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ANNUAL STATEMENT

For the Year Ended December 31, 2014

of the Condition and Affairs of the

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 93661 Employer's ID Number..... 31-1021738

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

Incorporated/Organized..... November 13, 1981 Commenced Business..... December 21, 1981

Statutory Home Office	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 East Fourth Street….. Cincinnati ..... OH ..... US..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Mail Address	Post Office Box 5423….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 East Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-357-3300- *(Area Code) (Telephone Number)*
Internet Web Site Address	www.gaig.com	
Statutory Statement Contact	Brian Patrick Sponaugle *(Name)*	513-412-2931- *(Area Code) (Telephone Number) (Extension)*
	bsponaugle@gaig.com *(E-Mail Address)*	513-412-1673- *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Stephen Craig Lindner	President	2. Mark Francis Muething	Secretary
3. Christopher Patrick Miliano	Treasurer		

OTHER

Adrienne Susan Kessling	Senior Vice President	John Paul Gruber	Senior Vice President
Brian Patrick Sponaugle	Vice President	Rebecca Jane Schriml	Vice President
Michael Harrison Haney	Vice President	Eugene Michael Breen	Appointed Actuary

DIRECTORS OR TRUSTEES

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

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

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

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

Subscribed and sworn to before me
This _____ day of February 2015

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	3,383,684	0.1	3,383,684		3,383,684	0.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	22,674	0.0	22,674		22,674	0.0
1.22 Issued by U.S. government sponsored agencies	6,530,519	0.3	6,530,519		6,530,519	0.3
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	58,961,179	2.6	58,961,179		58,961,179	2.6
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	47,015,274	2.0	47,015,274		47,015,274	2.0
1.43 Revenue and assessment obligations	235,466,447	10.2	235,466,447		235,466,447	10.2
1.44 Industrial development and similar obligations	1,609,919	0.1	1,609,919		1,609,919	0.1
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	1,772,573	0.1	1,772,573		1,772,573	0.1
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	2,682,322	0.1	2,682,322		2,682,322	0.1
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	492,660,296	21.4	492,660,296		492,660,296	21.4
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,119,567,874	48.5	1,119,567,874		1,119,567,874	48.5
2.2 Unaffiliated non-U.S. securities (including Canada)	236,295,528	10.2	236,295,528		236,295,528	10.2
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	6,395,448	0.3	6,395,448		6,395,448	0.3
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		0.0			0	0.0
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	60,396,187	2.6	60,396,187		60,396,187	2.6
7. Derivatives	11,509,022	0.5	11,509,022		11,509,022	0.5
8. Receivables for securities	138,668	0.0	138,668		138,668	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	21,897,599	0.9	21,897,599		21,897,599	0.9
11. Other invested assets		0.0			0	0.0
12. Total invested assets	2,306,305,213	100.0	2,306,305,213	0	2,306,305,213	100.0

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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 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		
5.2	Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
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)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,101,516,633
2.	Cost of bonds and stocks acquired, Part 3, Column 7		377,147,151
3.	Accrual of discount		10,324,919
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12		
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	772,785	
4.4	Part 4, Column 11	(182,108)	590,677
5.	Total gain (loss) on disposals, Part 4, Column 19		2,828,566
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		277,614,455
7.	Deduct amortization of premium		2,428,263
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		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14	1,491	
9.4	Part 4, Column 13		1,491
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		2,212,363,737
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		2,212,363,737

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	10,016,979	10,776,941	10,100,753	9,980,821
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	10,016,979	10,776,941	10,100,753	9,980,821
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	58,961,179	62,408,932	59,196,783	55,805,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	47,015,274	49,652,172	47,195,715	45,076,395
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	241,451,159	253,873,172	240,772,784	233,472,775
Industrial and Miscellaneous and Hybrid	8. United States	1,612,228,170	1,717,356,005	1,623,475,679	1,675,751,857
Securities (Unaffiliated)	9. Canada	24,912,558	26,319,739	24,879,420	25,000,000
	10. Other Countries	211,382,970	222,081,986	211,754,299	211,437,561
	11. Totals	1,848,523,698	1,965,757,730	1,860,109,398	1,912,189,418
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	2,205,968,289	2,342,468,947	2,217,375,433	2,256,524,409
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	6,395,448	6,395,448	5,903,672	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	6,395,448	6,395,448	5,903,672	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	6,395,448	6,395,448	5,903,672	
	26. Total Stocks	6,395,448	6,395,448	5,903,672	
	27. Total Bonds and Stocks	2,212,363,737	2,348,864,395	2,223,279,105	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. **U.S. Governments**											
1.1 NAIC 1	23,774,003	4,800,328	1,417,491	1,127,611		31,119,432	1.4	35,236,674	1.7	31,119,432	
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	23,774,003	4,800,328	1,417,491	1,127,611	0	31,119,432	1.4	35,236,674	1.7	31,119,432	0
2. **All Other Governments**											
2.1 NAIC 1						0	0.0		0.0		
2.2 NAIC 2						0	0.0		0.0		
2.3 NAIC 3						0	0.0		0.0		
2.4 NAIC 4						0	0.0		0.0		
2.5 NAIC 5						0	0.0		0.0		
2.6 NAIC 6						0	0.0		0.0		
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 NAIC 1		3,012,628	22,823,261	31,969,166	1,156,125	58,961,179	2.6	49,435,755	2.3	58,961,179	
3.2 NAIC 2						0	0.0		0.0		
3.3 NAIC 3						0	0.0		0.0		
3.4 NAIC 4						0	0.0		0.0		
3.5 NAIC 5						0	0.0		0.0		
3.6 NAIC 6						0	0.0		0.0		
3.7 Totals	0	3,012,628	22,823,261	31,969,166	1,156,125	58,961,179	2.6	49,435,755	2.3	58,961,179	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 NAIC 1	430,044	1,884,897	11,977,004	31,098,361		45,390,306	2.0	43,716,089	2.1	45,390,306	
4.2 NAIC 2						0	0.0		0.0		
4.3 NAIC 3			1,624,968			1,624,968	0.1	1,624,964	0.1	1,624,968	
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	430,044	1,884,897	13,601,971	31,098,361	0	47,015,274	2.1	45,341,052	2.1	47,015,274	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 NAIC 1	5,026,658	18,718,915	80,711,795	97,835,713	37,991,481	240,284,562	10.8	221,838,394	10.5	237,223,593	3,060,969
5.2 NAIC 2		1,166,597				1,166,597	0.1		0.0	1,166,597	
5.3 NAIC 3						0	0.0		0.0		
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	5,026,658	19,885,513	80,711,795	97,835,713	37,991,481	241,451,159	10.8	221,838,394	10.5	238,390,190	3,060,969

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 NAIC 1	108,689,744	500,660,891	589,051,085	77,950,952	15,920,239	1,292,272,910	58.0	1,225,675,346	57.8	612,865,565	679,407,345
6.2 NAIC 2	34,851,545	115,736,079	325,665,502	28,224,882	2,292,827	506,770,835	22.8	500,140,990	23.6	406,037,997	100,732,838
6.3 NAIC 3	4,346,648	23,608,465	13,556,092	86,705	3,105,716	44,703,627	2.0	35,343,418	1.7	24,807,088	19,896,539
6.4 NAIC 4	2,875,327	548,933	46,346	160,755	124,554	3,755,914	0.2	5,329,847	0.3	3,041,552	714,362
6.5 NAIC 5	156	6,201	1,903	5,325	6,829	20,413	0.0	341,468	0.0	5,370	15,043
6.6 NAIC 6						0	0.0	444,136	0.0	0	
6.7 Totals	150,763,419	640,560,568	928,320,928	106,428,618	21,450,166	1,847,523,699	83.0	1,767,275,204	83.4	1,046,757,572	800,766,127
7. **Hybrid Securities**											
7.1 NAIC 1						0	0.0		0.0		
7.2 NAIC 2					1,000,000	1,000,000	0.0	1,000,000	0.0		1,000,000
7.3 NAIC 3						0	0.0		0.0		
7.4 NAIC 4						0	0.0		0.0		
7.5 NAIC 5						0	0.0		0.0		
7.6 NAIC 6						0	0.0		0.0		
7.7 Totals	0	0	0	0	1,000,000	1,000,000	0.0	1,000,000	0.0	0	1,000,000
8. **Parent, Subsidiaries and Affiliates**											
8.1 NAIC 1						0	0.0		0.0		
8.2 NAIC 2						0	0.0		0.0		
8.3 NAIC 3						0	0.0		0.0		
8.4 NAIC 4						0	0.0		0.0		
8.5 NAIC 5						0	0.0		0.0		
8.6 NAIC 6						0	0.0		0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. **Total Bonds Current Year**											
9.1 NAIC 1	(d) 137,920,449	529,077,659	705,980,635	239,981,802	55,067,844	1,668,028,389	74.9	XXX	XXX	985,560,075	682,468,314
9.2 NAIC 2	(d) 34,851,545	116,902,676	325,665,502	28,224,882	3,292,827	508,937,433	22.9	XXX	XXX	407,204,595	101,732,838
9.3 NAIC 3	(d) 4,346,648	23,608,465	15,181,060	86,705	3,105,716	46,328,594	2.1	XXX	XXX	26,432,055	19,896,539
9.4 NAIC 4	(d) 2,875,327	548,933	46,346	160,755	124,554	3,755,914	0.2	XXX	XXX	3,041,552	714,362
9.5 NAIC 5	(d) 156	6,201	1,903	5,325	6,829	(c) 20,413	0.0	XXX	XXX	5,370	15,043
9.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	179,994,124	670,143,933	1,046,875,446	268,459,469	61,597,771	(b) 2,227,070,743	100.0	XXX	XXX	1,422,243,647	804,827,096
9.8 Line 9.7 as a % of Col. 6	8.1	30.1	47.0	12.1	2.8	100.0	XXX	XXX	XXX	63.9	36.1
10. **Total Bonds Prior Year**											
10.1 NAIC 1	170,926,838	533,526,589	612,658,882	196,142,351	62,647,598	XXX	XXX	1,575,902,258	74.3	955,660,378	620,241,880
10.2 NAIC 2	58,623,116	117,488,430	302,358,507	17,257,897	5,413,040	XXX	XXX	501,140,990	23.6	396,003,795	105,137,196
10.3 NAIC 3	3,069,090	19,148,633	13,243,276	289,814	1,217,568	XXX	XXX	36,968,381	1.7	20,878,285	16,090,097
10.4 NAIC 4	10,003	4,489,743	226,682	316,821	286,598	XXX	XXX	5,329,847	0.3	3,459,106	1,870,740
10.5 NAIC 5		11,605	216,250	84,286	29,326	XXX	XXX	(c) 341,468	0.0	216,250	125,217
10.6 NAIC 6	442,356			104	1,677	XXX	XXX	(c) 444,136	0.0	0	444,136
10.7 Totals	233,071,403	674,665,000	928,703,597	214,091,273	69,595,807	XXX	XXX	(b) 2,120,127,080	100.0	1,376,217,814	743,909,266
10.8 Line 10.7 as a % of Col. 8	11.0	31.8	43.8	10.1	3.3	XXX	XXX	100.0	XXX	64.9	35.1
11. **Total Publicly Traded Bonds**											
11.1 NAIC 1	78,932,222	194,295,225	459,867,458	205,917,201	46,547,968	985,560,075	44.3	955,660,378	45.1	985,560,075	XXX
11.2 NAIC 2	27,568,470	87,298,589	273,667,524	16,635,466	2,034,545	407,204,595	18.3	396,003,795	18.7	407,204,595	XXX
11.3 NAIC 3	3,064,393	8,861,517	12,506,522		1,999,624	26,432,055	1.2	20,878,285	1.0	26,432,055	XXX
11.4 NAIC 4	2,454,624	541,111	28,216	10,452	7,149	3,041,552	0.1	3,459,106	0.2	3,041,552	XXX
11.5 NAIC 5	156	5,214				5,370	0.0	216,250	0.0	5,370	XXX
11.6 NAIC 6	0					0	0.0	0	0.0	0	XXX
11.7 Totals	112,019,865	291,001,656	746,069,720	222,563,120	50,589,286	1,422,243,647	63.9	1,376,217,814	64.9	1,422,243,647	XXX
11.8 Line 11.7 as a % of Col. 6	7.9	20.5	52.5	15.6	3.6	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	5.0	13.1	33.5	10.0	2.3	63.9	XXX	XXX	XXX	63.9	XXX
12. **Total Privately Placed Bonds**											
12.1 NAIC 1	58,988,226	334,782,433	246,113,177	34,064,601	8,519,876	682,468,314	30.6	620,241,880	29.3	XXX	682,468,314
12.2 NAIC 2	7,283,075	29,604,087	51,997,978	11,589,415	1,258,282	101,732,838	4.6	105,137,196	5.0	XXX	101,732,838
12.3 NAIC 3	1,282,254	14,746,948	2,674,538	86,705	1,106,093	19,896,539	0.9	16,090,097	0.8	XXX	19,896,539
12.4 NAIC 4	420,704	7,822	18,130	150,302	117,405	714,362	0.0	1,870,740	0.1	XXX	714,362
12.5 NAIC 5		986	1,903	5,325	6,829	15,043	0.0	125,217	0.0	XXX	15,043
12.6 NAIC 6						0	0.0	444,136	0.0	XXX	0
12.7 Totals	67,974,259	379,142,277	300,805,726	45,896,349	11,008,485	804,827,096	36.1	743,909,266	35.1	XXX	804,827,096
12.8 Line 12.7 as a % of Col. 6	8.4	47.1	37.4	5.7	1.4	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	17.0	13.5	2.1	0.5	36.1	XXX	XXX	XXX	XXX	36.1

(a) Includes $.....795,783,748 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....21,102,454; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. **U.S. Governments**											
1.1 Issuer Obligations	23,742,769	4,747,657	1,402,936	1,123,293		31,016,657	1.4	35,081,466	1.7	31,016,657	
1.2 Residential Mortgage-Backed Securities	19,349	41,881	14,554	4,317		80,102	0.0	108,433	0.0	80,102	
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities	11,884	10,790				22,674	0.0	46,776	0.0	22,674	
1.5 Totals	23,774,003	4,800,328	1,417,491	1,127,611	0	31,119,432	1.4	35,236,674	1.7	31,119,432	0
2. **All Other Governments**											
2.1 Issuer Obligations						0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations		3,012,628	22,823,261	31,969,166	1,156,125	58,961,179	2.6	49,435,755	2.3	58,961,179	
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
3.5 Totals	0	3,012,628	22,823,261	31,969,166	1,156,125	58,961,179	2.6	49,435,755	2.3	58,961,179	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	430,044	1,884,897	13,601,971	31,098,361		47,015,274	2.1	45,341,052	2.1	47,015,274	
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	430,044	1,884,897	13,601,971	31,098,361	0	47,015,274	2.1	45,341,052	2.1	47,015,274	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	3,899,948	14,396,129	64,826,199	79,058,313	30,118,116	192,298,704	8.6	178,683,783	8.4	192,298,704	
5.2 Residential Mortgage-Backed Securities	62,379	315,311		3,408,763	588,341	4,374,793	0.2	4,556,554	0.2	4,374,793	
5.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities	1,064,331	5,174,073	15,885,596	15,368,638	7,285,024	44,777,663	2.0	38,598,057	1.8	41,716,693	3,060,969
5.5 Totals	5,026,658	19,885,513	80,711,795	97,835,713	37,991,481	241,451,159	10.8	221,838,394	10.5	238,390,190	3,060,969
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	66,182,831	267,717,731	715,976,417	69,468,190	6,219,339	1,125,564,508	50.5	1,060,870,637	50.0	879,942,219	245,622,289
6.2 Residential Mortgage-Backed Securities	48,979,157	121,201,845	46,507,699	29,039,102	13,539,615	259,267,417	11.6	274,817,432	13.0	84,403,145	174,864,272
6.3 Commercial Mortgage-Backed Securities	19,354,167	157,949,564	55,641,111	103,432	344,604	233,392,878	10.5	272,008,492	12.8	78,256,869	155,136,009
6.4 Other Loan-Backed and Structured Securities	16,247,265	93,691,428	110,195,701	7,817,894	1,346,608	229,298,895	10.3	159,578,643	7.5	4,155,338	225,143,557
6.5 Totals	150,763,419	640,560,568	928,320,928	106,428,618	21,450,166	1,847,523,699	83.0	1,767,275,205	83.4	1,046,757,572	800,766,127
7. **Hybrid Securities**											
7.1 Issuer Obligations					1,000,000	1,000,000	0.0	1,000,000	0.0		1,000,000
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
7.5 Totals	0	0	0	0	1,000,000	1,000,000	0.0	1,000,000	0.0	0	1,000,000
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. **Total Bonds Current Year**											
9.1 Issuer Obligations	94,255,593	291,759,042	818,630,784	212,717,323	38,493,579	1,455,856,321	65.4	XXX	XXX	1,209,234,032	246,622,289
9.2 Residential Mortgage-Backed Securities	49,060,885	121,559,037	46,522,253	32,452,182	14,127,955	263,722,312	11.8	XXX	XXX	88,858,040	174,864,272
9.3 Commercial Mortgage-Backed Securities	19,354,167	157,949,564	55,641,111	103,432	344,604	233,392,878	10.5	XXX	XXX	78,256,869	155,136,009
9.4 Other Loan-Backed and Structured Securities	17,323,480	98,876,290	126,081,298	23,186,532	8,631,632	274,099,232	12.3	XXX	XXX	45,894,706	228,204,526
9.5 Totals	179,994,124	670,143,933	1,046,875,446	268,459,469	61,597,771	2,227,070,743	100.0	XXX	XXX	1,422,243,647	804,827,096
9.6 Line 9.5 as a % of Col. 6	8.1	30.1	47.0	12.1	2.8	100.0	XXX	XXX	XXX	63.9	36.1
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	140,692,022	278,647,836	742,303,674	164,479,546	44,289,616	XXX	XXX	1,370,412,693	64.6	1,136,595,747	233,816,948
10.2 Residential Mortgage-Backed Securities	49,447,442	133,188,650	52,807,226	28,649,736	15,389,365	XXX	XXX	279,482,419	13.2	95,118,807	184,363,612
10.3 Commercial Mortgage-Backed Securities	26,340,671	190,221,511	54,989,708	97,862	358,739	XXX	XXX	272,008,492	12.8	103,402,728	168,605,764
10.4 Other Loan-Backed and Structured Securities	16,591,267	72,607,003	78,602,990	20,864,129	9,558,086	XXX	XXX	198,223,476	9.3	41,100,533	157,122,943
10.5 Totals	233,071,402	674,665,000	928,703,597	214,091,273	69,595,807	XXX	XXX	2,120,127,080	100.0	1,376,217,814	743,909,266
10.6 Line 10.5 as a % of Col. 8	11.0	31.8	43.8	10.1	3.3	XXX	XXX	100.0	XXX	64.9	35.1
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	78,654,013	219,395,191	684,230,249	191,630,687	35,323,892	1,209,234,032	54.3	1,136,595,747	53.6	1,209,234,032	XXX
11.2 Residential Mortgage-Backed Securities	15,462,044	35,904,638	14,780,002	15,178,847	7,532,509	88,858,040	4.0	95,118,807	4.5	88,858,040	XXX
11.3 Commercial Mortgage-Backed Securities	16,393,254	28,884,522	32,531,057	103,432	344,604	78,256,869	3.5	103,402,728	4.9	78,256,869	XXX
11.4 Other Loan-Backed and Structured Securities	1,510,555	6,817,305	14,528,412	15,650,154	7,388,280	45,894,706	2.1	41,100,533	1.9	45,894,706	XXX
11.5 Totals	112,019,865	291,001,656	746,069,720	222,563,120	50,589,286	1,422,243,647	63.9	1,376,217,814	64.9	1,422,243,647	XXX
11.6 Line 11.5 as a % of Col. 6	7.9	20.5	52.5	15.6	3.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	5.0	13.1	33.5	10.0	2.3	63.9	XXX	XXX	XXX	63.9	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	15,601,580	72,363,850	134,400,535	21,086,637	3,169,688	246,622,289	11.1	233,816,948	11.0	XXX	246,622,289
12.2 Residential Mortgage-Backed Securities	33,598,841	85,654,400	31,742,251	17,273,335	6,595,446	174,864,272	7.9	184,363,612	8.7	XXX	174,864,272
12.3 Commercial Mortgage-Backed Securities	2,960,913	129,065,042	23,110,054			155,136,009	7.0	168,605,764	8.0	XXX	155,136,009
12.4 Other Loan-Backed and Structured Securities	15,812,926	92,058,986	111,552,886	7,536,378	1,243,352	228,204,526	10.2	157,122,943	7.4	XXX	228,204,526
12.5 Totals	67,974,259	379,142,277	300,805,726	45,896,349	11,008,485	804,827,096	36.1	743,909,266	35.1	XXX	804,827,096
12.6 Line 12.5 as a % of Col. 6	8.4	47.1	37.4	5.7	1.4	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	17.0	13.5	2.1	0.5	36.1	XXX	XXX	XXX	XXX	36.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	24,617,894	24,617,894			
2. Cost of short-term investments acquired	342,514,385	342,514,385			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	346,029,825	346,029,825			
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)	21,102,454	21,102,454	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	21,102,454	21,102,454	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)		12,681,256
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	7,709,522	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		7,709,522
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	7,195,622	
3.2	Section 2, Column 19	(8,732,598)	(1,536,977)
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	(3,396,124)	
6.2	Section 2, Column 21	(3,948,655)	(7,344,779)
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)		11,509,022
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		11,509,022

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	11,509,022	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance		
3.	Subtotal (Line 1 plus Line 2)		11,509,022
4.	Part D, Section 1, Column 5	11,509,022	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	11,509,022	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		11,509,022
10.	Part D, Section 1, Column 8	11,509,022	
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

