)	24	Schedule H – Part 2, Part 3 and Part 4	38
Notes To Financial Statements	19	Schedule H – Part 5 – Health Claims	49
Overflow Page For Write-ins	55	Schedule S – Part 1 – Section 1	40
Schedule A – Part 1	E01	Schedule S – Part 1 – Section 2	41
Schedule A – Part 2	E02	Schedule S – Part 2	42
Schedule A – Part 3	E03	Schedule S – Part 3 – Section 1	43
Schedule A – Verification Between Years	SI02	Schedule S – Part 3 – Section 2	44
Schedule B – Part 1	E04	Schedule S – Part 4	45
Schedule B – Part 2	E05	Schedule S – Part 5	46
Schedule B – Part 3	E06	Schedule S – Part 6	47
Schedule B – Verification Between Years	SI02	Schedule S – Part 7	48
Schedule BA – Part 1	E07	Schedule T – Part 2 Interstate Compact	50
Schedule BA – Part 2	E08	Schedule T – Premiums and Annuity Considerations	49
Schedule BA – Part 3	E09	Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group	51
Schedule BA – Verification Between Years	SI03	Schedule Y – Part 1A – Detail of Insurance Holding Company System	52
Schedule D – Part 1	E10	Schedule Y – Part 2 – Summary of Insurer's Transactions With Any Affiliates	53
Schedule D – Part 1A – Section 1	SI05	Summary Investment Schedule	SI01
Schedule D – Part 1A – Section 2	SI08	Summary of Operations	4
		Supplemental Exhibits and Schedules Interrogatories	54