Sch. E-Verification
NONE

Sch. A-Pt. 1
NONE

Sch. A-Pt. 2
NONE

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

Sch. BA-Pt. 1
NONE

Sch. BA-Pt. 2
NONE

Sch. BA-Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
3133X0 PF 0	FED HOME LN BANK 5.375 08/15/2018				1	978,860	113.997	1,139,967	1,000,000	993,200		1,651			5.375	5.585	FA	20,306	53,750	09/02/2003	08/15/2018.
63252F AA 7	NATIONAL ARCHIVE 8.50 09/01/2019				1FE	1,230,065	117.404	1,354,711	1,153,886	1,176,682		(8,072)			8.500	7.620	MS	32,693	98,080	01/06/2000	09/01/2019.
649085 AA 5	NEW VALEY GEN II5.572 05/01/20				1FE	981,460	110.553	1,049,096	948,949	959,443		(3,351)			5.572	5.151	MN	8,813	52,875	12/16/2002	05/01/2020.
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27				1	1,572,682	112.209	1,764,685	1,572,682	1,572,636		6			4.440	4.441	FA	24,052	69,827	01/15/2010	02/27/2027.
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030			1	1	1,828,571	105.500	1,929,150	1,828,571	1,828,556		2			3.590	3.606	MJSD	2,918	65,646	07/10/2013	12/15/2030.
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015	SD			1	206,386	100.703	202,413	201,000	202,166		(1,761)			1.250	0.369	FA	854	2,513	08/07/2012	08/31/2015.
912828 PM 6	U.S. TREASURY NOTES 2.125 12/31/2015	SD			1	1,917,516	101.813	1,934,438	1,900,000	1,903,665		(3,606)			2.125	1.929	JD	20,299	40,375	01/14/2011	12/31/2015.
912828 RP 7	U.S. TREASURY NOTES 1.75 10/31/2018	SD			1	1,278,434	101.266	1,286,073	1,270,000	1,277,853		(581)			1.750	1.583	AO	3,806	11,113	09/12/2014	10/31/2018.
0199999. U.S. Government - Issuer Obligations						9,993,974	XXX	10,660,533	9,875,088	9,914,203	0	(15,712)	0	0	XXX	XXX	XXX	113,740	394,179	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031			2	1	19,114	114.613	21,910	19,117	19,008		(9)			6.000	5.988	MON	96	1,147	10/19/2001	05/01/2031.
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035			2	1	64,992	112.292	71,803	63,943	61,093		(164)			5.500	4.905	MON	293	3,517	01/11/2005	01/01/2035.
0299999. U.S. Government - Residential Mortgage-Backed Securities						84,105	XXX	93,713	83,059	80,102	0	(173)	0	0	XXX	XXX	XXX	389	4,664	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
83162C GM 9	SBAP 1996-20A 1 6.30 01/01/2016			2	1	22,674	100.094	22,695	22,674	22,674					6.300	6.284	JJ	714	1,428	01/19/1996	01/01/2016.
0499999. U.S. Government - Other Loan-Backed and Structured Securities						22,674	XXX	22,695	22,674	22,674	0	0	0	0	XXX	XXX	XXX	714	1,428	XXX	XXX
0599999. Total - U.S. Government						10,100,753	XXX	10,776,941	9,980,821	10,016,979	0	(15,886)	0	0	XXX	XXX	XXX	114,843	400,271	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
041042 WY 4	ARKANSAS ST A 4.111 07/01/2034			1	1FE	1,000,000	104.953	1,049,530	1,000,000	1,000,002		2			4.111	4.111	JJ	20,669		06/30/2014	07/01/2034.
13063A 5D 2	CA ST TAX VAR PURP 5.95 04/01/2016				1FE	1,005,060	105.939	1,059,390	1,000,000	1,001,056		(793)			5.950	5.861	AO	14,875	59,500	04/22/2009	04/01/2016.
13063A 7G 3	CALIFORNIA ST 6.20 10/01/2019				1FE	2,021,080	117.573	2,351,460	2,000,000	2,011,571		(2,046)			6.200	6.058	AO	31,000	124,000	10/08/2009	10/01/2019.
20772G F4 5	CT ST SER A 5.85 3/15/2032			1	1FE	3,794,023	125.916	3,783,776	3,005,000	3,727,206		(28,952)			5.850	3.917	MS	51,761	175,793	08/14/2012	03/15/2032.
20772J AC 6	CONN ST TXB SER D BABS 5.09 10/01/2030			1	1FE	1,155,140	112.870	1,128,700	1,000,000	1,139,075		(8,796)			5.090	3.675	AO	12,725	50,900	02/19/2013	10/01/2030.
246380 7R 4	DELAWARE ST SCH CONSTR 4.55 07/01/2029			1	1FE	2,333,830	113.265	2,265,300	2,000,000	2,301,459		(16,063)			4.550	3.239	JJ	45,500	91,000	12/10/2012	07/01/2029.
373384 ST 4	GA ST RECOVERY ZONE C-3 4.37 10/01/2027			1	1FE	1,004,880	109.944	1,099,440	1,000,000	1,004,561		(263)			4.370	4.323	AO	10,925	43,700	09/05/2013	10/01/2027.
373384 TL 0	GA ST SER D QSCB 3.88 07/01/2022			1	1FE	5,800,000	111.727	6,480,166	5,800,000	5,799,948		6			3.880	3.880	JJ	112,520	225,040	06/21/2011	07/01/2022.
452152 GR 6	ILLINOIS BABS 6.20 7/01/2021			1	1FE	1,999,420	107.114	2,142,280	2,000,000	1,999,549		55			6.200	6.204	JJ	62,000	124,000	07/14/2010	07/01/2021.
574192 6N 5	MARYLAND ST QSCB 4.35 8/01/2025			1	1FE	1,001,080	113.702	1,137,020	1,000,000	1,000,823		(60)			4.350	4.340	FA	18,125	43,500	07/29/2010	08/01/2025.
574193 GK 8	MARYLAND ST FACS LOAN 2.80 8/01/2027			1	1FE	1,974,260	96.622	1,932,440	2,000,000	1,977,638		1,453			2.800	2.907	FA	23,333	56,000	08/08/2012	08/01/2027.
57582P UD 0	MA ST CONSOLIDATION LN E 5.306 1/01/2030			1	1FE	2,179,080	117.438	2,348,760	2,000,000	2,171,031		(7,831)			5.306	4.515	JJ	53,060	106,120	12/16/2013	01/01/2030.
57582P UT 5	MASS ST BABS 4.91 5/1/2029			1	1FE	1,184,890	115.537	1,155,370	1,000,000	1,164,583		(8,750)			4.910	3.445	MN	8,183	49,100	08/09/2012	05/01/2029.
57582P WK 2	MASSACHUSETTS ST 4.20 12/01/2021			1	1FE	3,036,940	109.262	3,277,860	3,000,000	3,025,113		(3,090)			4.200	4.060	JD	10,500	126,000	12/07/2010	12/01/2021.
594610 6Q 5	MI ST 4.14 11/01/2020				1FE	1,000,000	109.367	1,093,670	1,000,000	1,000,000					4.140	4.140	MN	6,900	41,400	10/14/2010	11/01/2020.
594612 BC 6	MICHIGAN ST SCH LOAN BD A 3.00 5/15/2026			1	1FE	996,760	97.138	971,380	1,000,000	997,131		208			3.000	3.030	MN	3,833	30,000	04/11/2013	05/15/2026.
594612 BS 1	MICHIGAN ST ENVR PROG B 3.59 12/01/2026			1	1FE	1,000,000	102.744	1,027,440	1,000,000	999,979		(21)			3.590	3.590	JD	2,992	14,958	06/25/2014	12/01/2026.
605580 5Q 8	MS ST TAXABLE D 5.539 10/01/2029			1	1FE	2,223,480	122.495	2,449,900	2,000,000	2,212,415		(9,860)			5.539	4.543	AO	27,695	110,780	11/12/2013	10/01/2029.
605580 5X 3	MISS ST BAB 5.245 11/01/2034			1	1FE	3,543,630	118.995	3,569,850	3,000,000	3,509,849		(16,598)			5.245	3.996	MN	26,225	157,350	02/19/2013	11/01/2034.
605580 6K 0	MISSISSIPPI ST D 4.131 11/01/2022			1	1FE	1,000,000	108.474	1,084,740	1,000,000	999,993		1			4.131	4.131	MN	6,885	41,310	10/21/2010	11/01/2022.
605580 6S 3	MS ST SER C 3.243 10/01/2021			1	1FE	1,000,000	102.619	1,026,190	1,000,000	999,989		1			3.243	3.243	AO	8,108	32,430	10/06/2011	10/01/2021.
686053 GG 8	OR SCH BRDS TXB PENSION 4.759 06/30/2028			1	1FE	3,319,320	112.203	3,366,090	3,000,000	3,318,232		(1,088)			4.759	3.750	JD	397	71,385	12/03/2014	06/30/2028.
70914P LY 6	PENNSYLVANIA ST B 4.45 2/15/20			1	1FE	2,000,580	110.213	2,204,260	2,000,000	2,000,368		(63)			4.450	4.446	FA	33,622	89,000	01/14/2010	02/15/2020.
70914P LZ 3	PENNSYLVANIA ST B 4.55 02/15/21			1	1FE	3,000,930	109.695	3,290,850	3,000,000	3,000,640		(89)			4.550	4.546	FA	51,567	136,500	01/14/2010	02/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
70914P PE 6	PA ST THIRD SER B BAB 4.25 07/15/2020				1FE	996,080	107.719	1,077,190	1,000,000	997,557		383			4.250	4.300	JJ	19,597	42,500	12/16/2010	07/15/2020.
880541 QR 1	TENNESSEE ST TXBL C 3.228 08/01/2021			1	1FE	1,000,000	104.805	1,048,050	1,000,000	999,977		3			3.228	3.228	FA	13,450	32,280	10/12/2011	08/01/2021.
882722 VN 8	TX ST BAB A 4.681 04/01/2040			1	1FE	1,163,960	117.360	1,173,600	1,000,000	1,156,125		(3,677)			4.681	3.722	AO	11,703	46,810	10/22/2012	04/01/2040.
882722 VP 3	TX ST BABS A 4.631 04/01/2033			1	1FE	1,137,140	114.155	1,141,550	1,000,000	1,128,263		(4,868)			4.631	3.661	AO	11,578	46,310	02/19/2013	04/01/2033.
882723 PU 7	TEXAS ST TXBL REF B 3.423 10/01/2026			1	1FE	1,000,000	103.366	1,033,660	1,000,000	1,000,059		59			3.423	3.422	AO	16,449		06/26/2014	10/01/2026.
882723 PV 5	TEXAS ST REF B 3.573 10/01/2027			1	1FE	1,000,000	106.588	1,065,880	1,000,000	1,000,065		65			3.573	3.572	AO	17,170		06/26/2014	10/01/2027.
93974C PL 8	WA ST BABS D 5.381 08/01/2029			1	1FE	2,325,220	118.277	2,365,540	2,000,000	2,316,793		(8,427)			5.381	3.942	FA	44,842	53,810	06/16/2014	08/01/2029.
93974C QZ 6	WASHINGTON ST BABS 4.269 08/01/2021			1	1FE	2,000,000	110.380	2,207,600	2,000,000	2,000,126		(16)			4.269	4.268	FA	35,575	85,380	05/25/2010	08/01/2021.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						59,196,783	XXX	62,408,932	55,805,000	58,961,179	0	(119,116)	0	0	XXX	XXX	XXX	813,764	2,306,856	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						59,196,783	XXX	62,408,932	55,805,000	58,961,179	0	(119,116)	0	0	XXX	XXX	XXX	813,764	2,306,856	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
05914F JP 6	BALTIMORE CNTY MD BABS 4.45 11/01/2026			1	1FE	2,253,680	112.806	2,256,120	2,000,000	2,229,392		(15,646)			4.450	3.273	MN	14,833	89,000	06/03/2013	11/01/2026.
215723 JW 8	COOK CNTY IL HIGH SCH 5.80 12/01/2022			1	1FE	1,000,000	108.447	1,084,470	1,000,000	1,000,000					5.800	5.801	JD	4,833	58,000	12/14/2010	12/01/2022.
235308 QK 2	DALLAS TX ISD 4.45 02/15/2020				1FE	1,012,500	111.028	1,110,280	1,000,000	1,007,631		(1,306)			4.450	4.282	FA	16,811	44,500	11/16/2010	02/15/2020.
235308 QL 0	DALLAS TX ISD 4.60 02/15/2021				1FE	1,012,500	110.863	1,108,630	1,000,000	1,008,251		(1,149)			4.600	4.445	FA	17,378	46,000	11/16/2010	02/15/2021.
399262 HD 9	GROSSMONT CA SCH 5.479 08/01/2025				1FE	2,000,000	112.892	2,257,840	2,000,000	2,000,293		(20)			5.479	5.477	FA	45,658	109,580	05/13/2011	08/01/2025.
40179P AA 3	GUILFORD CNTY PUB FAC 4.564 04/01/2032			1	1FE	1,000,000	106.513	1,065,130	1,000,000	1,000,003		(0)			4.564	4.564	AO	11,410	45,640	03/15/2012	04/01/2032.
412486 4W 9	HARFORD CNTY MD 4.70 07/01/2021			1	1FE	1,024,120	113.102	1,131,020	1,000,000	1,014,516		(2,286)			4.700	4.400	JJ	23,500	47,000	06/02/2010	07/01/2021.
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032			1	1FE	2,422,253	124.214	2,459,437	1,980,000	2,389,349		(15,473)			6.290	4.543	MS	41,514	124,542	10/17/2012	03/01/2032.
442331 SP 0	HOUSTON TX SER B 4.611 03/01/2021			1	1FE	1,000,000	110.062	1,100,620	1,000,000	999,957		6			4.611	4.612	MS	15,370	46,110	11/17/2010	03/01/2021.
544646 XY 3	LOS ANGELES CA SCH DIST 5.755 07/01/2029			1	1FE	1,086,000	123.201	1,232,010	1,000,000	1,081,231		(3,752)			5.755	4.963	JJ	28,775	57,550	09/09/2013	07/01/2029.
549187 6N 7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018			1	1FE	944,509	105.547	971,032	920,000	926,742		(2,947)			5.250	4.882	FA	18,247	48,300	01/29/2008	02/15/2018.
602245 UM 2	MILWAUKEE CNTY PENSION A 6.84 12/01/2028			1	1FE	1,386,050	124.516	1,245,160	1,000,000	1,347,898		(18,915)			6.840	3.633	JD	5,700	68,400	12/06/2012	12/01/2028.
602409 HG 2	MILWAUKEE SEW L BABS WI 4.30 10/01/2020				1FE	1,365,000	109.867	1,499,685	1,365,000	1,365,000					4.300	4.301	AO	14,674	58,695	12/13/2010	10/01/2020.
631294 3X 1	NASHUA NH PENNICHUCK 3.197 01/15/2023			1	1FE	2,000,000	101.010	2,020,200	2,000,000	1,999,990		1			3.197	3.197	JJ	29,483	63,940	01/11/2012	01/15/2023.
631294 4C 6	NASHUA NH 4.226 01/15/2032			1	1FE	1,080,440	107.571	1,075,710	1,000,000	1,074,314		(3,658)			4.226	3.584	JJ	19,487	42,260	04/11/2013	01/15/2032.
645019 3M 0	NEW HAVEN CT TXB 9TH 7.00 02/15/2015				1FE	441,203	100.798	433,197	429,767	430,044		(2,217)			7.000	6.455	FA	11,365	30,084	02/24/2009	02/15/2015.
645019 3N 8	NEW HAVEN CT TXB 9TH 7.00 02/15/2016				1FE	472,718	106.613	490,916	460,465	462,827		(1,968)			7.000	6.518	FA	12,177	32,233	02/24/2009	02/15/2016.
645019 3P 3	NEW HAVEN CT TXB 9TH 7.00 02/15/2017				1FE	504,233	111.439	547,347	491,163	495,328		(1,775)			7.000	6.565	FA	12,989	34,381	02/24/2009	02/15/2017.
64966H 4J 6	NEW YORK NY 4.297 10/01/2021			1	1FE	1,000,000	108.240	1,082,400	1,000,000	1,000,000					4.297	4.297	AO	10,743	42,970	10/07/2010	10/01/2021.
655867 JF 7	NORFOLK BLD AMER TX SR B 5.45 3/1/25			1	1FE	2,828,389	120.641	3,293,499	2,730,000	2,804,307		(5,458)			5.450	5.103	MS	49,595	148,785	01/27/2010	03/01/2025.
655867 SC 4	NORFOLK VA REF B 4.115 08/01/2026			1	1FE	1,000,000	103.647	1,036,470	1,000,000	999,952		(15)			4.115	4.116	FA	17,146	30,177	10/18/2013	08/01/2026.
655867 SD 2	NORFOLK VA REF B 4.265 08/01/2027			1	1FE	1,000,000	105.211	1,052,110	1,000,000	999,948		(17)			4.265	4.266	FA	17,771	31,277	10/18/2013	08/01/2027.
655867 SE 0	NORFOLK VA REF B 4.755 08/01/2030			1	1FE	1,000,000	108.680	1,086,800	1,000,000	999,934		(22)			4.755	4.756	FA	19,813	34,870	10/18/2013	08/01/2030.
660393 L3 1	N LAS VEGAS NV 5.572 06/01/21			1	3FE	1,625,000	91.998	1,494,968	1,625,000	1,624,968		4			5.572	5.572	JD	7,545	90,545	05/28/2010	06/01/2021.
68583R BA 9	OR COMM CLG TXB B 5.6 06/30/2028				1FE	2,197,760	116.583	2,331,660	2,000,000	2,187,131		(10,500)			5.600	4.624	JD	311	112,000	12/20/2013	06/30/2028.
68666P AA 4	ORLEANS PARISH LA SCH BD 4.4 02/01/2021				1FE	1,007,430	106.860	1,068,600	1,000,000	1,005,316		(750)			4.400	4.300	FA	18,333	44,000	12/16/2011	02/01/2021.
718814 ZZ 2	PHOENIX AZ BAB A 5.269 07/01/2034			1	1FE	2,374,440	118.975	2,379,500	2,000,000	2,373,943		(497)			5.269	3.892	JJ	52,690		12/11/2014	07/01/2034.
73723R SR 5	PORTSMOUTH REF B TXB 3.939 02/01/2030			1	1FE	1,000,000	102.051	1,020,510	1,000,000	1,000,037		2			3.939	3.938	FA	16,413	43,110	06/05/2013	02/01/2030.
741701 H8 2	PRINCE GEORGES CNTY MD 4.75 03/01/2026			1	1FE	1,000,000	113.895	1,138,950	1,000,000	999,982		1			4.750	4.750	MS	15,833	47,500	03/10/2011	03/01/2026.
791240 BT 0	ST LOUIS MN SD 5.25 02/01/2025			1	1FE	1,356,640	109.746	1,465,109	1,335,000	1,347,488		(2,056)			5.250	5.039	FA	29,203	70,088	02/05/2010	02/01/2025.
796269 VA 3	SAN ANTONIO ISD TX 4.006 08/15/2028			1	1FE	2,000,000	105.619	2,112,380	2,000,000	1,999,975		1			4.006	4.006	FA	30,268	80,120	08/24/2011	08/15/2028.
797646 NF 9	SAN FRAN CITY/CNTY-C-BABS 5.93 6/15/2028			1	1FE	2,526,000	119.360	2,387,200	2,000,000	2,465,227		(26,227)			5.930	3.717	JD	5,271	118,600	08/09/2012	06/15/2028.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
833119 XK 1	SNOHOMISH CNTY WA SCH 1.14 12/01/2023				1FE	1,465,700	81.565	1,631,300	2,000,000	1,576,342		38,873			1.140	3.986	JD	1,900	22,800	01/11/2012	12/01/2023.
87122N EZ 8	SYCAMORE OH SCH 5.55 12/01/2025				1FE	650,000	118.206	768,339	650,000	649,974		2			5.550	5.550	JD	3,006	36,075	12/21/2010	12/01/2025.
981305 SA 4	WORCESTER PENSION 6.25 1/1/2028				1FE	1,159,150	111.337	1,213,573	1,090,000	1,147,981		(2,951)			6.250	5.666	JJ	34,063	68,125	10/28/2010	01/01/2028.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						47,195,715	XXX	49,652,172	45,076,395	47,015,274	0	(80,717)	0	0	XXX	XXX	XXX	674,106	2,067,256	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						47,195,715	XXX	49,652,172	45,076,395	47,015,274	0	(80,717)	0	0	XXX	XXX	XXX	674,106	2,067,256	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																					
010608 5M 5	AL ST PUB SCH CONSTR BD 5.15 09/01/2027				1FE	5,796,430	116.101	5,805,050	5,000,000	5,762,063		(18,121)			5.150	3.635	MS	85,833	103,000	12/12/2014	09/01/2027.
04048R DS 2	AZ ST UNIV BABS SER A 6.204 07/01/2030			1	1FE	1,285,310	121.633	1,216,330	1,000,000	1,258,355		(14,407)			6.204	3.753	JJ	31,020	62,040	01/31/2013	07/01/2030.
040627 DX 6	AZ ST PWR AUTH 4.918 10/01/2045			1	1FE	2,000,000	112.371	2,247,420	2,000,000	2,000,013		13			4.918	4.918	AO	24,590	50,273	03/19/2014	10/01/2045.
071239 DB 0	BATON ROUGE LA TXBL 4.57 01/15/2029			1	1FE	1,000,000	106.843	1,068,430	1,000,000	999,945		3			4.570	4.571	JJ	21,073	45,700	03/07/2012	01/15/2029.
072031 AK 3	BAY AREA CA WTR AGY B 2.855 10/01/2023			1	1FE	2,000,000	101.673	2,033,460	2,000,000	1,999,974		3			2.855	2.855	AO	14,275	57,100	02/01/2013	10/01/2023.
100873 AG 3	BOSTON MA HSG 5.80 01/01/2022			1	1FE	1,500,000	106.607	1,599,105	1,500,000	1,499,900		11			5.800	5.801	JJ	43,500	87,000	03/11/2010	01/01/2022.
167736 YV 3	CHICAGO IL WTR C 6.642 11/01/2029			1	1FE	1,130,630	124.548	1,245,480	1,000,000	1,126,381		(4,249)			6.642	5.393	MN	11,070	66,420	03/12/2014	11/01/2029.
183596 CY 9	BALTIMORE MD BRD SCH 5.692 12/15/2025			1	1FE	2,000,000	119.239	2,384,780	2,000,000	2,000,687		(44)			5.692	5.688	JD	5,060	113,840	02/03/2011	12/15/2025.
19633S AB 9	CO ST BRIDGE ENT BAB A 6.078 12/01/2040			1	1FE	1,254,870	132.481	1,324,810	1,000,000	1,243,164		(7,481)			6.078	4.268	JD	5,065	60,780	05/28/2013	12/01/2040.
196632 ML 4	CO SPRINGS CO 5.058 11/15/2019			1	1FE	1,000,000	113.394	1,133,940	1,000,000	1,000,000					5.058	5.059	MN	6,463	50,580	12/17/2010	11/15/2019.
199112 HV 8	COLUMBUS GA BLDG 5.05 01/01/23			1	1FE	997,140	111.770	1,117,700	1,000,000	997,991		199			5.050	5.081	JJ	25,250	50,500	01/14/2010	01/01/2023.
199112 HW 6	COLUMBUS GA BLDG 5.20 01/01/24			1	1FE	997,010	111.911	1,119,110	1,000,000	997,802		187			5.200	5.231	JJ	26,000	52,000	01/14/2010	01/01/2024.
19923P AY 4	COLUMBUS IN HS 5.605 7/15/23			1	1FE	3,000,000	112.310	3,369,300	3,000,000	2,999,923		7			5.605	5.605	JJ	77,536	168,150	01/20/2010	07/15/2023.
213248 BB 2	COOK CO IL SALE TAX 5.354 11/15/2035			1	1FE	1,250,000	104.320	1,304,000	1,250,000	1,249,901		3			5.354	5.355	MN	8,552	66,925	07/12/2013	11/15/2035.
25477G EV 3	DC TAX 5.282 12/01/2026			1	1FE	1,000,000	119.529	1,195,290	1,000,000	999,971		2			5.282	5.282	JD	4,402	52,820	12/03/2010	12/01/2026.
264416 AN 8	DUKE UNIV NC SER A 5.85 4/01/2037			1	1FE	2,691,240	130.922	2,618,440	2,000,000	2,649,623		(18,559)			5.850	3.696	AO	29,250	117,000	09/11/2012	04/01/2037.
34160P DA 4	FLORIDA ST 5.286 08/01/2019			1	1FE	2,000,000	111.031	2,220,620	2,000,000	2,000,000					5.286	5.287	FA	44,050	105,720	10/29/2009	08/01/2019.
34160W TZ 7	FL ST DEPT ENVIR 6.026 07/01/21			1	1FE	2,500,000	109.477	2,736,925	2,500,000	2,500,000					6.026	6.027	JJ	75,325	150,650	01/08/2010	07/01/2021.
392273 AM 0	GTR ORLANDO FL AV 5.47 10/01/2017				1FE	3,104,280	110.003	3,300,090	3,000,000	3,041,375		(13,732)			5.470	4.927	AO	41,025	164,100	12/07/2009	10/01/2017.
438701 RE 6	HONOLULU HI WSTEWTR B 5.193 07/01/2024			1	1FE	1,225,000	106.844	1,308,839	1,225,000	1,225,093		(14)			5.193	5.191	JJ	31,807	63,614	10/27/2010	07/01/2024.
442435 5B 5	HOUSTON TX UTL SYS B 3.828 05/15/2028			1	1FE	2,000,000	105.298	2,105,960	2,000,000	2,000,114		114			3.828	3.827	MN	9,783	48,488	03/13/2014	05/15/2028.
45129W KB 5	ID HSG BABS A-2 6.348 07/15/2028			1	1FE	2,519,760	121.371	2,427,420	2,000,000	2,478,828		(26,135)			6.348	4.035	JJ	58,543	126,960	05/23/2013	07/15/2028.
452227 FT 3	ILLINOIS BLDG IL BONDS 4.08 06/15/2036			1	1FE	3,099,160	102.671	3,080,130	3,000,000	3,094,627		(2,792)			4.080	3.862	JD	5,440	122,400	04/24/2013	06/15/2036.
452227 GM 7	IL ST SALES TAX 3.75 06/15/2032			1	1FE	885,810	99.837	998,370	1,000,000	890,500		3,987			3.750	4.675	JD	1,667	37,500	10/29/2013	06/15/2032.
452227 JN 2	IL ST SALES TAX REV 4.62 06/15/2038			1	1FE	2,000,000	111.784	2,235,680	2,000,000	1,999,875		(125)			4.620	4.621	JD	4,107	66,733	03/11/2014	06/15/2038.
454624 U5 4	IN BD BK TXB 5.49 01/15/2024			1	1FE	2,044,940	108.396	2,167,920	2,000,000	2,034,231		(2,894)			5.490	5.250	JJ	50,630	109,800	11/19/2010	01/15/2024.
45746R AL 8	INLAND PROTN FL B 4.85 07/01/2020			1	1FE	2,000,000	105.623	2,112,460	2,000,000	2,000,000					4.850	4.851	JJ	48,500	97,000	02/18/2010	07/01/2020.
46615M AS 0	JEA DIST ENERGY SYS 4.238 10/01/30 (JEA)			1	1FE	1,610,000	102.088	1,643,617	1,610,000	1,609,919		4			4.238	4.238	AO	17,058	68,232	06/07/2013	10/01/2030.
47770V AX 8	JOBSOHIO BEVERAGE SYS B 3.235 1/1/2023			1	1FE	1,000,000	101.544	1,015,440	1,000,000	999,985		2			3.235	3.235	JJ	16,175	32,350	01/29/2013	01/01/2023.
47770V AY 6	JOBSOHIO BEVERAGE SYS B 3.985 1/1/2029			1	1FE	2,000,000	102.156	2,043,120	2,000,000	1,999,951		3			3.985	3.985	JJ	39,850	79,700	01/29/2013	01/01/2029.
491189 FA 9	KY ASSET FND 4.104 4/01/2019			1	1FE	1,007,450	107.331	1,073,310	1,000,000	1,004,043		(857)			4.104	4.000	AO	10,260	41,040	09/02/2010	04/01/2019.
542690 W3 2	LONG ISLAND NY PWR 4.85 05/01/20			1	1FE	999,340	104.822	1,048,220	1,000,000	999,593		65			4.850	4.859	MN	8,083	48,500	05/05/2010	05/01/2020.
544712 2H 4	LOS ANGELES CTY SALES TAX 5.735 6/1/39			1	1FE	2,483,700	126.815	2,536,300	2,000,000	2,460,778		(10,642)			5.735	4.215	JD	9,558	114,700	10/09/2012	06/01/2039.
54473E NP 5	LA CNTY CA PUB WKS 5.591 08/01/2020			1	1FE	1,500,000	114.448	1,716,720	1,500,000	1,500,000					5.591	5.588	FA	34,944	83,865	11/10/2010	08/01/2020.
54473E NS 9	LA CNTY CA PUB WKS BAB 7.618 08/01/2040			1	1FE	1,336,580	145.685	1,456,850	1,000,000	1,324,978		(5,902)			7.618	5.286	FA	31,742	76,180	12/14/2012	08/01/2040.
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22			1	1FE	873,933	112.716	913,000	810,000	843,161		(3,442)			6.480	5.799	JJ	26,244	52,488	12/18/2002	07/01/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
575832 UG 3	MA ST BAB 5.788 05/01/2025			1	1FE	1,000,000	120.729	1,207,290	1,000,000	999,939		4			5.788	5.789	MN	9,647	57,880	12/10/2010	05/01/2025.
57583P ET 2	MA FED HWY A NTS BABS 4.835 12/15/2021	SD		1	1FE	1,000,000	114.287	1,142,870	1,000,000	1,000,000					4.835	4.835	JD	26,324	48,350	12/15/2010	12/15/2021.
576000 KW 2	MA SCH BLD AUTH QSCB A 5.468 06/15/2027			1	1FE	2,330,900	117.850	2,357,000	2,000,000	2,321,009		(9,891)			5.468	3.835	JD	4,860	54,680	06/27/2014	06/15/2027.
59447P CQ 2	MI FIN AUTH 5.496 09/01/2020			1	1FE	2,000,000	108.623	2,172,460	2,000,000	2,000,000					5.496	5.496	MS	36,640	109,920	12/09/2010	09/01/2020.
604115 BA 2	MN ST PUB FACS B BAB 5.125 03/01/2027			1	1FE	1,084,930	113.621	1,136,210	1,000,000	1,078,200		(4,807)			5.125	4.293	MS	17,083	51,250	07/25/2013	03/01/2027.
604115 BB 0	MN ST PUB FACS B BAB 5.25 03/01/2028			1	1FE	1,089,050	114.627	1,146,270	1,000,000	1,082,689		(4,547)			5.250	4.415	MS	17,500	52,500	07/25/2013	03/01/2028.
60636A EF 6	MO ST WASH UNIV A 3.335 02/15/2027			1	1FE	3,000,000	100.623	3,018,690	3,000,000	3,000,012		(1)			3.335	3.335	FA	37,797	100,050	07/19/2012	02/15/2027.
610730 AA 1	MONROE CNTY NY IDA B 4.176 5/01/2028			1	1FE	4,000,000	106.299	4,251,960	4,000,000	3,999,851		8			4.176	4.176	MN	27,840	167,040	06/14/2012	05/01/2028.
61075T GQ 5	MONROE CTY NY IDC C 5.046 07/01/2028			1	1FE	1,000,000	109.453	1,094,530	1,000,000	999,928		4			5.046	5.047	JJ	25,230	39,527	09/11/2013	07/01/2028.
61075T GR 3	MONROE CTY NY IDC C 5.311 07/01/2033			1	1FE	1,000,000	111.538	1,115,380	1,000,000	999,920		3			5.311	5.312	JJ	26,555	41,603	09/11/2013	07/01/2033.
641667 NZ 9	NEW ALBANY-FLOYD IN SCH 3.11 01/15/2027			1	1FE	1,000,000	97.698	976,980	1,000,000	999,975		2			3.110	3.110	JJ	14,341	31,100	04/11/2013	01/15/2027.
645913 AY 0	NJ ECON DEV SER B 0.00 02/15/2020				1FE	1,551,600	84.714	1,694,280	2,000,000	1,672,744		57,391				3.520	FA			11/01/2012	02/15/2020.
64971Q GW 7	NYC TRNSTL FIN B TXBL 3.45 05/01/2021			1	1FE	2,005,000	105.120	2,102,400	2,000,000	2,003,403		(474)			3.450	3.420	MN	11,500	69,000	08/03/2011	05/01/2021.
64971Q J4 6	NYC TRANS FIN AUTH 3.75 11/01/2035			1	1FE	2,046,480	97.745	1,954,900	2,000,000	2,043,608		(1,386)			3.750	3.600	MN	12,500	75,000	11/15/2012	11/01/2035.
64971Q RA 3	NYC TRANSITION FIN AUTH 2.90 11/01/2021			1	1FE	1,947,340	100.404	2,008,080	2,000,000	1,961,846		4,919			2.900	3.213	MN	9,667	58,000	12/13/2011	11/01/2021.
64986A K6 7	NY ST ENVIR REV BABS 4.539 6/15/2020				1FE	500,000	106.642	533,210	500,000	500,000					4.539	4.540	JD	1,009	22,695	02/03/2010	06/15/2020.
649902 2E 2	NY ST DORM AUTH BAB 5.289 03/15/2033			1	1FE	2,378,540	119.446	2,388,920	2,000,000	2,352,628		(13,065)			5.289	3.925	MS	31,146	105,780	02/08/2013	03/15/2033.
649902 7P 2	NY DORM AUTH-F 3.05 08/15/2021				1FE	2,323,597	101.159	2,367,121	2,340,000	2,328,377		1,557			3.050	3.134	FA	26,962	71,370	10/05/2011	08/15/2021.
649902 H4 8	NYS DORMS AUTH 5.427 03/15/2039			1	1FE	1,189,220	121.437	1,214,370	1,000,000	1,181,332		(4,241)			5.427	4.224	MS	15,980	54,270	01/31/2013	03/15/2039.
649902 S7 9	NEW YORK ST DORM 4.75 3/15/2022			1	1FE	2,000,000	112.827	2,256,540	2,000,000	2,000,000					4.750	4.751	MS	27,972	95,000	05/27/2010	03/15/2022.
649902 T2 9	NYS DORM AUTH BAB 5.50 3/15/2030			1	1FE	1,139,810	119.928	1,199,280	1,000,000	1,131,301		(6,006)			5.500	4.314	MS	16,194	55,000	07/18/2013	03/15/2030.
649907 YA 4	NY ST DORM AUTH A 4.802 12/01/2034			1	1FE	4,015,600	114.490	4,579,600	4,000,000	4,015,120		(477)			4.802	4.772	JD	16,007	182,476	01/07/2014	12/01/2034.
650035 UZ 9	NYS BABS 4.81 03/15/2021			1	1FE	1,000,000	113.282	1,132,820	1,000,000	1,000,000					4.810	4.811	MS	14,163	48,100	12/02/2010	03/15/2021.
658308 AD 3	N CAROLINA ST TPK 4.45 01/01/2023			1	1FE	1,000,000	109.212	1,092,120	1,000,000	1,000,000					4.450	4.451	JJ	22,250	44,500	10/15/2010	01/01/2023.
662903 MG 5	N TEX MUN WTR 4.47 09/01/2022			1	1FE	1,210,000	107.029	1,295,051	1,210,000	1,210,140		(21)			4.470	4.468	MS	18,029	54,087	10/29/2010	09/01/2022.
67756A 2N 1	CLEVELAND CLNC OH ST 3.679 01/01/2021				1FE	1,000,000	105.667	1,056,670	1,000,000	999,981		3			3.679	3.679	JJ	18,395	36,790	11/16/2011	01/01/2021.
67756A 2P 6	CLEVELAND CLNC OH ST 3.849 01/01/2022				1FE	1,000,000	103.507	1,035,070	1,000,000	999,978		3			3.849	3.849	JJ	19,245	38,490	11/16/2011	01/01/2022.
677581 DZ 0	OH ST NEW INFRAST 4.994 12/15/2020	SD		1	1FE	2,000,000	112.724	2,254,480	2,000,000	2,000,000					4.994	4.986	JD	54,379	99,880	12/09/2010	12/15/2020.
67908P AZ 9	OK CAP IMPT REF TX 5.61 07/01/2030				1FE	2,450,980	119.247	2,384,940	2,000,000	2,407,239		(18,901)			5.610	3.853	JJ	56,100	112,200	08/09/2012	07/01/2030.
684273 GX 7	ORANGE CNTY CA TRANSN 5.563 02/15/2021			1	1FE	1,000,000	113.364	1,133,640	1,000,000	1,000,000					5.563	5.564	FA	21,016	55,630	12/09/2010	02/15/2021.
684273 GY 5	ORANGE CNTY CA TRANSN 5.813 02/15/2022			1	1FE	1,000,000	111.398	1,113,980	1,000,000	1,000,000					5.813	5.814	FA	21,960	58,130	12/09/2010	02/15/2022.
68607D NC 5	OREGON ST A 4.883 11/15/22			1	1FE	2,000,000	111.564	2,231,280	2,000,000	2,000,000					4.883	4.882	MN	12,479	97,660	04/01/2010	11/15/2022.
68607H 5E 2	OR ADMIN SVCS 5.437 05/01/2024			1	1FE	1,207,159	108.594	1,221,683	1,125,000	1,174,845		(8,103)			5.437	4.493	MN	10,194	61,166	09/14/2010	05/01/2024.
709223 UA 7	PA TPK TXB SER B-2 6.70 06/01/2018				1FE	1,191,637	111.489	1,153,911	1,035,000	1,111,776		(20,426)			6.700	4.340	JD	5,779	69,345	10/20/2010	06/01/2018.
71781L AT 6	PHILADELPHIA PA PENSION B 0.0 4/15/15				1FE	2,368,120	99.750	3,990,000	4,000,000	3,899,948		330,362				9.050	AO			05/08/2009	04/15/2015.
73358W CW 2	PORT AUTH NY & NJ TXB 5.647 11/01/2040				1FE	974,552	122.792	982,336	800,000	966,952		(4,104)			5.647	4.234	MN	7,529	45,176	02/04/2013	11/01/2040.
73358W TZ 7	PORT AUTH NY/NJ 187 4.426 10/15/2034			1	1FE	1,000,000	103.062	1,030,620	1,000,000	999,997		(3)			4.426	4.426	AO	8,606		10/08/2014	10/15/2034.
768874 SD 2	RIVERSIDE CA BAB 6.265 10/01/2021			1	1FE	1,000,000	116.746	1,167,460	1,000,000	1,000,000					6.265	6.266	AO	15,663	62,650	12/09/2010	10/01/2021.
783186 NH 8	RUTGERS NJ ST UNIV BAB 5.665 5/1/2040			1	1FE	3,773,310	128.078	3,842,340	3,000,000	3,740,697		(16,428)			5.665	4.091	MN	28,325	169,950	12/13/2012	05/01/2040.
795681 GJ 8	SALK LAKE CNTY UTAH 4.78 12/01/2020			1	1FE	1,000,000	106.803	1,068,030	1,000,000	1,000,000					4.780	4.780	JD	3,983	47,800	12/09/2009	12/01/2020.
796253 Z4 7	SAN ANTONIO TX ELEC & GAS 3.822 2/1/2027			1	1FE	2,000,000	103.916	2,078,320	2,000,000	1,999,933		4			3.822	3.822	FA	31,850	76,440	03/20/2012	02/01/2027.
797398 EF 7	SAN DIEGO CNTY CA PEN 5.648 08/15/2016			1	1FE	3,069,240	108.280	3,248,400	3,000,000	3,017,400		(10,025)			5.648	5.270	FA	64,011	169,440	02/20/2009	08/15/2016.
79765R SV 2	SAN FRANCISCO CA BABS 6.00 11/01/2040			1	1FE	1,270,800	129.779	1,297,790	1,000,000	1,261,680		(5,438)			6.000	4.311	MN	10,000	60,000	04/12/2013	11/01/2040.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
798703 BD 5	SAN LUIS OBISPO CA 7.45 9/01/2019			1	1FE	1,099,320	119.974	1,199,740	1,000,000	1,054,937		(9,908)			7.450	6.080	MS	24,833	74,500	12/08/2009	09/01/2019.
80168N EP 0	SANTA CLARA CA BAB 5.876 04/01/2032			1	1FE	3,691,720	124.522	3,735,660	3,000,000	3,635,791		(24,844)			5.876	4.144	AO	44,070	176,280	10/22/2012	04/01/2032.
812643 HF 4	SEATTLE WA LGHT & PWR C 3.50 6/1/2029			1	1FE	1,974,800	97.083	1,941,660	2,000,000	1,977,543		1,170			3.500	3.601	JD	5,833	70,000	06/29/2012	06/01/2029.
835574 CB 8	SONOMA PENSION OBLIG -CA 6 29 12/1/29			1	1FE	2,688,875	117.722	2,943,050	2,500,000	2,669,834		(7,301)			6.000	5.334	JD	12,500	150,000	03/22/2012	12/01/2029.
838530 MP 5	SOUTH JERSEY PORT 6.052 01/01/19			1	2FE	1,187,434	106.838	1,223,295	1,145,000	1,166,597		(4,703)			6.052	5.520	JJ	34,648	69,295	01/21/2010	01/01/2019.
870000 HJ 8	SWARTHMORE BORO PA C 3.10 09/15/2021			1	1FE	1,000,000	104.119	1,041,190	1,000,000	999,979		3			3.100	3.100	MS	9,128	31,000	11/30/2011	09/15/2021.
880557 3E 1	TN ST SCH BD AUTH QSC 1.515 09/15/2026				1FE	703,080	76.614	766,140	1,000,000	727,410		17,295			1.515	4.554	MJSD	673	15,150	07/25/2013	09/15/2026.
882135 7J 9	TEXAS ST A&M UNIV C 4.772 05/15/2033			1	1FE	1,000,000	107.680	1,076,800	1,000,000	999,951		2			4.772	4.772	MN	6,098	47,720	09/04/2013	05/15/2033.
882806 CJ 9	TX ST TECH UNIV REV B 3.07 08/15/2021				1FE	700,000	101.877	713,139	700,000	700,000		(0)			3.070	3.070	FA	8,118	21,490	01/06/2012	08/15/2021.
882806 CK 6	TX ST TECH UNIV REV B 3.27 08/15/2022			1	1FE	500,000	100.965	504,825	500,000	500,000		(0)			3.270	3.270	FA	6,177	16,350	01/06/2012	08/15/2022.
88283L HU 3	TX ST TRANS COMM REV B 5.178 4/1/2030			1	1FE	3,005,540	120.431	3,010,775	2,500,000	2,950,549		(21,802)			5.178	3.628	AO	32,363	129,450	08/13/2012	04/01/2030.
89602N VD 3	TRIBORO BRDG NY BABS 4.05 11/15/2021			1	1FE	1,000,000	106.724	1,067,240	1,000,000	1,000,000					4.050	4.050	MN	5,175	40,500	10/21/2010	11/15/2021.
914119 YR 7	UNIV OF CINCINNATI OH D 5.153 06/01/2033			1	1FE	2,000,000	107.260	2,145,200	2,000,000	1,999,941		(55)			5.153	5.153	JD	8,588	97,621	12/05/2013	06/01/2033.
91412F 7X 9	REGENTS UNIV CA Q 6.27 05/15/2031			1	1FE	1,152,450	113.621	1,136,210	1,000,000	1,103,019		(21,338)			6.270	3.696	MN	8,012	62,700	08/10/2012	05/15/2031.
91412G GX 7	UNIV CA TXB REV SER AC 4.797 05/15/2031			1	1FE	785,349	112.215	836,002	745,000	781,366		(1,494)			4.797	4.376	MN	4,566	35,738	03/08/2012	05/15/2031.
91412G TG 0	UNIV OF CA REV AJ 4.601 05/15/2031			1	1FE	2,000,000	111.960	2,239,200	2,000,000	2,000,144		85			4.601	4.600	MN	11,758	103,011	09/26/2013	05/15/2031.
91428L FM 3	UNIV HAWAII BABS 4.361 10/01/2021			1	1FE	1,000,000	106.733	1,067,330	1,000,000	999,995		1			4.361	4.361	AO	10,903	43,610	09/22/2010	10/01/2021.
914440 KZ 4	UNIV MA BLDG AUTH 3.95 11/01/2022			1	1FE	1,000,000	105.759	1,057,590	1,000,000	999,989		1			3.950	3.950	MN	6,583	39,500	10/22/2010	11/01/2022.
914455 JZ 4	UNIV MI UNIV TXB A 5.513 04/01/2030			2	1FE	1,262,320	122.054	1,220,540	1,000,000	1,237,585		(11,627)			5.513	3.490	AO	13,783	55,130	10/24/2012	04/01/2030.
915137 5R 0	UNIV TX REV FIN SYS C 4.794 08/15/2046			1	1FE	2,283,720	119.841	2,396,820	2,000,000	2,271,077		(6,811)			4.794	3.913	FA	36,221	95,880	02/06/2013	08/15/2046.
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036			1	1FE	2,785,000	104.480	2,909,768	2,785,000	2,784,866		23			4.500	4.500	JJ	56,048	123,654	10/07/2010	07/20/2036.
91754C BL 3	UTAH ST BABS 5.29 04/01/2022			1	1FE	1,000,000	114.065	1,140,650	1,000,000	1,000,000					5.290	5.291	AO	13,225	52,900	12/17/2010	04/01/2022.
91754R PR 2	UT BRD RGTS UNIV BABS 6.279 04/01/2029			2	1FE	1,340,000	121.630	1,216,300	1,000,000	1,302,687		(16,072)			6.279	3.553	AO	15,698	62,790	08/09/2012	04/01/2029.
92778L BK 5	VA ST CMWLTH UNIV A 3.858 01/01/2024			1	1FE	1,000,000	104.617	1,046,170	1,000,000	999,974		(26)			3.858	3.858	JJ	19,290	15,539	01/30/2014	01/01/2024.
927793 TC 3	VIRGINIA TRN BRD BABS 5.35 05/15/2035			1	1FE	2,448,300	118.799	2,375,980	2,000,000	2,423,364		(13,499)			5.350	3.842	MN	13,672	107,000	04/11/2013	05/15/2035.
928075 FS 4	VA ST PORT AUTH REV 3.07 07/01/2022			1	1FE	1,250,000	101.056	1,263,200	1,250,000	1,249,987		1			3.070	3.070	JJ	19,188	38,375	01/11/2012	07/01/2022.
928075 FT 2	VA ST PORT AUTH REV 3.22 07/01/2023			1	1FE	750,000	103.443	775,823	750,000	749,991		1			3.220	3.220	JJ	12,075	24,150	01/11/2012	07/01/2023.
928172 UY 9	VA ST BLDG AUTH 4.75 08/01/2020				1FE	3,074,370	110.282	3,308,460	3,000,000	3,043,941		(6,793)			4.750	4.451	FA	59,375	142,500	02/11/2010	08/01/2020.
92817S D6 2	VIRGINIA ST PUB SCH 1 3.84 12/15/2034			1	1FE	2,000,000	99.199	1,983,980	2,000,000	1,999,907		3			3.840	3.840	JD	3,413	76,800	10/12/2012	12/15/2034.
92817S TB 4	VA ST PUB SCH B 5.512 08/01/2030			1	1FE	1,082,070	115.365	1,153,650	1,000,000	1,077,460		(3,280)			5.512	4.800	FA	22,967	55,120	07/25/2013	08/01/2030.
93730P AA 4	WA ST BIOMED BAB 5.231 07/01/2021			1	1FE	1,000,000	109.711	1,097,110	1,000,000	1,000,000					5.231	5.231	JJ	26,155	52,310	12/03/2010	07/01/2021.
93976A AF 9	WA ST CONVENTION CTR 5.021 07/01/2019			1	1FE	1,000,000	110.291	1,102,910	1,000,000	1,000,000					5.021	5.020	JJ	25,105	50,210	11/17/2010	07/01/2019.
93976A AJ 1	WA ST CONV CTR BABS 5.421 07/01/2021			1	1FE	1,000,000	114.712	1,147,120	1,000,000	1,000,000					5.421	5.420	JJ	27,105	54,210	11/17/2010	07/01/2021.
940093 R4 1	WASHINGTON ST UNIV 5.99 10/01/2027			1	1FE	2,704,000	123.428	2,579,645	2,090,000	2,635,578		(33,579)			5.990	3.443	AO	31,298	125,191	11/28/2012	10/01/2027.
977123 ZD 3	WISCONSIN ST TRANS 4.90 07/01/2023			1	1FE	2,000,000	107.470	2,149,400	2,000,000	2,000,050		(8)			4.900	4.899	JJ	49,000	98,000	11/23/2010	07/01/2023.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						191,678,796	XXX	203,225,488	183,370,000	192,298,704	0	(23,433)	0	0	XXX	XXX	XXX	2,524,079	8,297,748	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																					
3137AW 4Z 5	FHR 4125 EP PAC 2.50 11/15/2042			2	1	2,267,344	88.750	2,662,500	3,000,000	2,304,632		27,945			2.500	4.533	MON	6,250	75,000	08/22/2013	11/15/2042.
3137B3 BL 1	FHR 4234 LP PT 3.0 09/15/2042			2	1	1,673,438	95.372	1,907,444	2,000,000	1,692,472		14,262			3.000	4.443	MON	5,000	60,000	08/22/2013	09/15/2042.
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034			2	1	371,674	104.463	397,964	380,960	377,690		1,278			5.500	5.841	MON	1,746	20,953	03/06/2006	10/15/2034.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						4,312,455	XXX	4,967,908	5,380,960	4,374,793	0	43,485	0	0	XXX	XXX	XXX	12,996	155,953	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042			1	1FE	1,361,567	100.221	1,364,576	1,361,567	1,361,567					2.900	2.918	MON	3,290	39,485	04/19/2013	02/01/2042.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042			1	1FE	1,606,193	99.809	1,607,143	1,610,218	1,606,640		290			2.900	2.954	MON	3,891	46,696	05/01/2013	02/01/2042.
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041			1	1FE	1,710,294	99.337	1,698,955	1,710,294	1,710,300		6			2.800	2.816	MON	3,991	47,888	04/24/2013	07/01/2041.
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041			1	1FE	1,688,531	99.337	1,677,336	1,688,531	1,688,531		0			2.800	2.816	MON	3,940	47,279	05/16/2013	07/01/2041.
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042			1	1FE	1,675,000	102.707	1,720,342	1,675,000	1,675,008		(3)			2.900	2.917	MON	4,048	48,575	05/23/2013	02/01/2042.
49130T PN 0	KY ST HSG CORP A 3.468 07/01/2021				1FE	1,500,000	103.121	1,546,815	1,500,000	1,500,004		(1)			3.468	3.468	JJ	26,010	52,020	06/06/2012	07/01/2021.
49130T PS 9	KY HSG CORP A 3.00 11/01/2041			1	1FE	1,615,000	102.774	1,659,800	1,615,000	1,615,000					3.000	3.019	MON	4,038	48,450	04/19/2013	11/01/2041.
49130T PT 7	KY HSG CORP B 3.00 11/01/2041			1	1FE	1,660,000	100.982	1,676,301	1,660,000	1,660,000					3.000	3.019	MON	4,150	49,800	04/19/2013	11/01/2041.
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046				1FE	1,985,881	101.173	2,009,175	1,985,881	1,985,879		(2)			4.375	4.415	MON	11,108	51,888	04/03/2014	01/15/2046.
59465M C8 6	MI ST HSG DEV AUTH B2 5.372 10/01/2028			1	1FE	1,500,000	101.566	1,523,490	1,500,000	1,499,912		4			5.372	5.373	AO	20,145	80,580	02/08/2012	10/01/2028.
59465M D2 8	MI HSG DEV AUTH B2 4.097 04/01/2021			2	1FE	1,000,000	100.734	1,007,340	1,000,000	999,972		4			4.097	4.098	AO	10,243	40,970	02/08/2012	04/01/2021.
60636Y KJ 9	MO HSG DEV COMMSN SER 2 4.03 07/01/2028			1	1FE	1,000,000	104.108	1,041,080	1,000,000	1,000,004		(0)			4.030	4.030	JJ	20,150	40,748	06/06/2013	07/01/2028.
60636Y KK 6	MO HSG DEV COMMSN SER 2 4.43 07/01/2033			1	1FE	1,250,000	103.315	1,291,438	1,250,000	1,250,006		(1)			4.430	4.430	JJ	27,688	55,990	06/06/2013	07/01/2033.
64966T FD 1	NYHDC 2014-8SPR A 3.709 02/15/2048			2	1FE	3,063,744	103.550	3,106,530	3,000,000	3,060,969		(2,775)			3.709	3.709	MON	9,273	9,891	10/24/2014	02/15/2048.
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036			1	1FE	1,980,177	101.787	2,015,563	1,980,177	1,980,176		(1)			3.050	3.069	MON	2,684	28,352	06/19/2014	06/15/2036.
649883 QE 8	NY MTGE AGY SER 166 3.999 04/01/2021				1FE	1,000,000	106.879	1,068,790	1,000,000	999,974		4			3.999	3.999	AO	9,998	39,990	11/03/2011	04/01/2021.
649883 SJ 5	NY ST MTGE HOMEOWNER 171 3.40 10/01/2022			1	1FE	1,000,000	103.296	1,032,960	1,000,000	1,000,001		(0)			3.400	3.400	AO	8,500	34,000	03/02/2012	10/01/2022.
649883 TM 7	NY MTGE AGY-172 4.203 10/01/2027			1	1FE	2,000,000	104.011	2,080,220	2,000,000	1,999,912		5			4.203	4.203	AO	21,015	84,060	07/12/2012	10/01/2027.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030			1	1FE	1,315,000	104.461	1,373,662	1,315,000	1,314,991		0			4.000	4.000	JJ	26,300	50,551	10/27/2011	01/01/2030.
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033			1	1FE	1,785,000	99.942	1,783,965	1,785,000	1,785,068		(12)			2.891	2.890	JJ	25,802	52,959	05/31/2013	07/01/2033.
76221R UF 8	RI HSG & MTGE DEV 2T 3.768 10/01/2027			1	1FE	2,000,000	99.485	1,989,700	2,000,000	2,000,080		(9)			3.768	3.767	AO	18,840	75,360	01/31/2013	10/01/2027.
76221T AL 3	RI HSG SER 64-T 5.00 10/01/2028			1	1FE	605,000	104.478	632,092	605,000	604,957		(38)			5.000	5.001	AO	7,563	23,696	11/22/2013	10/01/2028.
76221T AN 9	RI ST HSG FIN SER 64-T 4.00 10/01/2023			1	1FE	1,000,000	104.151	1,041,510	1,000,000	999,956		(38)			4.000	4.001	AO	10,000	31,333	11/22/2013	10/01/2023.
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041			1	1FE	725,000	101.315	734,534	725,000	724,944		1			2.875	2.875	JJ	10,422	20,185	05/17/2013	07/01/2041.
92812Q U6 2	VA HSG AUTH RENTAL D 3.329 01/01/2020				1FE	1,000,000	104.035	1,040,350	1,000,000	1,000,013		(2)			3.329	3.329	JJ	16,645	33,290	11/17/2011	01/01/2020.
92812Q U7 0	VA HSG AUTH RENTAL D 3.579 01/01/2021				1FE	1,000,000	104.721	1,047,210	1,000,000	1,000,016		(2)			3.579	3.579	JJ	17,895	35,790	11/17/2011	01/01/2021.
92812Q W5 2	VA ST HSG DEV E 4.154 03/01/2022			1	1FE	1,000,000	106.419	1,064,190	1,000,000	999,963		4			4.154	4.155	MS	13,847	41,540	12/16/2011	03/01/2022.
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043			1	1FE	1,898,111	104.747	1,988,214	1,898,111	1,895,764		(7,864)			4.300	4.317	MON	6,802	81,619	12/04/2013	12/25/2043.
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037			2	1FE	2,000,000	100.246	2,004,920	2,000,000	2,001,209		1,209			3.500	3.497	MON	5,833		11/21/2014	10/25/2037.
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042			1	1FE	1,857,036	99.706	1,851,577	1,857,036	1,856,846		95			3.250	3.254	MON	5,029	65,398	03/11/2013	08/25/2042.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						44,781,533	XXX	45,679,776	44,721,815	44,777,662	0	(9,124)	0	0	XXX	XXX	XXX	359,138	1,358,384	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						240,772,784	XXX	253,873,172	233,472,775	241,451,159	0	10,928	0	0	XXX	XXX	XXX	2,896,213	9,812,084	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00038A AB 9	ABB TREASURY USA 4.00 06/15/2021			1	1FE	1,968,120	107.737	2,154,740	2,000,000	1,977,928		2,920			4.000	4.197	JD	3,556	80,000	06/14/2011	06/15/2021.
00101A AA 3	AVERY DENNISON 6.625 10/01/17			1	2FE	995,290	111.640	1,116,396	1,000,000	998,392		517			6.625	6.690	AO	16,563	66,250	09/20/2007	10/01/2017.
00101J AH 9	ADT CORP 4.125 06/15/2023			1	3FE	999,860	90.000	900,000	1,000,000	999,858		14			4.125	4.127	JD	1,833	41,250	01/07/2013	06/15/2023.
001055 AJ 1	AFLAC INC 4.00 02/15/2022			1	1FE	998,200	105.871	1,058,710	1,000,000	998,653		160			4.000	4.022	FA	15,111	40,000	02/08/2012	02/15/2022.
001055 AL 6	AFLAC INC 3.625 06/15/2023			1	1FE	2,000,000	101.830	2,036,602	2,000,000	2,000,008		(1)			3.625	3.625	JD	3,222	72,500	06/03/2013	06/15/2023.
001055 AM 4	AFLAC INC 3.625 11/15/2024			1	1FE	1,997,980	101.332	2,026,641	2,000,000	1,998,009		29			3.625	3.637	MN	10,875		11/04/2014	11/15/2024.
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028			1	1FE	2,043,769	101.856	1,989,017	1,952,770	2,015,651		(7,296)			5.740	5.187	JJ	51,685	112,089	07/22/2010	01/15/2028.
00206R AX 0	AT&T INC 4.45 05/15/2021			1	1FE	999,250	107.591	1,075,906	1,000,000	999,503		66			4.450	4.459	MN	5,686	44,500	04/26/2011	05/15/2021.
00206R AZ 5	AT&T INC 3.875 08/15/2021			1	1FE	997,050	105.245	1,052,453	1,000,000	997,918		271			3.875	3.911	FA	14,639	38,750	08/15/2011	08/15/2021.
00206R BN 1	AT&T INC 2.625 12/01/2022			1	1FE	4,356,790	95.378	4,768,889	5,000,000	4,431,799		58,951			2.625	4.335	JD	10,938	131,250	10/31/2013	12/01/2022.
00206R CE 0	AT&T INC 3.90 03/11/2024			1	1FE	1,993,920	102.687	2,053,748	2,000,000	1,994,331		411			3.900	3.937	MS	23,833	39,217	03/05/2014	03/11/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
002447 AA 8	AWAS AVIATION 7.00 10/15/2016		R	1	3FE	616,000	102.625	632,170	616,000	615,997		2			7.000	7.000	AO	9,103	43,120	10/01/2010	10/17/2016.
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017				2FE	804,716	100.500	808,740	804,716	804,716					3.596	3.623	MON	2,411	28,938	07/29/2013	11/01/2017.
002799 AN 4	ABBEY NATL TREAS 4.00 03/13/2024		R		1FE	1,986,640	104.104	2,082,076	2,000,000	1,987,523		883			4.000	4.082	MS	24,000	40,000	03/10/2014	03/13/2024.
00507U AF 8	ACTAVIS FUNDING 3.85 06/15/2024		R	1	2FE	1,992,460	100.361	2,007,228	2,000,000	1,992,786		326			3.850	3.896	JD	3,422	37,644	06/10/2014	06/15/2024.
008252 AM 0	AFFILIATED MANAGERS 4.25 02/15/2024			1	2FE	2,973,930	104.029	3,120,884	3,000,000	2,975,833		1,903			4.250	4.358	FA	48,167	65,167	02/06/2014	02/15/2024.
00846U AJ 0	AGILENT TECH INC 3.875 07/15/2023			1	2FE	2,986,320	100.224	3,006,713	3,000,000	2,988,141		1,154			3.875	3.930	JJ	53,604	124,000	06/18/2013	07/15/2023.
00912X AM 6	AIR LEASE CORP 3.875 04/01/2021			1	2FE	1,996,040	100.500	2,010,000	2,000,000	1,996,481		441			3.875	3.907	AO	19,375	43,056	03/04/2014	04/01/2021.
009158 AV 8	AIR PROD & CHEM 3.35 07/31/2024			1	1FE	1,993,440	101.764	2,035,288	2,000,000	1,993,673		233			3.350	3.389	JJ	28,103		07/28/2014	07/31/2024.
009363 AQ 5	AIRGAS INC 3.65 07/15/2024			1	2FE	1,996,100	102.233	2,044,654	2,000,000	1,996,327		227			3.650	3.673	JJ	39,339		06/12/2014	07/15/2024.
013078 AA 8	ALBERTO-CULVER CO 5.15 06/01/20			1	1FE	999,590	113.505	1,135,049	1,000,000	999,764		37			5.150	5.155	JD	4,292	51,500	05/18/2010	06/01/2020.
013817 AU 5	ALCOA INC 6.15 08/15/2020			1	3FE	998,710	112.000	1,120,000	1,000,000	999,203		115			6.150	6.167	FA	23,233	61,500	07/26/2010	08/15/2020.
01609W AH 5	ALIBABA GROUP 3.60 11/28/2024		R	1	1FE	998,170	99.104	991,036	1,000,000	998,184		14			3.600	3.622	MN	3,300		11/20/2014	11/28/2024.
017175 AB 6	ALLEGHANY CORP 5.625 09/15/2020			1	2FE	1,992,620	112.414	2,248,271	2,000,000	1,995,276		684			5.625	5.674	MS	33,125	112,500	09/15/2010	09/15/2020.
01741R AF 9	ALLEGHENY TECH 5.875 08/15/2023			1	3FE	1,499,865	101.671	1,525,059	1,500,000	1,500,093		121			6.125	6.123	FA	34,708	96,203	07/09/2013	08/15/2023.
018490 AN 2	ALLERGAN INC 3.375 09/15/2020			1	1FE	1,993,940	101.190	2,023,797	2,000,000	1,996,296		579			3.375	3.411	MS	19,875	67,500	09/07/2010	09/15/2020.
020002 BB 6	ALLSTATE CORP 5.75 08/15/2053			1	2FE	2,000,000	105.000	2,100,000	2,000,000	2,000,029		5			5.750	5.750	FA	43,444	117,236	08/05/2013	08/15/2053.
021441 AF 7	ALTERA CORP 4.10 11/15/2023			1	2FE	1,974,860	103.730	2,074,609	2,000,000	1,977,300		2,091			4.100	4.255	MN	10,478	85,189	10/29/2013	11/15/2023.
02364W AX 3	AMERICA MOVIL SA 5.00 10/16/2019		R	1	1FE	3,967,440	110.307	4,412,274	4,000,000	3,982,359		3,175			5.000	5.105	AO	41,667	200,000	10/08/2009	10/16/2019.
02364W BD 6	AMERICA MOVIL SA 3 07/16/22		R	1	1FE	994,900	98.670	986,704	1,000,000	996,009		461			3.125	3.185	JJ	14,323	31,250	07/09/2012	07/16/2022.
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023			1	2FE	943,968	107.125	1,011,226	943,968	943,843		10			4.950	4.953	JJ	21,546	44,779	07/24/2013	01/15/2023.
02580E CC 5	AMER EXPR BK FSB 6.00 09/13/17				1FE	997,550	111.309	1,113,094	1,000,000	999,190		269			6.000	6.033	MS	18,000	60,000	09/10/2007	09/13/2017.
025816 AW 9	AMERICAN EXPRESS 5.50 09/12/2016				1FE	3,022,270	107.331	3,219,929	3,000,000	3,004,794		(2,639)			5.500	5.400	MS	49,958	165,000	12/15/2006	09/12/2016.
025816 AX 7	AMERICAN EXPRESS 6.15 08/28/2017				1FE	997,420	111.365	1,113,647	1,000,000	999,155		284			6.150	6.185	FA	21,013	61,500	08/22/2007	08/28/2017.
02581F YE 3	AMER EXPR CENTUR 6.00 09/13/17				1FE	997,550	111.343	1,113,429	1,000,000	999,190		269			6.000	6.033	MS	18,000	60,000	09/10/2007	09/13/2017.
02635P TQ 6	AMER GENL FIN MTN 6.50 09/15/2017				4FE	499,785	105.250	526,250	500,000	499,821					6.500	6.502	MS	9,569	32,500	09/12/2007	09/15/2017.
02666Q G7 2	AMER HONDA FIN 3.875 09/21/2020 MTN				1FE	997,370	106.942	1,069,419	1,000,000	998,372		249			3.875	3.907	MS	10,764	38,750	09/14/2010	09/21/2020.
02666Q J7 9	AMER HONDA FIN 3.80 09/20/2021				1FE	1,994,720	106.299	2,125,989	2,000,000	1,996,237		482			3.800	3.832	MS	21,322	76,000	09/13/2011	09/20/2021.
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023			1	1FE	2,893,740	100.008	3,000,248	3,000,000	2,907,334		9,408			3.070	3.524	MON	4,093	92,100	07/10/2013	03/15/2023.
03027X AA 8	AMERICAN TOWER 4.70 03/15/2022			1	2FE	998,100	104.817	1,048,172	1,000,000	998,545		166			4.700	4.724	MS	13,839	47,000	03/07/2012	03/15/2022.
03073E AJ 4	AMERISOURCEBERGEN 3.50 11/15/2021			1	1FE	998,580	103.115	1,031,146	1,000,000	998,973		130			3.500	3.517	MN	4,472	35,000	11/08/2011	11/15/2021.
03073E AL 9	AMERISOURCEBERGEN 3.40 05/15/2024			1	1FE	1,994,300	100.126	2,002,516	2,000,000	1,994,585		285			3.400	3.434	MN	8,689	32,678	05/19/2014	05/15/2024.
03076C AB 2	AMERIPRISE FINL 5.65 11/15/2015			1	1FE	502,000	104.023	522,195	502,000	501,999		1			5.650	5.650	MN	3,624	28,363	11/18/2005	11/15/2015.
03076C AF 3	AMERIPRISE FINL 4.00 10/15/2023			1	1FE	1,990,360	105.652	2,113,042	2,000,000	1,991,501		839			4.000	4.058	AO	16,889	88,667	09/03/2013	10/15/2023.
03076C AG 1	AMERIPRISE FINL 3.70 10/15/2024			1	1FE	1,993,120	102.439	2,048,773	2,000,000	1,993,310		190			3.700	3.741	AO	21,172		09/15/2014	10/15/2024.
031162 AV 2	AMGEN INC 5.85 06/01/2017			1	2FE	3,278,040	110.238	3,307,138	3,000,000	3,096,386		(37,004)			5.850	4.433	JD	14,625	175,500	08/04/2009	06/01/2017.
032166 AR 1	AMSOUTH BANK AI 5.20 04/01/2015				2FE	1,998,900	100.928	2,018,566	2,000,000	1,999,966		134			5.200	5.207	AO	26,000	104,000	03/18/2005	04/01/2015.
034863 AD 2	ANGLO AMERICAN 4.45 09/27/2020		R	1	2FE	1,999,520	105.296	2,105,916	2,000,000	1,999,699		45			4.450	4.453	MS	23,239	89,000	09/20/2010	09/27/2020.
03523T AN 8	ANHEUSER-BUSCH 5.375 01/15/2020			1	1FE	2,980,350	113.272	3,398,160	3,000,000	2,989,426		1,779			5.375	5.456	JJ	74,354	161,250	10/13/2009	01/15/2020.
035242 AA 4	ANHEUSER-BUSCH 2.625 01/17/2023			1	1FE	1,986,940	97.035	1,940,706	2,000,000	1,989,227		1,184			2.625	2.700	JJ	23,917	52,500	01/14/2013	01/17/2023.
037389 AW 3	AON CORP 5 09/30/20			1	2FE	996,370	111.633	1,116,326	1,000,000	997,731		333			5.000	5.046	MS	12,639	50,000	09/07/2010	09/30/2020.
037411 AS 4	APACHE CORP 5.625 01/15/2017			1	2FE	2,007,140	108.123	2,162,454	2,000,000	2,001,789		(807)			5.625	5.578	JJ	51,875	112,500	01/25/2007	01/15/2017.
03765H AA 9	APOLLO MNGMT HLD 4.00 05/30/2024			1	1FE	1,994,440	102.011	2,040,223	2,000,000	1,994,709		269			4.000	4.034	MN	6,889	40,000	05/27/2014	05/30/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
037833 AK 6	APPLE INC 2.40 05/03/2023			1	1FE	931,750	96.946	969,456	1,000,000	940,945		6,086			2.400	3.213	MN	3,867	24,000	06/19/2013	05/03/2023.
037833 AS 9	APPLE INC 3.45 05/06/2024			1	1FE	2,997,480	104.768	3,143,046	3,000,000	2,997,620		140			3.450	3.460	MN	15,813	51,750	04/29/2014	05/06/2024.
038222 AF 2	APPLIED MATERIAL 4.30 06/15/2021			1	1FE	1,995,780	108.637	2,172,743	2,000,000	1,997,091		383			4.300	4.326	JD	3,822	86,000	06/01/2011	06/15/2021.
03938L AU 8	ARCELORMITTAL 5.50 03/01/2021		R	1	3FE	993,570	103.500	1,035,000	1,000,000	995,635		568			6.000	6.086	MS	20,000	60,000	02/28/2011	03/01/2021.
03938L AW 4	ARCELORMITTAL 4.50 02/25/2017		R	1	3FE	1,993,820	103.500	2,070,000	2,000,000	1,997,178		1,213			5.000	5.070	FA	35,000	100,000	02/23/2012	02/25/2017.
039483 BB 7	ARCHER-DANIELS 4.479 03/01/2021			1	1FE	2,014,580	110.474	2,209,487	2,000,000	2,009,847		(1,363)			4.479	4.387	MS	29,860	89,580	03/30/2011	03/01/2021.
04010L AN 3	ARES CAPITAL CORP 4.00 11/30/2018			1	2FE	2,054,000	105.082	2,101,641	2,000,000	2,044,628		(9,372)			4.875	4.250	MN	8,396	100,479	01/23/2014	11/30/2018.
04015C AA 6	ARES FIN CO LLC 4.00 10/08/2024			1	1FE	1,965,360	98.456	1,969,117	2,000,000	1,966,010		650			4.000	4.214	AO	18,444		10/01/2014	10/08/2024.
040555 CQ 5	ARIZONA PUB SERV 3.35 06/15/2024			1	1FE	2,997,240	103.242	3,097,263	3,000,000	2,997,360		120			3.350	3.361	JD	4,467	49,413	06/09/2014	06/15/2024.
042735 BA 7	ARROW ELECTRONIC 6 04/01/20			1	2FE	1,999,380	112.550	2,251,006	2,000,000	1,999,645		56			6.000	6.004	AO	30,000	120,000	09/23/2009	04/01/2020.
045488 AC 7	ASSOC BANC-CORP 5.125 03/28/2016			1	2FE	1,003,990	104.389	1,043,889	1,000,000	1,001,023		(837)			5.125	5.033	MS	13,240	51,250	03/29/2011	03/28/2016.
04621W AC 4	ASSURED GUARANTY 5.00 07/01/2024			1	2FE	997,950	104.819	1,048,186	1,000,000	998,054		104			5.000	5.026	JJ	26,528		06/17/2014	07/01/2024.
048303 CE 9	ATLANTIC CITY ELEC 4.35 04/01/2021			1	1FE	998,480	107.600	1,075,996	1,000,000	998,971		140			4.350	4.369	AO	10,875	43,500	03/29/2011	04/01/2021.
052528 AH 9	AUST & NZ BANK 4.50 03/19/2024		R		1FE	998,640	102.159	1,021,586	1,000,000	998,726		86			4.500	4.517	MS	12,750	22,500	03/12/2014	03/19/2024.
05252A BK 6	AUST & NZ BANK 4.875 01/12/2021		R		1FE	997,570	112.869	1,128,692	1,000,000	998,397		223			4.875	4.906	JJ	22,885	48,750	01/05/2011	01/12/2021.
05329W AJ 1	AUTONATION INC 6.75 04/15/18			1	2FE	982,500	111.875	1,118,750	1,000,000	991,590		2,202			6.750	7.041	AO	14,250	67,500	05/19/2010	04/15/2018.
05367A AD 5	AVIATION CAPITAL 6.75 04/06/2021			1	2FE	1,000,000	112.863	1,128,630	1,000,000	1,000,000					6.750	6.750	AO	15,938	67,500	03/30/2011	04/06/2021.
05379B AP 2	AVISTA CORP 5.125 04/01/22			1	1FE	2,993,100	114.609	3,438,259	3,000,000	2,995,517		499			5.125	5.150	AO	38,438	153,750	09/15/2009	04/01/2022.
054937 AE 7	BB&T CORPORATION 5.20 12/23/2015				1FE	1,992,060	104.007	2,080,134	2,000,000	1,999,153		823			5.200	5.245	JD	2,311	104,000	12/16/2003	12/23/2015.
05523R AB 3	BAE SYSTEMS PLC 4.75 10/11/2021		R	1	2FE	998,980	110.161	1,101,608	1,000,000	999,258		91			4.750	4.763	AO	10,556	47,500	10/05/2011	10/11/2021.
05541V AE 6	BG ENERGY CAPITAL PLC 4.00 10/15/2021		R	1	1FE	2,096,620	104.543	2,090,867	2,000,000	2,071,952		(9,275)			4.000	3.402	AO	16,889	80,000	04/02/2012	10/15/2021.
055451 AU 2	BHP FINANCE USA 3.85 09/30/2023		R	1	1FE	998,770	105.511	1,055,109	1,000,000	998,900		104			3.850	3.865	MS	9,732	38,500	09/25/2013	09/30/2023.
05565Q BU 1	BP CAPITAL MKT PLC 3.561 11/01/2021		R	1	1FE	1,000,000	102.108	1,021,075	1,000,000	1,000,000					3.561	3.561	MN	5,935	35,610	10/27/2011	11/01/2021.
05565Q CP 1	BP CAPITAL PLC 3.814 02/10/2024		R	1	1FE	2,000,000	100.841	2,016,826	2,000,000	2,000,000					3.814	3.814	FA	29,876	38,140	02/05/2014	02/10/2024.
05569A AB 5	BP AMI LEASING 5.523 05/08/2019			1	1FE	5,000,000	112.443	5,622,145	5,000,000	5,000,000					5.523	5.523	MN	40,655	276,150	05/01/2009	05/08/2019.
05578D AG 7	BPCE 4.00 04/15/2024				1FE	3,992,800	104.541	4,181,652	4,000,000	3,993,223		423			4.000	4.022	AO	33,778	80,000	04/08/2014	04/15/2024.
05578Q AD 5	BPCE 4.50 03/15/2025		R		2FE	1,971,540	97.804	1,956,081	2,000,000	1,972,167		627			4.500	4.673	MS	26,500		09/08/2014	03/15/2025.
057224 BC 0	BAKER HUGHES INC 3.20 08/15/2021			1	1FE	2,993,880	100.926	3,027,791	3,000,000	2,995,728		570			3.200	3.224	FA	36,267	96,000	08/10/2011	08/15/2021.
06051G FF 1	BANK OF AMER CRP 4.00 04/01/2024				1FE	996,250	104.123	1,041,225	1,000,000	996,483		233			4.000	4.046	AO	10,000	20,000	03/27/2014	04/01/2024.
06051G FH 7	BANK OF AMER CRP MTN 4.20 08/26/2024				2FE	1,998,540	102.033	2,040,668	2,000,000	1,998,581		41			4.200	4.209	FA	29,167		08/21/2014	08/26/2024.
06406H BY 4	BANK OF NY MELLON 3.55 09/23/2021			1	1FE	1,998,660	104.534	2,090,689	2,000,000	1,999,048		123			3.550	3.558	MS	19,328	71,000	09/16/2011	09/23/2021.
06406H CQ 0	BANK OF NY MELLON MTN 3.95 11/18/2025			1	1FE	2,082,200	106.894	2,137,872	2,000,000	2,079,797		(2,403)			3.950	3.503	MN	9,436	39,500	07/31/2014	11/18/2025.
064255 AR 3	BK TOKYO-MITSUBISHI UFJ 4.10 09/09/2023		R		1FE	996,100	107.600	1,076,005	1,000,000	996,525		326			4.100	4.148	MS	12,756	41,000	09/03/2013	09/09/2023.
064255 AW 2	BK TOKYO-MITSUBISHI UFJ 3.75 03/10/2024		R		1FE	2,993,550	103.745	3,112,347	3,000,000	2,993,987		437			3.750	3.776	MS	34,688	56,250	03/04/2014	03/10/2024.
06541E AA 0	BANK UNITED 8 03/15/09 MTNA				6*	1,993,984			1,878,000						8.000	6,400.000	MS			04/17/2001	03/15/2009.
066836 AA 5	BAPTIST HEALTH 4.59 08/15/21			1	1FE	2,000,000	109.817	2,196,349	2,000,000	1,999,911		11			4.590	4.591	FA	34,680	91,800	05/09/2011	08/15/2021.
067383 AC 3	CR BARD INC 4.40 01/15/2021			1	1FE	992,820	109.838	1,098,382	1,000,000	995,341		658			4.400	4.489	JJ	20,289	44,000	12/15/2010	01/15/2021.
06739F HV 6	BARCLAYS PLC BKNT 3.75 05/15/2024		R		1FE	4,998,350	102.913	5,145,648	5,000,000	4,998,437		87			3.750	3.754	MN	23,958	93,750	05/12/2014	05/15/2024.
06739G BP 3	BARCLAYS BK PLC 5.14 10/14/2020		R	1	2FE	999,300	108.638	1,086,382	1,000,000	999,553		65			5.140	5.149	AO	10,994	51,400	10/06/2010	10/14/2020.
067901 AL 2	BARRICK GOLD CORP 3.85 04/01/2022		I	1	2FE	1,998,860	96.281	1,925,624	2,000,000	1,999,128		102			3.850	3.857	AO	19,250	77,000	03/29/2012	04/01/2022.
071813 BA 6	BAXTER INTL 4.50 08/15/19			1	1FE	996,660	109.545	1,095,449	1,000,000	998,264		330			4.500	4.542	FA	17,000	45,000	08/17/2009	08/15/2019.
071813 BC 2	BAXTER INTL 4.25 03/15/20			1	1FE	996,120	107.536	1,075,365	1,000,000	997,784		373			4.250	4.298	MS	12,514	42,500	03/04/2010	03/15/2020.
071813 BL 2	BAXTER INTL 3.20 06/15/2023			1	1FE	1,990,080	100.412	2,008,245	2,000,000	1,991,413		869			3.200	3.258	JD	2,844	64,000	06/19/2013	06/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
07274E AG 8	BAYER US FINANCE 3.375 10/08/2024			1	1FE	1,980,220	101.337	2,026,741	2,000,000	1,980,605		385			3.375	3.493	AO	15,563		10/01/2014	10/08/2024.
07330M AA 5	BRANCH BKG & TR 3.80 10/30/2026			1	1FE	1,995,120	101.481	2,029,617	2,000,000	1,995,232		112			3.800	3.825	AO	19,422		09/22/2014	10/30/2026.
073902 KF 4	BEAR STEARNS CO 5.30 10/30/2015				1FE	1,947,780	103.636	2,072,723	2,000,000	1,994,084		6,781			5.300	5.670	AO	17,961	106,000	10/23/2006	10/30/2015.
081437 AH 8	BEMIS CO INC 4.50 10/15/2021			1	2FE	993,530	109.170	1,091,700	1,000,000	995,322		576			4.500	4.581	AO	9,500	45,000	09/27/2011	10/15/2021.
084423 AC 6	BERKLEY W.R. 8.70 01/01/2022				2FE	977,500	128.091	1,280,913	1,000,000	984,591		1,524			8.700	9.001	JJ	43,500	87,000	06/08/2009	01/01/2022.
084670 BJ 6	BERKSHIRE HATHWAY 3.00 02/11/2023			1	1FE	991,540	101.048	1,010,484	1,000,000	992,946		754			3.000	3.099	FA	11,667	30,000	01/29/2013	02/11/2023.
092113 AG 4	BLACK HILLS CORP 5.875 07/15/20			1	2FE	1,000,000	114.266	1,142,656	1,000,000	1,000,000					5.875	5.875	JJ	27,090	58,750	07/13/2010	07/15/2020.
09247X AC 5	BLACKROCK INC 6.25 09/15/2017			1	1FE	3,967,840	111.937	4,477,469	4,000,000	3,989,226		3,545			6.250	6.360	MS	73,611	250,000	09/12/2007	09/15/2017.
09256B AD 9	BLACKSTONE HLDGS 4.75 02/15/2023			1	1FE	3,124,710	109.021	3,270,634	3,000,000	3,112,969		(11,343)			4.750	4.198	FA	53,833	142,500	12/12/2013	02/15/2023.
097014 AL 8	BOEING CAP CORP 4.7 10/27/19			1	1FE	2,997,870	111.298	3,338,955	3,000,000	2,998,850		208			4.700	4.709	AO	25,067	141,000	10/22/2009	10/27/2019.
097023 AY 1	BOEING CO 3 02/15/15			1	1FE	2,478,925	100.320	2,508,002	2,500,000	2,499,493		4,094			3.500	3.669	FA	33,056	87,500	07/23/2009	02/15/2015.
09751W AA 9	BOLDINI LTD 3.6 07/19/35		R	1	1FE	1,000,000	107.414	1,074,143	1,000,000	999,982		1			3.600	3.600	JJ	16,200	36,000	12/13/2011	07/19/2035.
10112R AS 3	BOSTON PROP LP 4.125 05/15/2021			1	2FE	992,600	106.145	1,061,447	1,000,000	995,125		654			4.125	4.213	MN	5,271	41,250	11/08/2010	05/15/2021.
10510K AA 5	BRAMBLES USA INC 5.35 04/01/2020			1	2FE	999,690	112.053	1,120,531	1,000,000	999,732		43			5.350	5.356	AO	13,375	53,500	03/24/2010	04/01/2020.
107015 AA 7	BREMER FINL CORP 5.20 12/30/2024				2FE	2,000,000	100.000	2,000,000	2,000,000	1,999,997		(3)			5.200	5.202	JD	867		12/29/2014	12/30/2024.
111320 AH 0	BROADCOM CORP MTN 3.50 08/01/2024			1	1FE	1,992,300	100.615	2,012,303	2,000,000	1,992,576		276			3.500	3.546	FA	29,556		07/24/2014	08/01/2024.
11133T AA 1	BROADRIDGE FINAN 6.125 06/01/2017			1	2FE	457,717	107.253	495,507	462,000	460,714		479			6.125	6.251	JD	2,358	28,298	05/23/2007	06/01/2017.
11778B AA 0	BSKYB FINANCE UK PLC 5.625 10/15/2015		R	1	2FE	3,961,520	103.701	4,148,047	4,000,000	3,996,023		4,802			5.625	5.756	AO	47,500	225,000	11/29/2006	10/15/2015.
118230 AJ 0	BUCKEYE PARTNERS 4.875 02/01/2021			1	2FE	996,200	104.980	1,049,799	1,000,000	997,504		344			4.875	4.923	FA	20,313	48,750	01/04/2011	02/01/2021.
120568 AT 7	BUNGE LTD FIN CP 8 06/15/19			1	2FE	999,970	122.992	1,229,922	1,000,000	1,000,000		0			8.500	8.500	JD	3,778	85,000	06/04/2009	06/15/2019.
12189L AT 8	BURLINGTON NORTH SF 3.40 09/01/2024			1	2FE	997,710	101.864	1,018,643	1,000,000	997,789		79			3.400	3.427	MS	12,561		08/11/2014	09/01/2024.
12527G AC 7	CF INDUSTRIES INC 3.45 06/01/2023			1	2FE	1,833,600	98.392	1,967,836	2,000,000	1,847,722		14,122			3.450	4.549	JD	5,750	69,000	01/09/2014	06/01/2023.
125509 BM 0	CIGNA CORP 5.125 06/15/20			1	2FE	994,740	111.446	1,114,465	1,000,000	996,855		487			5.125	5.192	JD	2,278	51,250	05/12/2010	06/15/2020.
12572Q AE 5	CME GROUP INC 3.00 09/15/2022			1	1FE	1,993,820	101.693	2,033,868	2,000,000	1,995,089		558			3.000	3.036	MS	17,667	60,000	09/05/2012	09/15/2022.
12572X AA 8	CME GROUP INDEX 4.40 03/15/18			1	1FE	1,996,000	108.320	2,166,402	2,000,000	1,998,223		505			4.400	4.430	MS	25,911	88,000	03/08/2010	03/15/2018.
126117 AQ 3	CNA FINANCIAL 5.875 08/15/2020			1	2FE	1,993,700	114.128	2,282,564	2,000,000	1,996,034		579			5.875	5.917	FA	44,389	117,500	08/05/2010	08/15/2020.
12626P AL 7	CRH AMERICA INC 5.75 01/15/2021			1	2FE	1,048,950	115.090	1,150,905	1,000,000	1,033,735		(4,663)			5.750	5.094	JJ	26,514	57,500	07/07/2011	01/15/2021.
126650 AW 0	CVS CAREMARK 5.298 01/11/27			1	2FE	1,114,814	111.127	1,238,856	1,114,814	1,114,816		(1)			5.298	5.357	MON	3,445	59,063	12/09/2004	01/11/2027.
126650 BH 2	CVS CAREMARK 5.75 06/01/17			1	2FE	298,832	110.353	333,266	302,000	301,061		352			5.750	5.890	JD	1,447	14,056	05/22/2007	06/01/2017.
127055 AG 6	CABOT CORP 5 10/01/16			1	2FE	1,986,440	106.361	2,127,214	2,000,000	1,996,167		2,045			5.000	5.116	AO	25,000	100,000	09/21/2009	10/01/2016.
133131 AS 1	CAMDEN PROP TRST 4.875 06/15/2023			1	2FE	1,977,560	110.251	2,205,011	2,000,000	1,982,936		1,587			4.875	5.000	JD	4,333	97,500	05/31/2011	06/15/2023.
13342B AE 5	CAMERON INTERNATIONAL 4.50 06/01/2021			1	2FE	1,983,020	105.256	2,105,112	2,000,000	1,988,235		1,543			4.500	4.607	JD	7,500	90,000	05/25/2011	06/01/2021.
136375 BV 3	CANADIAN NATL RR 2.85 12/15/2021		I	1	1FE	1,986,780	102.178	2,043,566	2,000,000	1,990,504		1,214			2.850	2.926	JD	2,533	57,000	11/07/2011	12/15/2021.
13643E AG 0	CANADIAN OIL SANDS TR 4.50 04/01/2022		I	1	2FE	1,984,420	93.790	1,875,800	2,000,000	1,988,036		1,362			4.500	4.598	AO	22,500	90,000	03/26/2012	04/01/2022.
13645R AK 0	CANADIAN PAC LTD 4.45 03/15/2023		I	1	2FE	1,991,500	109.743	2,194,862	2,000,000	1,993,884		604			4.450	4.495	MS	26,206	89,000	09/20/2010	03/15/2023.
14042E 3Y 4	CAPITAL ONE NA BNKT 2.95 07/23/2021				1FE	3,988,720	99.382	3,975,260	4,000,000	3,989,355		635			2.950	2.995	JJ	51,461		07/21/2014	07/23/2021.
141781 AY 0	CARGILL INC 4.307 05/14/2021			1	1FE	2,172,000	110.037	2,390,010	2,172,000	2,172,004		(1)			4.307	4.307	MN	12,213	93,548	05/25/2011	05/14/2021.
141781 G# 5	CARGILL INC 7.28 06-30-23				1FE	1,109,425	113.017	1,070,685	947,368	1,034,767		(17,919)			7.280	4.893	JD	192	65,155	10/29/2004	06/30/2023.
142339 AE 0	CARLISLE COS INC 5.125 12/15/2020			1	2FE	1,991,000	108.958	2,179,164	2,000,000	1,994,120		823			5.125	5.183	JD	4,556	102,500	12/06/2010	12/15/2020.
14309U AA 0	CARLYLE HLDGS FINANCE 3.875 02/01/2023			1	1FE	2,009,750	102.729	2,054,580	2,000,000	2,008,160		(850)			3.875	3.816	FA	32,292	77,500	01/16/2013	02/01/2023.
14754D AG 5	CASH AMER INTL 5.75 05/15/2018			1	2	1,000,000	104.000	1,040,000	1,000,000	1,000,000					5.750	5.750	MN	7,347	57,500	05/08/2013	05/15/2018.
149123 BV 2	CATERPILLAR INC 3.90 05/27/2021			1	1FE	1,990,660	108.259	2,165,170	2,000,000	1,993,605		861			3.900	3.957	MN	7,367	78,000	05/24/2011	05/27/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
149123 CC 3	CATERPILLAR INC 3.40 05/15/2024			1	1FE	999,830	102.879	1,028,788	1,000,000	999,845		15			3.400	3.402	MN	4,344	17,661	05/05/2014	05/15/2024.
14916R AC 8	CATHOLIC HEALTH 2.95 11/01/22			1	1FE	1,994,680	98.186	1,963,715	2,000,000	1,995,573		495			2.950	2.982	MN	9,833	59,000	10/25/2012	11/01/2022.
151020 AE 4	CELGENE CORP 3.95 10/15/2020			1	2FE	1,994,900	105.846	2,116,923	2,000,000	1,996,823		479			3.950	3.981	AO	16,678	79,000	10/04/2010	10/15/2020.
151020 AH 7	CELGENE CORP 3 08/15/22			1	2FE	1,998,980	100.644	2,012,876	2,000,000	1,999,202		91			3.250	3.256	FA	24,556	65,000	08/06/2012	08/15/2022.
15135U AD 1	CENOVUS ENERGY 5.70 10/15/2019		I	1	2FE	2,997,990	111.244	3,337,308	3,000,000	2,999,013		175			5.700	5.708	AO	36,100	171,000	09/15/2009	10/15/2019.
15189Y AC 0	CENTERPOINT ENER 6.15 05/01/2016			1	2FE	498,220	106.634	533,168	500,000	499,691		216			6.150	6.199	MN	5,125	30,750	05/15/2006	05/01/2016.
154051 BH 8	CENTRAL MAINE 5.70 06/01/2019			1	1FE	1,001,770	112.639	1,126,395	1,000,000	1,000,927		(180)			5.700	5.676	JD	4,750	57,000	05/27/2009	06/01/2019.
15639K AA 0	CENTRICA PLC 4.00 10/16/2023		R	1	1FE	1,985,840	103.182	2,063,645	2,000,000	1,987,264		1,182			4.000	4.087	AO	16,667	80,000	10/10/2013	10/16/2023.
166764 AH 3	CHEVRON CORP 3.191 06/24/2023			1	1FE	2,000,000	102.066	2,041,312	2,000,000	2,000,000					3.191	3.191	JD	1,241	63,820	06/17/2013	06/24/2023.
171232 AE 1	CHUBB CORP 6.80 11/15/2031			1	1FE	1,312,810	138.176	1,381,760	1,000,000	1,307,870		(4,940)			6.800	4.229	MN	8,689	34,000	08/01/2014	11/15/2031.
17275R AC 6	CISCO SYSTEMS 5 02/22/16			1	1FE	3,248,430	105.472	3,164,169	3,000,000	3,048,046		(40,352)			5.500	4.049	FA	59,125	165,000	07/28/2009	02/22/2016.
172967 GK 1	CITIGROUP INC 4.05 07/30/2022				2FE	1,000,000	103.130	1,031,305	1,000,000	999,993		1			4.050	4.050	JJ	16,988	40,500	02/05/2013	07/30/2022.
172967 GT 2	CITIGROUP INC 3.50 05/15/2023				2FE	994,570	97.210	972,096	1,000,000	995,331		471			3.500	3.565	MN	4,472	35,000	05/07/2013	05/15/2023.
172967 HB 0	CITIGROUP INC 5.50 09/13/2025				2FE	3,000,000	110.515	3,315,440	3,000,000	3,000,000					5.500	5.500	MS	49,500	165,000	09/10/2013	09/13/2025.
172967 HD 6	CITIGROUP INC 3.875 10/25/2023				1FE	1,995,400	103.631	2,072,622	2,000,000	1,995,857		387			3.875	3.903	AO	14,208	77,500	10/21/2013	10/25/2023.
172967 HT 1	CITIGROUP INC 3.75 06/16/2024				1FE	4,993,800	101.883	5,094,125	5,000,000	4,994,080		280			3.750	3.765	JD	7,813	93,750	06/09/2014	06/16/2024.
178566 AC 9	CITY NATIONAL 5.25 09/15/2020			1	1FE	1,994,760	111.137	2,222,743	2,000,000	1,996,688		486			5.250	5.284	MS	30,917	105,000	09/08/2010	09/15/2020.
19075Q AB 8	COBANK, ACB 7.875 04/16/2018				1FE	1,000,000	116.398	1,163,978	1,000,000	1,000,000					7.875	7.875	AO	16,625	78,750	04/14/2008	04/16/2018.
19122T AE 9	COCA-COLA ENTER 3.25 08/19/2021			1	2FE	982,460	102.615	1,026,154	1,000,000	987,709		1,622			3.250	3.459	FA	11,917	32,500	08/16/2011	08/19/2021.
191241 AD 0	COCA-COLA FEMSA 4.625 02/15/2020		R	1	1FE	2,984,730	108.309	3,249,256	3,000,000	2,991,347		1,463			4.625	4.689	FA	52,417	138,750	02/02/2010	02/15/2020.
191241 AE 8	COCA-COLA FEMSA 3.875 11/26/2023		R	1	1FE	1,970,320	104.837	2,096,748	2,000,000	1,973,027		2,471			3.875	4.057	MN	7,535	77,500	11/19/2013	11/26/2023.
19567P AH 2	COLONIAL GAS CO 6.34 04/07/28				1FE	1,713,120	119.673	1,795,091	1,500,000	1,684,458		(9,044)			7.120	5.780	FA	40,347	106,800	01/22/2003	04/07/2028.
20030N AP 6	COMCAST CORP 6.50 01/15/2017			1	1FE	1,030,890	110.517	1,105,172	1,000,000	1,007,788		(3,486)			6.500	6.088	JJ	29,972	65,000	10/23/2006	01/15/2017.
200340 AQ 0	COMERICA INC 3.80 07/22/2026				2FE	1,995,600	100.708	2,014,158	2,000,000	1,995,729		129			3.800	3.823	JJ	33,567		07/17/2014	07/22/2026.
202795 HS 2	COMMONWLTH EDIS 6.15 09/15/2017			1	1FE	997,180	112.204	1,122,039	1,000,000	999,067		308			6.150	6.188	MS	18,108	61,500	09/04/2007	09/15/2017.
203233 AA 9	COMMONWEALTH REIT 5.875 09/15/2020			1	2FE	1,957,060	109.217	2,184,341	2,000,000	1,972,365		3,934			5.875	6.166	MS	34,597	117,500	09/14/2010	09/15/2020.
20449E XN 1	COMPASS BANK 6.40 10/01/2017				2FE	999,380	109.182	1,091,825	1,000,000	999,801		64			6.400	6.408	AO	16,000	64,000	09/12/2007	10/01/2017.
205363 AL 8	COMPUTER SCIENCE 6.50 03/15/2018			1	2FE	1,075,090	111.787	1,117,866	1,000,000	1,037,409		(10,467)			6.500	5.217	MS	19,139	65,000	02/11/2011	03/15/2018.
205363 AN 4	COMPUTER SCIENCE 4.45 09/15/2022			1	2FE	996,810	102.325	1,023,245	1,000,000	997,418		275			4.450	4.490	MS	13,103	44,500	09/11/2012	09/15/2022.
205887 BL 5	CONAGRA INC 4.95 08/15/2020			1	2FE	1,060,320	110.459	1,104,589	1,000,000	1,046,559		(7,246)			4.950	4.016	FA	18,700	49,500	01/31/2013	08/15/2020.
207597 DY 8	CONN LIGHT & PWR C 5.75 09/01/2017			1	1FE	1,995,280	109.189	2,183,788	2,000,000	1,998,443		526			5.750	5.782	MS	38,333	115,000	09/10/2007	09/01/2017.
20825C AU 8	CONOCOPHILLIPS 6 01/15/20			1	1FE	4,962,350	116.203	5,810,131	5,000,000	4,979,666		3,354			6.000	6.095	JJ	138,333	300,000	05/18/2009	01/15/2020.
209111 EP 4	CON EDISON NY 06-D 5.30 12/01/2016			1	1FE	1,994,320	108.139	2,162,783	2,000,000	1,998,669		643			5.300	5.337	JD	8,833	106,000	11/28/2006	12/01/2016.
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033			1	2	1,933,178	110.561	2,137,348	1,933,178	1,933,672		166			6.000	5.998	FA	38,986	106,647	09/23/2013	02/28/2033.
21684A AA 4	RABOBANK 4.625 12/01/2023		R		1FE	991,860	106.071	1,060,714	1,000,000	992,576		658			4.625	4.728	JD	3,854	46,507	11/25/2013	12/01/2023.
21685W BT 3	RABOBANK UTRECHT 4.50 01/11/2021		R		1FE	1,994,580	110.199	2,203,985	2,000,000	1,996,448		502			4.500	4.534	JJ	42,500	90,000	01/04/2011	01/11/2021.
21685W DF 1	RABOBANK 3.95 11/09/2022		R		1FE	998,690	101.863	1,018,629	1,000,000	998,929		114			3.950	3.966	MN	5,706	39,500	11/02/2012	11/09/2022.
219023 AF 5	CORN PRODUCTS 4.625 11/01/2020			1	2FE	996,000	107.318	1,073,183	1,000,000	997,521		362			4.625	4.674	MN	7,708	46,250	09/14/2010	11/01/2020.
219350 AS 4	CORNING INC 6.625 05/15/2019			1	1FE	2,009,220	117.361	2,347,215	2,000,000	2,004,765		(915)			6.625	6.561	MN	16,931	132,500	05/07/2009	05/15/2019.
222372 AJ 3	COUNTRYWIDE FINL 6.25 05/15/2016				2FE	3,026,100	105.995	3,179,853	3,000,000	3,004,749		(3,240)			6.250	6.128	MN	23,958	187,500	11/30/2006	05/15/2016.
22303Q AN 0	COVIDIEN INTL FINANCE 3.20 06/15/2022		R	1	1FE	1,993,840	100.813	2,016,266	2,000,000	1,995,260		554			3.200	3.236	JD	2,844	64,000	05/22/2012	06/15/2022.
22303Q AP 5	COVIDIEN INTL FIN SA 2.95 06/15/2023		R	1	1FE	997,730	97.968	979,676	1,000,000	998,069		198			2.950	2.976	JD	1,311	29,500	05/13/2013	06/15/2023.
224044 BH 9	COX COMMUN INC 5.50 10/01/2015			1	2FE	992,950	103.412	1,034,123	1,000,000	999,414		746			5.500	5.581	AO	13,750	55,000	09/15/2003	10/01/2015.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
224044 BQ 9	COX COMMUN INC 5.875 12/01/2016			1	2FE	1,999,100	108.131	2,162,620	2,000,000	1,999,785		103			5.875	5.881	JD	9,792	117,500	11/28/2006	12/01/2016.
22541L AR 4	CRED SUIS FB USA 4.875 01/15/2015				1FE	990,770	100.102	1,001,019	1,000,000	999,956		1,125			4.875	4.992	JJ	22,479	48,750	12/21/2004	01/15/2015.
22546D AA 4	CREDIT SUISSE 6.50 08/08/2023 (COCO)		R		2FE	2,000,000	108.808	2,176,155	2,000,000	2,000,000					6.500	6.500	FA	51,639	130,000	08/01/2013	08/08/2023.
22546Q AF 4	CREDIT SUISSE NY 4.375 08/05/2020		R		1FE	3,071,420	108.193	3,245,779	3,000,000	3,044,030		(6,913)			4.375	4.078	FA	53,229	131,250	10/05/2010	08/05/2020.
22546Q AP 2	CREDIT SUISSE NY MTN 3.625 09/09/2024		R		1FE	1,988,720	101.559	2,031,176	2,000,000	1,989,013		293			3.625	3.693	MS	22,556		09/04/2014	09/09/2024.
22822R AQ 3	CROWN CASTLE TOW 5.495 01/15/17			1	1FE	3,000,000	108.250	3,247,500	3,000,000	3,000,000					5.495	5.558	MON	7,327	164,850	01/08/2010	01/15/2017.
23204G AA 8	CUSTOMERS BANCORP 4.625 06/26/2019			1	2FE	1,000,000	100.500	1,005,000	1,000,000	1,000,000					4.625	4.625	JD	642	23,125	06/24/2014	06/26/2019.
233851 AF 1	DAIMLER FINANCE 3.875 09/15/2021			1	1FE	990,350	106.177	1,061,772	1,000,000	993,122		878			3.875	3.993	MS	11,410	38,750	09/07/2011	09/15/2021.
233851 BJ 2	DAIMLER FINANCE 3.25 08/01/2024			1	1FE	1,980,780	100.705	2,014,101	2,000,000	1,981,460		680			3.250	3.364	FA	27,083		07/24/2014	08/01/2024.
23636T AA 8	DANONE 3.00 06/15/2022		R	1	2FE	2,990,970	100.148	3,004,449	3,000,000	2,993,045		820			3.000	3.035	JD	4,000	90,000	05/29/2012	06/15/2022.
244199 BC 8	DEERE & CO 4.375 10/16/2019				1FE	2,983,680	109.124	3,273,730	3,000,000	2,991,288		1,599			4.375	4.443	AO	27,344	131,250	10/13/2009	10/16/2019.
24422E RE 1	JOHN DEERE CAP 3.9 07/12/2021 MTN				1FE	1,997,860	108.409	2,168,180	2,000,000	1,998,511		197			3.900	3.913	JJ	36,617	78,000	07/07/2011	07/12/2021.
24422E SP 5	JOHN DEERE CAP MTN 3.35 06/12/2024				1FE	1,998,480	102.575	2,051,506	2,000,000	1,998,552		72			3.350	3.359	JD	3,536	33,500	06/09/2014	06/12/2024.
247131 AF 2	DELPHI FINL GROUP 7.875 01/31/20			1	2FE	2,999,850	119.778	3,593,353	3,000,000	2,999,608		61			7.875	7.878	JJ	99,094	236,250	01/14/2010	01/31/2020.
249030 AC 1	DENTSPLY INTL 4.125 08/15/2021			1	2FE	1,993,060	104.836	2,096,728	2,000,000	1,995,071		634			4.125	4.168	FA	31,167	82,500	08/16/2011	08/15/2021.
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024		R		1FE	4,980,950	102.201	5,110,056	5,000,000	4,981,883		933			3.700	3.746	MN	15,931	92,500	05/22/2014	05/30/2024.
25243Y AU 3	DIAGEO CAPITAL PLC 2.625 04/29/2023		R	1	1FE	997,550	97.095	970,955	1,000,000	997,916		221			2.625	2.653	AO	4,521	26,250	04/24/2013	04/29/2023.
25389J AH 9	DIGITAL REALTY LP 5.875 02/01/20			1	2FE	982,960	111.856	1,118,558	1,000,000	990,081		1,619			5.875	6.105	FA	24,479	58,750	01/21/2010	02/01/2020.
254010 AD 3	DIGNITY HEALTH 3.812 11/01/2024			1	1FE	1,000,000	103.462	1,034,617	1,000,000	1,000,006		6			3.812	3.812	MN	8,048		10/07/2014	11/01/2024.
25459H AU 9	DIRECTV HLDGS 5.875 10/01/2019			1	2FE	1,985,180	114.383	2,287,668	2,000,000	1,991,917		1,433			5.875	5.974	AO	29,375	117,500	09/14/2009	10/01/2019.
25468P CE 4	WALT DISNEY CO MTNC 5.625 09/15/2016			1	1FE	993,570	108.192	1,081,918	1,000,000	998,638		740			5.625	5.710	MS	16,563	56,250	09/18/2006	09/15/2016.
25468P CN 4	DISNEY (WALT) CO 2.75 08/16/2021			1	1FE	987,170	101.673	1,016,732	1,000,000	991,080		1,205			2.750	2.899	FA	10,313	27,500	08/17/2011	08/16/2021.
25470D AC 3	DISCOVERY COMMUN 5.05 06/01/20			1	2FE	1,993,500	109.554	2,191,074	2,000,000	1,996,073		615			5.050	5.092	JD	8,417	101,000	05/26/2010	06/01/2020.
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019		R	1	1FE	1,709,915	109.013	1,868,699	1,714,200	1,711,982		762			5.888	5.941	JD	4,486	100,932	07/27/2009	06/15/2019.
256882 AB 7	DOLPHIN SUB II I 6.50 10/15/2016			1	3FE	175,000	104.500	182,875	175,000	175,002		(14)			6.500	6.499	AO	2,401	6,683	09/26/2011	10/15/2016.
263534 BQ 1	DUPONT EI NEMOUR 5.25 12/15/2016			1	1FE	1,993,080	108.086	2,161,726	2,000,000	1,998,349		782			5.250	5.295	JD	4,667	105,000	12/12/2006	12/15/2016.
263534 BZ 1	DUPONT EI NEMOUR 4 01/15/20			1	1FE	1,991,700	110.351	2,207,024	2,000,000	1,995,552		766			4.625	4.675	JJ	42,653	92,500	11/04/2009	01/15/2020.
264399 EM 4	DUKE ENERGY CAR 5.30 10/01/2015			1	1FE	1,998,560	103.523	2,070,456	2,000,000	1,999,593		519			5.300	5.328	AO	26,500	106,000	09/18/2003	10/01/2015.
26441Y AQ 0	DUKE REALTY LP 6.50 01/15/2018			1	2FE	999,480	112.534	1,125,342	1,000,000	999,784		62			6.500	6.508	JJ	29,972	65,000	09/21/2007	01/15/2018.
26441Y AV 9	DUKE REALTY 4.375 06/15/2022			1	2FE	992,710	105.796	1,057,957	1,000,000	994,281		634			4.375	4.466	JD	1,944	43,750	06/06/2012	06/15/2022.
26441Y AW 7	DUKE REALTY 3.875 10/15/2022			1	2FE	995,840	102.984	1,029,839	1,000,000	996,671		359			3.875	3.925	AO	8,181	38,750	09/14/2012	10/15/2022.
26442E AA 8	DUKE ENERGY OHIO 5.45 04/01/19			1	1FE	999,600	113.248	1,132,482	1,000,000	999,812		38			5.450	5.455	AO	13,625	54,500	03/18/2009	04/01/2019.
26442E AD 2	DUKE ENERGY OHIO 3.80 09/01/2023			1	1FE	1,999,340	106.338	2,126,755	2,000,000	1,999,405		54			3.800	3.804	MS	25,333	74,944	09/03/2013	09/01/2023.
26483E AG 5	DUN & BRADSTREET 4.375 12/01/2022			1	2FE	1,485,405	102.558	1,538,371	1,500,000	1,487,927		1,245			4.375	4.497	JD	5,469	65,625	11/28/2012	12/01/2022.
268317 AD 6	ELEC DE FRANCE 4.60 01/27/20		R		1FE	1,991,280	109.897	2,197,932	2,000,000	1,995,082		842			4.600	4.655	JJ	39,356	92,000	01/21/2010	01/27/2020.
26835P AC 4	EDP FINANCE BV 4.90 10/01/2019		R	1	3FE	2,980,800	104.108	3,123,237	3,000,000	2,989,716		1,876			4.900	4.982	AO	36,750	147,000	09/22/2009	10/01/2019.
268648 AN 2	EMC CORP 3.375 06/01/2023			1	1FE	999,250	99.716	997,161	1,000,000	999,349		66			3.375	3.384	JD	2,813	33,750	06/03/2013	06/01/2023.
26875P AD 3	EOG RESOURCES INC 5.625 06/01/2019			1	1FE	998,160	112.885	1,128,850	1,000,000	999,074		180			5.625	5.649	JD	4,688	56,250	05/18/2009	06/01/2019.
26875P AK 7	EOG RESOURCES INC 2.625 03/15/2023			1	1FE	993,810	96.066	960,658	1,000,000	995,026		535			2.625	2.693	MS	7,729	26,250	09/05/2012	03/15/2023.
268789 AA 2	E.ON INTL FIN BV 6.65 04/30/2018		R	1	1FE	995,780	111.442	1,114,425	1,000,000	998,328		443			5.800	5.856	AO	9,828	58,000	04/15/2008	04/30/2018.
26884L AA 7	EQT CORP 8 06/01/19			1	2FE	996,680	120.484	1,204,838	1,000,000	998,252		317			8.125	8.173	JD	6,771	81,250	05/12/2009	06/01/2019.
26884L AB 5	EQT CORP 4 11/15/21			1	2FE	1,981,700	107.470	2,149,407	2,000,000	1,986,533		1,607			4.875	4.992	MN	12,458	97,500	11/02/2011	11/15/2021.
26884T AD 4	ERAC USA FINANCE 4.50 08/16/2021			1	2FE	1,990,720	107.664	2,153,285	2,000,000	1,993,438		831			4.500	4.558	FA	33,750	90,000	05/09/2011	08/16/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
268948 AA 4	EAGLE BANCORP 5.75 09/01/2024				2FE	1,000,000	100.500	1,005,000	1,000,000	1,000,045		45			5.750	5.749	MS	23,319		07/31/2014	09/01/2024.
278642 AL 7	EBAY INC 3.45 08/01/2024			1	1FE	2,996,970	98.285	2,948,550	3,000,000	2,997,085		115			3.450	3.462	FA	43,988		07/23/2014	08/01/2024.
27876G BE 7	ECHOSTAR DBS 7.125 02/01/2016			1	3FE	1,017,500	105.000	1,050,000	1,000,000	1,004,728		(4,081)			7.125	6.665	FA	29,688	71,250	08/09/2011	02/01/2016.
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030			1	1FE	1,756,157	111.889	1,964,954	1,756,157	1,756,157					5.209	5.209	FA	35,575	91,478	02/03/2010	02/11/2030.
291011 BA 1	EMERSON ELECTRIC 5 04/15/19			1	1FE	1,485,825	111.645	1,674,681	1,500,000	1,493,033		1,419			5.000	5.122	AO	15,833	75,000	04/14/2009	04/15/2019.
291641 BD 9	EMPIRE DIST ELEC 4.65 06/01/2020			1	2FE	1,995,720	106.988	2,139,751	2,000,000	1,997,446		406			4.650	4.677	JD	7,750	93,000	05/24/2010	06/01/2020.
29250R AH 9	ENBRIDGE ENERGY 5.875 12/15/2016			1	2FE	999,120	108.256	1,082,563	1,000,000	999,782		102			5.875	5.887	JD	2,611	58,750	12/18/2006	12/15/2016.
29250R AS 5	ENBRIDGE ENERGY 5.20 03/15/2020			1	2FE	999,590	108.945	1,089,448	1,000,000	999,776		37			5.200	5.205	MS	15,311	52,000	02/25/2010	03/15/2020.
29265W AA 6	ENEL SPA 8.75 09/24/2073		R	1	3FE	991,830	116.125	1,161,250	1,000,000	991,835		4			8.750	8.822	MS	23,576	87,500	09/17/2013	09/24/2073.
29268B AE 1	ENEL FIN INTL 5.125 10/07/2019		R	1	2FE	3,982,400	110.415	4,416,593	4,000,000	3,990,492		1,718			5.125	5.182	AO	47,833	205,000	09/30/2009	10/07/2019.
29273R AY 5	ENERGY TRAN PTNR 4.90 02/01/2024			1	2FE	991,810	104.741	1,047,405	1,000,000	992,559		620			4.900	5.003	FA	20,417	42,467	09/12/2013	02/01/2024.
29358Q AA 7	ENSCO PLC 4.70 03/15/2021		R	1	2FE	980,250	100.453	1,004,531	1,000,000	986,629		1,800			4.700	4.953	MS	13,839	47,000	03/08/2011	03/15/2021.
29364N AP 3	ENTERGY MISSISSIPPI 6.64 07/01/2019			1	1FE	1,998,720	116.727	2,334,548	2,000,000	1,999,388		113			6.640	6.648	JJ	66,400	132,800	06/09/2009	07/01/2019.
29364W AS 7	ENTERGY LA LLC 4.05 09/01/2023			1	1FE	996,890	107.207	1,072,067	1,000,000	997,249		263			4.050	4.088	MS	13,500	41,400	08/19/2013	09/01/2023.
29364W AU 2	ENTERGY LA LLC 3.78 04/01/2025			1	1FE	1,998,340	102.788	2,055,763	2,000,000	1,998,319		(21)			3.780	3.790	AO	18,900	18,900	06/24/2014	04/01/2025.
29365P AP 7	ENTERGY GULF ST 5.59 10/01/24			1	1FE	2,997,600	118.347	3,550,401	3,000,000	2,998,221		134			5.590	5.598	AO	41,925	167,700	09/29/2009	10/01/2024.
29365P AQ 5	ENTERGY GULF STATES 3.95 10/01/2020			1	1FE	1,997,220	106.985	2,139,697	2,000,000	1,998,270		263			3.950	3.967	AO	19,750	79,000	09/27/2010	10/01/2020.
29365P AR 3	ENTERGY GULF 1 3.78 04/01/2025			1	1FE	1,998,340	101.578	2,031,568	2,000,000	1,998,319		(21)			3.780	3.790	AO	18,900	18,900	06/24/2014	04/01/2025.
29379V AF 0	ENTERPRISE PRODUCTS 5.25 01/31/2020			1	2FE	1,987,100	110.569	2,211,372	2,000,000	1,992,530		1,250			5.250	5.335	JJ	44,042	105,000	09/24/2009	01/31/2020.
29379V AP 8	ENTERPRISE PRODUCTS 5.20 09/01/2020			1	2FE	997,010	110.839	1,108,386	1,000,000	998,108		280			5.200	5.239	MS	17,333	52,000	05/11/2010	09/01/2020.
29379V BE 2	ENTERPRISE PRODUCTS 3.75 02/15/2025			1	2FE	1,993,620	100.218	2,004,363	2,000,000	1,993,681		61			3.750	3.788	FA	16,042		10/02/2014	02/15/2025.
30251B AA 6	FMR LLC 5.35 11/15/2021			1	1FE	2,995,440	114.307	3,429,203	3,000,000	2,997,101		341			5.350	5.367	MN	20,508	160,500	10/28/2009	11/15/2021.
30251B AD 0	FMR LLC 4.95 02/01/2033			1	1FE	998,740	111.059	1,110,594	1,000,000	998,815		40			4.950	4.960	FA	20,625	49,500	01/29/2013	02/01/2033.
302570 BC 9	FPL GROUP CAPITAL 7.875 12/15/2015			1	2FE	3,737,000	106.420	3,976,915	3,737,000	3,737,000					7.875	7.869	JD	13,080	294,289	12/09/2008	12/15/2015.
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24			1	3FE	181,843	100.632	184,210	183,053	183,053		3,570			5.608	5.608	MS	3,165	7,599	03/21/2005	03/10/2024.
307000 AA 7	FAMILY DOLLAR 5.00 02/01/2021			1	2FE	994,940	105.208	1,052,076	1,000,000	996,633		462			5.000	5.065	FA	20,833	50,000	01/25/2011	02/01/2021.
313747 AT 4	FEDERAL RLTY INVS TRST 2.75 06/01/2023			1	1FE	987,490	96.320	963,200	1,000,000	989,308		1,107			2.750	2.894	JD	2,292	27,500	05/06/2013	06/01/2023.
313747 AU 1	FED RLTY INVS TR 3.95 01/15/2024			1	1FE	990,180	105.246	1,052,458	1,000,000	991,077		844			3.950	4.069	JJ	18,214	23,700	12/04/2013	01/15/2024.
314275 AA 6	FEDERATED RETAIL 5.90 12/01/2016			1	2FE	1,279,897	108.513	1,384,623	1,276,000	1,276,965		(463)			5.900	5.858	JD	6,274	75,284	01/11/2007	12/01/2016.
31620M AM 8	FIDELITY NATIONAL 3.875 06/05/2024			1	2FE	996,220	101.109	1,011,092	1,000,000	996,403		183			3.875	3.921	JD	2,799	19,590	05/27/2014	06/05/2024.
31620R AF 2	FIDELITY NATL FINANCIAL 5.50 09/01/2022			1	2FE	995,130	108.606	1,086,055	1,000,000	996,048		404			5.500	5.564	MS	18,333	55,000	08/21/2012	09/01/2022.
316773 CF 5	FIFTH THIRD BANK 5.45 01/15/17				2FE	3,986,000	107.343	4,293,708	4,000,000	3,989,444					5.450	5.464	JJ	100,522	218,000	12/14/2006	01/15/2017.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017				1FE	249,859	107.876	303,684	281,513	276,001		4,070			7.125	8.946	MON	1,671	20,058	08/03/2000	06/01/2017.
319477 AF 2	FIRST-CITIZENS 5.125 06/01/2015			1	2FE	1,994,660	100.178	2,003,551	2,000,000	1,999,707		679			5.125	5.161	MS	25,910	102,500	05/24/2005	06/01/2015.
320844 PD 9	FIRST MERIT BANK 4.27 11/25/2026				2FE	1,000,000	101.171	1,011,708	1,000,000	1,000,000					4.270	4.270	MN	4,270		11/18/2014	11/25/2026.
33582V AC 2	FIRST NIAGARA 7.25 12/15/2021				3FE	1,000,000	113.157	1,131,569	1,000,000	1,000,005		(1)			7.250	7.250	JD	3,222	72,500	12/08/2011	12/15/2021.
337158 AE 9	FIRST TENN BANK BKNT 5.65 04/01/2016				3FE	997,350	104.316	1,043,159	1,000,000	999,584		313			5.650	5.685	AO	14,125	56,500	03/23/2006	04/01/2016.
337915 AA 0	FIRSTMERIT CORP 4.35 02/04/2023				2FE	999,680	104.544	1,045,441	1,000,000	999,731		27			4.350	4.354	FA	17,763	43,500	01/28/2013	02/04/2023.
33829T AA 4	FIVE CORNERS FND TRST 4.419 11/15/2023			1	2FE	2,989,710	105.975	3,179,257	3,000,000	2,990,625		870			4.419	4.462	MN	16,940	128,888	12/10/2013	11/15/2023.
343498 AA 9	FLOWERS FOODS 4.375 04/01/2022			1	2FE	1,995,200	105.586	2,111,729	2,000,000	1,996,314		423			4.375	4.405	AO	21,875	87,500	03/29/2012	04/01/2022.
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35			1	2FE	2,305,256	104.862	2,566,435	2,447,441	2,325,764		7,302			5.300	5.900	JD	5,765	129,714	11/01/2010	12/15/2035.
354613 AG 6	FRANKLIN RESOURCES INC 4.625 05/20/20			1	1FE	998,890	110.939	1,109,388	1,000,000	999,340		106			4.625	4.639	MN	5,267	46,250	05/17/2010	05/20/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
35671D AZ 8	FREEPORT-MCMORAN C&G 3.875 03/15/2023			1	2FE	2,998,230	93.959	2,818,777	3,000,000	2,998,524		150			3.875	3.882	MS	34,229	116,250	02/28/2013	03/15/2023.
35952F AB 6	FORT HUACHUCA 8.00 12/15/2026			1	1FE	2,153,000	122.750	2,455,000	2,000,000	2,111,664		(572)			8.000	5.787	JD	7,111	160,000	10/19/2009	12/15/2026.
360271 AE 0	FULTON FINANCIAL 5.35 04-01-15 NC				2FE	2,000,000	100.352	2,007,037	2,000,000	2,000,000		(1)			5.350	5.350	AO	26,750	107,000	03/18/2005	04/01/2015.
361438 AB 0	GAMCO INVESTORS 5.875 06/01/2021			1	2FE	2,000,000	107.319	2,146,373	2,000,000	1,999,776		28			5.875	5.877	JD	9,792	117,500	05/25/2011	06/01/2021.
361448 AN 3	GATX CORP 4.75 06/15/2022			1	2FE	1,981,000	109.401	2,188,021	2,000,000	1,985,028		1,630			4.750	4.871	JD	4,222	95,000	06/05/2012	06/15/2022.
361448 AQ 6	GATX CORP 3.90 03/30/2023			1	2FE	988,940	103.824	1,038,239	1,000,000	990,518		952			3.900	4.036	MS	9,858	39,000	03/14/2013	03/30/2023.
36160B AA 3	GDF SUEZ 2.875 10/10/2022		R	1	1FE	1,975,980	100.560	2,011,205	2,000,000	1,980,723		2,170			2.875	3.015	AO	12,938	57,500	10/02/2012	10/10/2022.
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019			1	1FE	1,953,879	104.083	2,033,661	1,953,879	1,953,886		(2)			4.336	4.375	MON	3,765	84,720	02/22/2012	03/15/2019.
36246M AK 5	GTP ACQUISITION 4.347 06/15/2016			1	1FE	2,000,000	101.852	2,037,030	2,000,000	1,999,999		0			4.347	4.387	MON	3,864	86,940	06/29/2011	06/15/2016.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029				1FE	1,903,122	111.000	2,065,665	1,860,959	1,894,350		(2,755)			6.422	6.239	MON	7,303	119,511	08/25/2010	10/09/2029.
364725 AT 8	GANNETT CO INC 6.375 09/01/2015				3FE	2,972,500	102.500	3,075,000	3,000,000	2,995,727		6,090			6.375	6.597	MS	63,750	191,250	09/28/2010	09/01/2015.
364760 AK 4	GAP INC/THE 5.95 04/12/2021			1	2FE	1,993,000	113.770	2,275,409	2,000,000	1,995,137		621			5.950	5.997	AO	26,114	119,000	04/07/2011	04/12/2021.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16			2	3FE	370,248	102.116	378,082	370,248	370,248					6.690	6.784	MON	757	24,770	09/25/1997	09/20/2016.
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18			1	3FE	357,045	108.589	387,712	357,045	356,712		30,617			7.760	7.894	MON	847	27,707	09/22/1999	08/20/2018.
369550 AR 9	GENERAL DYNAMICS 3.875 07/15/2021			1	1FE	1,996,700	107.769	2,155,380	2,000,000	1,997,707		302			3.875	3.895	JJ	35,736	77,500	07/05/2011	07/15/2021.
36962G 4J 0	GEN ELEC CAP CRP 5.50 01/08/20				1FE	2,989,740	114.592	3,437,767	3,000,000	2,994,153		985			5.500	5.545	JJ	79,292	165,000	01/05/2010	01/08/2020.
36962G 4Y 7	GEN ELEC CAP CRP 4.625 01/07/2021				1FE	996,200	111.165	1,111,648	1,000,000	997,508		351			4.625	4.673	JJ	22,354	46,250	01/04/2011	01/07/2021.
36962G 6F 6	GEN ELEC CAP CRP GMTN 3.15 09/07/2022				1FE	998,550	101.541	1,015,412	1,000,000	998,847		131			3.150	3.167	MS	9,975	31,500	09/04/2012	09/07/2022.
375558 AU 7	GILEAD SCIENCES 4.40 12/01/2021			1	1FE	1,995,400	110.282	2,205,637	2,000,000	1,996,580		414			4.400	4.429	JD	7,333	88,000	12/06/2011	12/01/2021.
38141E C2 3	GOLDMAN SACHS GP 3.85 07/08/2024			1	1FE	2,996,040	102.534	3,076,008	3,000,000	2,996,198		158			3.850	3.866	JJ	55,504		06/30/2014	07/08/2024.
38141G EU 4	GOLDMAN SACHS GP 5.625 01/15/2017				2FE	1,998,620	107.254	2,145,086	2,000,000	1,999,659		154			5.625	5.634	JJ	51,875	112,500	01/03/2007	01/15/2017.
38141G RD 8	GOLDMAN SACHS GROUP 3.625 01/22/2023				1FE	996,840	101.403	1,014,028	1,000,000	997,367		276			3.625	3.663	JJ	16,010	36,250	01/16/2013	01/22/2023.
391164 AF 7	GREAT PLAINS ENERGY 5.292 06/15/2022			1	2FE	1,022,910	114.653	1,146,529	1,000,000	1,017,547		(1,978)			5.292	4.999	JD	2,352	52,920	03/19/2012	06/15/2022.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020		R		3FE	3,179,219	103.981	3,275,402	3,150,000	3,172,575		(5,646)			6.000	5.822	MJSD	8,400	208,950	11/05/2013	12/15/2020.
402479 CA 5	GULF POWER CO 4.75 04/15/2020			1	1FE	999,840	110.066	1,100,661	1,000,000	999,908		15			4.750	4.752	AO	10,028	47,500	04/06/2010	04/15/2020.
40414L AL 3	HCP INC 3.875 08/15/2024			1	2FE	996,300	101.694	1,016,942	1,000,000	996,417		117			3.875	3.920	FA	14,747		08/07/2014	08/15/2024.
4041A2 AH 7	HBOS PLC 6.75 05/21/2018		R		2FE	1,008,670	111.523	1,115,231	1,000,000	1,003,587		(916)			6.750	6.630	MN	7,500	67,500	05/16/2008	05/21/2018.
404280 AK 5	HSBC HOLDINGS 5.10 04/05/2021		R		1FE	997,830	112.826	1,128,260	1,000,000	998,516		196			5.100	5.128	AO	12,183	51,000	03/29/2011	04/05/2021.
4042Q1 AE 7	HSBC BANK USA NA 4.875 08/24/2020				1FE	1,998,900	110.414	2,208,288	2,000,000	1,999,315		103			4.875	4.882	FA	34,396	97,500	08/17/2010	08/24/2020.
40434C AD 7	HSBC USA INC 3.50 06/23/2024				1FE	1,991,480	102.812	2,056,248	2,000,000	1,991,855		375			3.500	3.551	JD	1,556	35,000	06/16/2014	06/23/2024.
406216 AZ 4	HALLIBURTON CO 3.25 11/15/2021			1	1FE	996,700	101.824	1,018,241	1,000,000	997,620		304			3.250	3.289	MN	4,153	32,500	11/08/2011	11/15/2021.
406216 BD 2	HALLIBURTON CO 3.50 08/01/2023			1	1FE	1,995,320	102.052	2,041,035	2,000,000	1,995,878		404			3.500	3.528	FA	29,167	69,222	07/29/2013	08/01/2023.
41011W BJ 8	JOHN HANCOCK GLB 5.25 02/25/2015				1FE	2,728,714	100.621	2,691,610	2,675,000	2,675,998		(6,527)			5.250	4.995	FA	49,153	140,438	12/17/2004	02/25/2015.
410867 AC 9	HANOVER INSURANCE GRP 7.50 03/01/2020			1	2FE	1,993,140	118.189	2,363,771	2,000,000	1,995,876		632			7.500	7.549	MS	50,000	150,000	02/18/2010	03/01/2020.
413875 AL 9	HARRIS CORP 6.375 06/15/19			1	2FE	996,910	114.183	1,141,832	1,000,000	998,392		303			6.375	6.417	JD	2,833	63,750	06/04/2009	06/15/2019.
421946 AH 7	HEALTHCARE REALTY 3.75 04/15/2023			1	2FE	991,790	98.708	987,077	1,000,000	993,031		702			3.750	3.849	AO	7,917	37,500	03/19/2013	04/15/2023.
42217K AS 5	HEALTH CARE REIT 6.125 04/15/20			1	2FE	992,970	115.113	1,151,126	1,000,000	995,774		657			6.125	6.220	AO	12,931	61,250	03/30/2010	04/15/2020.
42217K AT 3	HEALTH CARE REIT 4.70 09/15/2017			1	2FE	1,994,200	107.514	2,150,286	2,000,000	1,997,542		833			4.700	4.749	MS	27,678	94,000	09/07/2010	09/15/2017.
42217K BC 9	HEALTH CARE REIT 4.50 01/15/2024			1	2FE	1,979,160	106.060	2,121,192	2,000,000	1,981,557		1,900			4.500	4.626	JJ	41,500	69,500	10/02/2013	01/15/2024.
42218S AC 2	HEALTH CARE SVCS 4.70 01/15/2021			1	1FE	996,980	109.221	1,092,206	1,000,000	998,022		277			4.700	4.738	JJ	21,672	47,000	01/04/2011	01/15/2021.
42225U AB 0	HEALTHCARE TRUST 3.70 04/15/2023			1	2FE	991,860	99.194	991,943	1,000,000	993,088		698			3.700	3.798	AO	7,811	37,000	03/21/2013	04/15/2023.
428236 BV 4	HEWLETT-PACKARD CO 4.65 12/09/2021			1	2FE	997,070	107.309	1,073,090	1,000,000	997,828		259			4.650	4.687	JD	2,842	46,500	12/06/2011	12/09/2021.
431116 AB 8	HIGHMARK INC 4.75 05/15/2021			1	2FE	995,960	103.523	1,035,226	1,000,000	997,226		364			4.750	4.801	MN	6,069	47,500	05/03/2011	05/15/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
431282 AM 4	HIGHWOODS REALTY LP 3.625 01/15/2023			1	2FE	989,400	100.076	1,000,763	1,000,000	991,259		916			3.625	3.752	JJ	16,715	36,250	12/11/2012	01/15/2023.
431571 AA 6	HILLENBRAND INC 5.50 07/15/2020			1	2FE	989,010	109.052	1,090,523	1,000,000	993,186		1,022			5.500	5.645	JJ	25,361	55,000	07/06/2010	07/15/2020.
43474T AA 1	HOLCIM LTD 6.00 12/30/2019		R	1	2FE	986,740	115.624	1,156,237	1,000,000	992,557		1,360			6.000	6.178	JD	167	60,000	09/24/2009	12/30/2019.
437076 AP 7	HOME DEPOT INC 5.40 03/01/2016			1	1FE	1,990,710	105.383	2,107,660	2,000,000	1,998,608		1,127			5.400	5.462	MS	36,000	108,000	11/30/2006	03/01/2016.
438516 AX 4	HONEYWELL INTL 5.3 03/01/18			1	1FE	1,345,272	111.119	1,438,994	1,295,000	1,315,898		(5,983)			5.300	4.745	MS	22,878	68,635	07/15/2009	03/01/2018.
438516 AZ 9	HONEYWELL INTL 5 02/15/19			1	1FE	2,073,080	112.344	2,246,873	2,000,000	2,035,503		(7,672)			5.000	4.523	FA	37,778	100,000	08/05/2009	02/15/2019.
44106M AR 3	HOSPITALITY PROP TRUST 4.50 06/15/2023			1	2FE	998,870	101.515	1,015,153	1,000,000	999,027		93			4.500	4.514	JD	2,000	45,000	05/30/2013	06/15/2023.
44106M AS 1	HOSPITALITY PROP TRUST 4.65 03/15/2024			1	2FE	996,830	102.446	1,024,465	1,000,000	997,038		208			4.650	4.690	MS	13,692	23,638	03/05/2014	03/15/2024.
44106M AT 9	HOSPITALITY PROP 4.50 03/15/2025			1	2FE	987,800	100.287	1,002,873	1,000,000	988,079		279			4.500	4.648	MS	13,625		09/09/2014	03/15/2025.
44329H AG 9	HP COMM LLC 5.02 03/15/2023			1	1FE	2,567,482	106.500	2,826,854	2,654,323	2,608,374		9,255			5.020	5.474	MS	39,234	133,247	11/13/2008	03/15/2023.
443510 AF 9	HUBBELL INC 3.625 11/15/2022			1	1FE	991,740	103.677	1,036,774	1,000,000	994,178		626			3.625	3.711	MN	4,632	36,250	11/08/2010	11/15/2022.
448055 AF 0	HUSKY ENERGY INC 7 12/15/19		I	1	2FE	997,670	117.502	1,175,016	1,000,000	998,770		200			7.250	7.280	JD	3,222	72,500	05/06/2009	12/15/2019.
44841B AA 4	HUTCH WHAMPOA 5.75 09/11/2019		R		1FE	2,982,690	114.009	3,420,275	3,000,000	2,990,640		1,689			5.750	5.827	MS	52,708	172,500	09/08/2009	09/11/2019.
44841D AB 8	HUTCH WHAMPOA FIN 3.625 10/31/2024		R		1FE	998,840	100.088	1,000,877	1,000,000	998,856		16			3.625	3.639	AO	6,142		10/28/2014	10/31/2024.
448579 AE 2	HYATT HOTELS 3.375 07/15/2023			1	2FE	994,980	98.549	985,491	1,000,000	995,736		427			3.375	3.433	JJ	15,563	39,844	05/07/2013	07/15/2023.
449505 AA 4	IFM US COLONIAL PIPE 6.45 05/01/2021			1	2FE	1,998,900	107.912	2,158,241	2,000,000	1,999,277		90			6.450	6.457	MN	21,500	129,000	04/14/2011	05/01/2021.
449786 AA 0	ING BANK NV 5.125 05/01/2015		R		2FE	1,006,450	101.316	1,013,156	1,000,000	1,000,263		(767)			5.125	5.044	MN	8,542	51,250	11/29/2004	05/01/2015.
449786 AP 7	ING BANK NV 5.00 06/09/2021		R		1FE	1,992,220	113.201	2,264,027	2,000,000	1,994,559		699			5.000	5.050	JD	6,111	100,000	06/01/2011	06/09/2021.
449786 AY 8	ING BANK NV 5.80 09/25/2023		R		2FE	2,986,290	111.005	3,330,142	3,000,000	2,987,623		1,059			5.800	5.861	MS	46,400	174,000	09/16/2013	09/25/2023.
45384B AA 4	INDEPENDENT BK 5.875 08/01/24				2FE	2,000,000	102.750	2,055,000	2,000,000	2,000,035		35			5.875	5.875	FA	51,896		07/17/2014	08/01/2024.
45665Q AF 0	INFINITY PROPERTY 5.00 09/19/2022			1	2FE	5,000,000	106.405	5,320,231	5,000,000	5,000,014		(1)			5.000	5.000	MS	70,833	250,000	09/12/2012	09/19/2022.
45687A AJ 1	INGERSOLL-RAND GLOBAL 4.25 06/15/2023		R	1	2FE	2,994,450	105.485	3,164,550	3,000,000	2,995,141		468			4.250	4.273	JD	5,667	127,500	06/17/2013	06/15/2023.
458140 AJ 9	INTEL CORP 3.30 10/01/2021			1	1FE	1,995,240	104.778	2,095,556	2,000,000	1,996,642		437			3.300	3.328	AO	16,500	66,000	09/14/2011	10/01/2021.
45866F AA 2	INTERCONTINENTAL 4.00 10/15/2023			1	1FE	992,250	105.184	1,051,836	1,000,000	993,049		650			4.000	4.095	AO	8,444	40,778	10/01/2013	10/15/2023.
459200 GJ 4	IBM CORP 5.70 09/14/2017			1	1FE	2,186,320	111.488	2,229,753	2,000,000	2,069,511		(23,761)			5.700	4.323	MS	33,883	114,000	08/05/2009	09/14/2017.
459200 GM 7	IBM CORP 7 10/15/18			1	1FE	2,961,100	120.738	3,018,439	2,500,000	2,715,381		(50,345)			7.625	5.095	AO	40,243	190,625	07/15/2009	10/15/2018.
46132F AA 8	INVESCO FIN PLC 3.125 11/30/2022		R	1	1FE	1,998,420	99.018	1,980,356	2,000,000	1,998,744		138			3.125	3.134	MN	5,382	62,500	11/05/2012	11/30/2022.
46625H JJ 0	JPMORGAN CHASE 3.375 05/01/2023				1FE	994,620	98.718	987,182	1,000,000	995,395		470			3.375	3.439	MN	5,625	33,750	04/24/2013	05/01/2023.
46625H JY 7	JPMORGAN CHASE 3.875 09/10/2024			1	1FE	1,989,500	100.085	2,001,702	2,000,000	1,989,767		267			3.875	3.939	MS	23,896		09/03/2014	09/10/2024.
472319 AB 8	JEFFERIES GROUP 5.50 03/15/2016			1	2FE	993,740	103.363	1,033,628	1,000,000	999,173		647			5.500	5.572	MS	16,194	55,000	03/03/2004	03/15/2016.
472319 AL 6	JEFFERIES GROUP 5.125 01/20/2023			1	2FE	1,994,420	100.332	2,006,639	2,000,000	1,995,304		460			5.125	5.161	JJ	45,840	102,500	01/15/2013	01/20/2023.
478111 AB 3	JOHNS HOPKINS HEALTH 2.767 05/15/2023			1	1FE	1,000,000	98.404	984,043	1,000,000	1,000,003		(0)			2.767	2.767	MN	3,536	27,670	05/01/2013	05/15/2023.
478160 BJ 2	JOHNSON&JOHNSON 4.375 12/05/2033			1	1FE	1,988,660	111.679	2,233,573	2,000,000	1,989,050		364			4.375	4.418	JD	6,319	87,500	12/02/2013	12/05/2033.
478366 AU 1	JOHNSON CONTROLS 5.00 03/30/20			1	2FE	2,978,530	109.745	3,292,354	3,000,000	2,987,520		2,027			5.000	5.091	MS	37,917	150,000	03/30/2010	03/30/2020.
478373 AC 7	JOHNSON CONTROLS 3.625 07/02/2024			1	2FE	999,480	100.890	1,008,900	1,000,000	999,522		42			3.625	3.631	JJ	19,938		06/10/2014	07/02/2024.
481165 AJ 7	JOY GLOBAL INC 5.125 10/15/2021			1	2FE	2,003,930	111.097	2,221,947	2,000,000	2,002,854		(354)			5.125	5.099	AO	21,639	102,500	10/06/2011	10/15/2021.
482480 AE 0	KLA-TENCOR CORP 4.65 11/01/2024			1	2FE	997,480	103.392	1,033,917	1,000,000	997,509		29			4.650	4.682	MN	7,104		10/30/2014	11/01/2024.
48248N AA 8	KKR GROUP FINANCE 6.375 09/29/2020			1	1FE	995,840	116.386	1,163,861	1,000,000	997,297		378			6.375	6.432	MS	16,292	63,750	09/22/2010	09/29/2020.
48305Q AA 1	KAISER FOUNDATION HOSP 3.50 04/01/2022			1	1FE	1,983,880	102.743	2,054,854	2,000,000	1,987,718		1,459			3.500	3.597	AO	17,500	70,000	04/03/2012	04/01/2022.
485260 BL 6	KANSAS GAS & ELEC 6.70 06/15/2019			1	1FE	998,190	118.663	1,186,635	1,000,000	999,053		177			6.700	6.725	JD	2,978	67,000	06/08/2009	06/15/2019.
49306S AA 4	KEY BANK NA 7.413 05/06/2015			1	2FE	2,011,000	101.896	2,037,926	2,000,000	2,001,991		(91)			7.413	7.401	AO	32,123	148,260	05/01/2008	05/06/2015.
49327X AB 6	KEY BANK NA MTN 5.45 03/03/2016				2FE	2,966,920	104.954	3,148,617	3,000,000	2,995,029		3,969			5.450	5.598	MS	48,142	163,500	11/29/2006	03/03/2016.
49338L AA 1	KEYSIGHT TECHNOLOFIES 4.55 10/30/2024			1	2FE	2,998,980	99.804	2,994,134	3,000,000	2,999,023		43			4.550	4.554	AO	28,817		10/06/2014	10/30/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
494368 BE 2	KIMBERLY-CLARK 3.625 08/01/20			1	1FE	997,000	106.433	1,064,330	1,000,000	998,194		287			3.625	3.661	FA	15,104	36,250	07/26/2010	08/01/2020.
49446X AA 4	KIMCO REALTY 4.30 02/01/2018 MTN			1	2FE	1,993,040	106.615	2,132,294	2,000,000	1,996,803		949			4.300	4.356	FA	35,833	86,000	08/25/2010	02/01/2018.
494550 BE 5	KINDER MORGAN 5.30 09/15/2020			1	2FE	999,610	107.662	1,076,621	1,000,000	999,710		42			5.300	5.306	MS	15,606	53,000	05/12/2010	09/15/2020.
494550 BJ 4	KINDER MORGAN 4.15 03/01/2022			1	2FE	999,140	100.773	1,007,730	1,000,000	999,389		72			4.150	4.160	MS	13,833	41,500	08/03/2011	03/01/2022.
494550 BM 7	KINDER MORGAN ENERGY 3.45 02/15/2023			1	2FE	995,980	95.726	957,259	1,000,000	996,770		339			3.450	3.496	FA	13,033	34,500	08/08/2012	02/15/2023.
500472 AF 2	PHILIPS ELECTRONICS 3.75 03/15/2022		R	1	1FE	995,450	104.198	1,041,984	1,000,000	996,564		407			3.750	3.805	MS	11,042	37,500	03/05/2012	03/15/2022.
500630 BX 5	KOREA DEV BANK 3.00 09/14/2022		R		1FE	2,963,430	100.381	3,011,442	3,000,000	2,970,855		3,296			3.000	3.143	MS	26,750	90,000	09/05/2012	09/14/2022.
50065W AF 3	KOREA NATL OIL 4.00 01/23/2024		R		1FE	994,460	106.452	1,064,516	1,000,000	994,891		431			4.000	4.068	JJ	17,556	20,000	01/15/2014	01/23/2024.
50076Q AU 0	KRAFT FOODS GROUP 5.375 02/10/2020				2FE	1,262,274	113.442	1,187,738	1,047,000	1,196,599		(27,225)			5.375	2.387	FA	22,042	56,276	07/18/2012	02/10/2020.
502413 AY 3	L-3 COMMS CORP 5.20 10/15/2019			1	2FE	1,992,840	109.694	2,193,882	2,000,000	1,996,149		691			5.200	5.246	AO	21,956	104,000	09/29/2009	10/15/2019.
502413 BA 4	L-3 COMMS CORP 4.95 02/15/2021			1	2FE	994,290	108.517	1,085,165	1,000,000	996,192		519			4.950	5.023	FA	18,700	49,500	02/02/2011	02/15/2021.
50540R AF 9	LABORATORY CP 5.625 12/15/2015			1	2FE	997,130	104.026	1,040,265	1,000,000	999,652		345			5.625	5.663	JD	2,500	56,250	12/09/2005	12/15/2015.
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022			1	1FE	1,525,197	102.627	1,585,076	1,544,503	1,530,879		2,631			6.200	6.433	AO	23,940	95,759	09/22/2010	10/01/2022.
526107 AC 1	LENNOX INTL INC 4.90 05/15/17			1	2FE	999,220	106.418	1,064,179	1,000,000	999,712		112			4.900	4.913	MN	6,261	49,000	05/03/2010	05/15/2017.
527288 BE 3	LEUCADIA NATL 5.50 10/18/2023			1	2FE	2,959,230	102.270	3,068,111	3,000,000	2,963,020		3,164			5.500	5.680	AO	33,458	165,000	10/15/2013	10/18/2023.
529772 AF 2	LEXMARK INTL INC 5.125 03/15/2020			1	2FE	999,980	106.786	1,067,864	1,000,000	1,000,000		(0)			5.125	5.125	MS	15,090	51,250	02/27/2013	03/15/2020.
53117C AM 4	LIBERTY PROP LP 4.75 10/01/2020			1	2FE	997,630	108.362	1,083,624	1,000,000	998,508		221			4.750	4.780	AO	11,875	47,500	09/22/2010	10/01/2020.
53117C AN 2	LIBERTY PROP LP 4.125 06/15/2022			1	2FE	998,050	103.572	1,035,717	1,000,000	998,478		171			4.125	4.149	JD	1,833	41,250	06/06/2012	06/15/2022.
53217V AC 3	LIFE TECH CORP 6.00 03/01/2020			1	2FE	997,960	114.197	1,141,969	1,000,000	998,818		190			6.000	6.027	MS	20,000	60,000	02/11/2010	03/01/2020.
539830 AY 5	LOCKHEED MARTIN 3.35 09/15/2021			1	1FE	2,005,290	104.053	2,081,058	2,000,000	2,004,019		(530)			3.350	3.316	MS	19,728	67,000	03/28/2012	09/15/2021.
548661 CN 5	LOWES COMPANIES 6.10 09/15/2017			1	1FE	999,180	112.298	1,122,984	1,000,000	999,731		89			6.100	6.111	MS	17,961	61,000	09/06/2007	09/15/2017.
548661 CZ 8	LOWES COMPANIES 3.875 09/15/2023			1	1FE	1,988,020	106.617	2,132,345	2,000,000	1,989,338		1,012			3.875	3.948	MS	22,819	78,361	09/04/2013	09/15/2023.
549188 HF 0	LUBBOCK TX 4.892 02/15/2021			1	1FE	1,000,000	108.516	1,085,160	1,000,000	1,000,317		(68)			4.892	4.883	FA	18,481	48,920	01/21/2010	02/15/2021.
55259P AD 8	M&I MARS & ISL 5.00 01/17/2017				1FE	996,460	106.324	1,063,239	1,000,000	999,270		331			5.000	5.038	JJ	22,778	50,000	11/19/2004	01/17/2017.
552848 AA 1	MGIC INVT CORP 5.375 11/01/2015			1	4FE	2,905,800	102.500	3,075,000	3,000,000	2,442,973		517,389			5.375	32.870	MN	26,875	161,250	01/29/2007	11/01/2015.
55448Q AQ 9	MACK-CALI REALTY LP 4.50 04/18/2022			1	2FE	998,010	101.084	1,010,844	1,000,000	998,457		175			4.500	4.525	AO	9,500	45,000	04/10/2012	04/18/2022.
55608J AC 2	MACQUARIE GROUP 6.00 01/14/20		R		1FE	2,997,330	112.197	3,365,908	3,000,000	2,998,459		255			6.000	6.012	JJ	83,500	180,000	01/07/2010	01/14/2020.
559080 AB 2	MAGELLAN MIDSTRM 5.65 10/15/2016			1	2FE	998,790	107.565	1,075,650	1,000,000	999,765		122			5.650	5.664	AO	11,928	56,500	10/07/2004	10/15/2016.
564759 QB 7	MANUF & TRADERS BKNT 5.629 12/01/2021			1	1FE	2,000,000	103.916	2,078,327	2,000,000	2,000,000					5.629	5.629	JD	9,382	112,580	11/28/2006	12/01/2021.
56501R AB 2	MANULIFE FIN COR 4.90 09/17/2020		I	1	1FE	1,996,880	110.184	2,203,678	2,000,000	1,998,036		291			4.900	4.920	MS	28,311	98,000	09/14/2010	09/17/2020.
56585A AD 4	MARATHON PETRO 5.125 03/01/2021			1	2FE	999,470	110.177	1,101,775	1,000,000	999,686		42			5.125	5.131	MS	17,083	51,250	01/27/2011	03/01/2021.
56585A AG 7	MARATHON PETROLEUM 3.625 09/15/2024			1	2FE	996,410	97.526	975,262	1,000,000	996,512		102			3.625	3.668	MS	11,681		09/02/2014	09/15/2024.
570535 AH 7	MARKEL CORP 7 09/30/19			1	2FE	2,995,260	118.800	3,564,013	3,000,000	2,997,389		448			7.125	7.147	MS	54,031	213,750	09/17/2009	09/30/2019.
571748 AX 0	MARSH & MCLENNAN 3.50 03/10/2025			1	2FE	1,992,340	100.646	2,012,928	2,000,000	1,992,528		188			3.500	3.544	MS	21,583		09/03/2014	03/10/2025.
573284 AK 2	MARTIN MAR MTLS 6.6 04/15/18			1	3FE	999,290	113.403	1,134,032	1,000,000	999,707		77			6.600	6.610	AO	13,933	66,000	04/16/2008	04/15/2018.
577081 AT 9	MATTEL INC 4.35 10/01/2020			1	2FE	1,995,500	107.584	2,151,671	2,000,000	1,997,185		422			4.350	4.378	AO	21,750	87,000	09/23/2010	10/01/2020.
58013M EB 6	MCDONALD'S CORP 5.80 10/15/2017			1	1FE	1,995,960	111.771	2,235,426	2,000,000	1,998,627		441			5.800	5.827	AO	24,489	116,000	10/15/2007	10/15/2017.
58013M EJ 9	MCDONALD'S CORP 3.50 07/15/2020 MTN			1	1FE	996,020	105.902	1,059,019	1,000,000	997,607		385			3.500	3.548	JJ	16,139	35,000	07/28/2010	07/15/2020.
582839 AE 6	MEAD JOHNSON 4.90 11/01/2019			1	2FE	996,490	110.045	1,100,447	1,000,000	998,085		343			4.900	4.945	MN	8,167	49,000	10/29/2009	11/01/2019.
58405U AG 7	MEDCO HEALTH SOL 4.125 09/15/2020			1	2FE	997,800	106.195	1,061,954	1,000,000	998,641		207			4.125	4.152	MS	12,146	41,250	09/07/2010	09/15/2020.
585055 BM 7	MEDTRONIC INC 3.50 03/15/2025			1	1FE	990,420	102.297	1,022,970	1,000,000	990,457		37			3.500	3.613	MS	2,042		12/01/2014	03/15/2025.
585515 AE 9	MELLON FUNDING 5.50 11/15/2018			1	1FE	998,450	112.181	1,121,812	1,000,000	999,413		132			5.500	5.517	MN	7,028	55,000	01/11/2007	11/15/2018.
585907 AN 8	MELLON BANK NA 5.45 04/01/2016				1FE	999,690	105.909	1,059,093	1,000,000	999,953		36			5.450	5.454	AO	13,625	54,500	03/20/2006	04/01/2016.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
58601V AA 0	MEMORIAL HEALTH 3.496 05/01/2022			1	1FE	1,000,000	104.078	1,040,776	1,000,000	1,000,004		(0)			3.496	3.496	MN	5,827	34,960	04/13/2012	05/01/2022.
58933Y AF 2	MERCK & CO INC 2.80 05/18/2023			1	1FE	999,130	99.379	993,787	1,000,000	999,254		78			2.800	2.810	MN	3,344	28,000	05/15/2013	05/18/2023.
59217G AX 7	MET LIFE GLOB FUNDING 3.00 01/10/2023				1FE	2,577,732	99.831	2,750,351	2,755,000	2,601,744		16,044			3.000	3.811	JJ	39,259	82,650	06/24/2013	01/10/2023.
594918 AW 4	MICROSOFT CORP 3.625 12/15/2023			1	1FE	1,990,160	106.780	2,135,599	2,000,000	1,991,062		843			3.625	3.684	JD	3,222	74,313	12/03/2013	12/15/2023.
59523U AL 1	MID-AMERICA APT LP 3.75 06/15/2024			1	2FE	1,977,460	100.681	2,013,614	2,000,000	1,978,491		1,031			3.750	3.887	JD	3,333	37,917	06/10/2014	06/15/2024.
59565A AB 6	MIDCONTINENT EXP 6.70 09/15/2019			1	2FE	1,997,280	110.944	2,218,877	2,000,000	1,998,494		264			6.700	6.719	MS	39,456	134,000	09/09/2009	09/15/2019.
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025			1	2FE	903,072	106.857	964,993	903,072	903,109		(5)			6.000	5.999	MS	15,954	54,184	08/17/2011	03/15/2025.
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025			1	2FE	987,091	101.808	1,004,935	987,091	987,065		(10)			5.250	5.251	MS	15,259	49,087	10/01/2013	03/15/2025.
60688Q AD 7	MIZUHO CORP BANK 2.95 10/17/2022		R		1FE	1,994,160	98.397	1,967,935	2,000,000	1,995,304		528			2.950	2.984	AO	12,128	59,000	10/10/2012	10/17/2022.
60688U AB 2	MIZUHO FIN GROUP 4.60 03/27/2024		R		2FE	2,992,620	104.752	3,142,559	3,000,000	2,993,072		452			4.600	4.631	MS	36,033	69,000	03/20/2014	03/27/2024.
610202 BL 6	MONONGAHELA PWR 144A 5.70 03/15/2017			1	2FE	996,350	108.487	1,084,867	1,000,000	999,039		398			5.700	5.747	MS	16,783	57,000	09/13/2006	03/15/2017.
615369 AB 1	MOODY'S CORP 4.50 09/01/2022			1	2FE	992,180	107.536	1,075,359	1,000,000	993,730		668			4.500	4.598	MS	15,000	45,000	08/15/2012	09/01/2022.
61746B DB 9	MORGAN STANLEY MTN 5.75 10/18/2016			1	1FE	2,054,460	107.316	2,146,328	2,000,000	2,012,203		(6,307)			5.750	5.389	AO	23,319	115,000	12/08/2006	10/18/2016.
61746B DQ 6	MORGAN STANLEY F 3.875 04/29/2024			1	1FE	1,982,480	102.604	2,052,072	2,000,000	1,983,461		981			3.875	3.982	AO	13,347	38,965	04/23/2014	04/29/2024.
61980A AC 7	MOTIVA ENTERPR 5.75 01/15/20			1	2FE	998,040	111.335	1,113,345	1,000,000	998,880		187			5.750	5.776	JJ	26,514	57,500	01/06/2010	01/15/2020.
620076 BC 2	MOTOROLA INC 3.50 03/01/2023			1	2FE	988,270	98.090	980,900	1,000,000	990,126		1,021			3.500	3.641	MS	11,667	35,000	02/25/2013	03/01/2023.
620076 BF 5	MOTOROLA SOLUTIONS 4.00 09/01/2024			1	2FE	980,540	100.442	1,004,423	1,000,000	981,128		588			4.000	4.240	MS	14,667		08/12/2014	09/01/2024.
62856R AB 1	MYRIAD INT HOLDINGS BV 6.00 07/18/2020		R		3FE	1,250,000	110.300	1,378,749	1,250,000	1,250,000					6.000	6.000	JJ	33,958	75,000	07/11/2013	07/18/2020.
629568 AX 4	NABORS INDS INC 4.625 09/15/2021			1	2FE	996,540	93.954	939,542	1,000,000	997,547		305			4.625	4.668	MS	13,618	46,250	08/16/2011	09/15/2021.
629568 BB 1	NABORS INDS INC 5.10 09/15/2023			1	2FE	1,992,700	95.109	1,902,175	2,000,000	1,993,464		586			5.100	5.147	MS	30,033	102,850	09/04/2013	09/15/2023.
63254A AE 8	NATL AUSTR BK LT 3.00 01/20/2023		R		1FE	2,994,360	99.689	2,990,659	3,000,000	2,995,325		506			3.000	3.022	JJ	40,250	90,000	01/14/2013	01/20/2023.
6325C0 BY 6	NATL AUSTRALIA BK 4.375 12/10/2020		R		1FE	964,080	109.034	1,090,341	1,000,000	976,089		3,398			4.375	4.843	JD	2,552	43,750	03/29/2011	12/10/2020.
636180 BK 6	NATL FUEL GAS 4.90 12/01/2021			1	2FE	998,670	108.109	1,081,093	1,000,000	999,014		117			4.900	4.917	JD	4,083	49,000	11/28/2011	12/01/2021.
636180 BL 4	NATL FUEL GAS 3.75 03/01/2023			1	2FE	1,994,660	100.249	2,004,973	2,000,000	1,995,540		458			3.750	3.782	MS	25,000	75,000	02/12/2013	03/01/2023.
637138 AC 2	NATL PENN BANC 4.25 09/30/2024				2FE	2,000,000	101.650	2,032,998	2,000,000	2,000,019		19			4.250	4.250	MS	24,792		09/09/2014	09/30/2024.
637417 AD 8	NATL RETAIL PPTY 5.50 07/15/2021			1	2FE	2,957,310	113.612	3,408,349	3,000,000	2,969,570		3,747			5.500	5.688	JJ	76,083	165,000	06/28/2011	07/15/2021.
637432 MQ 5	NATL RURAL UTIL COOP 3.05 02/15/2022			1	1FE	1,993,120	100.867	2,017,333	2,000,000	1,994,918		629			3.050	3.090	FA	23,044	61,000	01/26/2012	02/15/2022.
638612 AG 6	NATIONWIDE FIN 5.625 02/13/2015			1	2FE	3,339,348	100.505	3,366,923	3,350,000	3,349,810		1,598			5.625	5.675	FA	72,234	188,438	05/23/2007	02/13/2015.
638612 AH 4	NATIONWIDE FIN 5.10 10/01/2015			1	2FE	2,726,584	103.124	2,887,483	2,800,000	2,792,300		9,815			5.100	5.480	AO	35,700	124,011	12/27/2006	10/01/2015.
63946B AD 2	NBC UNIVERSAL 5.15 04/30/2020			1	1FE	998,450	113.516	1,135,156	1,000,000	999,182		130			5.150	5.168	AO	8,726	51,500	04/27/2010	04/30/2020.
63946B AE 0	NBC UNIVERSAL 4.375 04/01/2021			1	1FE	1,999,500	110.010	2,200,198	2,000,000	1,999,670		45			4.375	4.378	AO	21,875	87,500	09/27/2010	04/01/2021.
650119 AA 8	NEW YORK UNIV 5.236 07/01/32			1	1FE	4,010,690	115.752	4,630,068	4,000,000	4,009,850		(969)			5.236	5.199	JJ	104,720	209,440	09/28/2010	07/01/2032.
651229 AM 8	NEWELL RUBBERMAID 4.00 06/15/2022			1	2FE	1,993,640	103.822	2,076,433	2,000,000	1,995,029		561			4.000	4.039	JD	3,556	80,000	06/11/2012	06/15/2022.
651639 AL 0	NEWMONT MINING 5 10/01/19			1	2FE	2,985,060	107.191	3,215,717	3,000,000	2,992,015		1,448			5.125	5.189	AO	38,438	153,750	09/15/2009	10/01/2019.
65364U AA 4	NIAGARA MOHAWK 4.881 08/15/2019			1	1FE	1,000,000	111.595	1,115,950	1,000,000	1,000,000					4.881	4.881	FA	18,439	48,810	08/03/2009	08/15/2019.
654579 AA 9	NIPPON LIFE INS 5.00 10/18/2042		R	1	1FE	1,000,000	104.200	1,042,000	1,000,000	1,000,000					5.000	5.000	AO	10,139	50,000	10/11/2012	10/18/2042.
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020		R	1	2FE	997,250	93.466	934,655	1,000,000	998,309		257			4.900	4.935	FA	20,417	49,000	07/21/2010	08/01/2020.
65535H AB 5	NOMURA HOLDINGS 6.70 03/04/2020		R		2FE	2,016,350	117.854	2,357,082	2,000,000	2,009,731		(1,542)			6.700	6.587	MS	43,550	134,000	02/26/2010	03/04/2020.
65557C AD 5	NORDEA BANK AB 4.875 01/14/2021		R		1FE	1,016,600	112.464	1,124,641	1,000,000	1,011,150		(1,566)			4.875	4.661	JJ	22,615	48,750	03/29/2011	01/14/2021.
65557C AJ 2	NORDEA BANK AB 4.875 01/27/2020		R		1FE	4,316,200	111.095	4,443,799	4,000,000	4,186,145		(32,636)			4.875	3.856	JJ	83,417	195,000	09/27/2010	01/27/2020.
655664 AP 5	NORDSTROM INC 4.00 10/15/2021			1	1FE	998,280	106.948	1,069,482	1,000,000	998,764		155			4.000	4.021	AO	8,444	40,000	10/05/2011	10/15/2021.
655844 BC 1	NORFOLK SOUTHERN 5.90 06/15/2019			1	2FE	997,500	114.777	1,147,771	1,000,000	998,727		243			5.900	5.933	JD	2,622	59,000	05/27/2009	06/15/2019.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
665859 AP 9	NORTHERN TRUST CO 3.95 10/30/2025				1FE	2,996,580	103.710	3,111,304	3,000,000	2,996,847		229			3.950	3.962	AO	20,079	118,500	10/28/2013	10/30/2025.
666807 BA 9	NORTHROP GRUMMAN 5.05 08/01/19			1	2FE	998,370	111.062	1,110,615	1,000,000	999,153		160			5.050	5.071	FA	21,042	50,500	07/27/2009	08/01/2019.
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22			1	2FE	407,220	116.375	462,343	397,287	404,927		(1,023)			7.041	6.648	AO	6,993	27,973	04/29/2010	04/01/2022.
667469 AA 8	NORTHWEST FL TIMBER 4.75 03/04/2029				1FE	4,924,150	103.528	5,176,419	5,000,000	4,926,509		2,359			4.750	4.895	MS	72,569	99,618	04/03/2014	03/04/2029.
66989G AA 8	NOVARTIS SEC INV 5 02/10/19	SD	R	1	1FE	1,044,690	112.394	1,123,942	1,000,000	1,021,658		(4,695)			5.125	4.541	FA	20,073	51,250	08/03/2009	02/10/2019.
67019E AB 3	NSTAR 4 11/15/19			1	2FE	991,670	108.761	1,087,612	1,000,000	995,466		813			4.500	4.605	MN	5,750	45,000	11/12/2009	11/15/2019.
67103H AB 3	O'REILLY AUTOMOTIVE 4.625 09/15/2021			1	2FE	998,260	109.124	1,091,237	1,000,000	998,743		157			4.625	4.647	MS	13,618	46,250	09/14/2011	09/15/2021.
674003 AA 6	OAKTREE CAP MGMT 6.75 12/02/2019				1FE	1,974,960	118.238	2,364,760	2,000,000	1,985,623		2,379			6.750	6.925	JD	10,875	135,000	11/19/2009	12/02/2019.
674599 CC 7	OCCIDENTAL PETE 3.125 02/15/2022			1	1FE	980,930	99.500	995,002	1,000,000	986,348		1,672			3.125	3.342	FA	11,806	31,250	08/15/2011	02/15/2022.
677050 AE 6	OPC SCHERER FNDG 6.10 03/15/2019			1	1FE	2,187,200	114.411	2,288,216	2,000,000	2,094,444		(19,802)			6.100	4.845	MS	35,922	122,000	10/27/2009	03/15/2019.
677415 CL 3	OHIO POWER CO K 6.00 06/01/2016			1	2FE	1,992,940	106.682	2,133,641	2,000,000	1,998,716		844			6.000	6.048	JD	10,000	120,000	06/07/2006	06/01/2016.
677415 CP 4	OHIO POWER CO 5.375 10/01/2021			1	2FE	1,991,740	115.944	2,318,883	2,000,000	1,994,741		630			5.375	5.422	AO	26,875	107,500	09/21/2009	10/01/2021.
678858 BJ 9	OKLAHOMA GAS & ELEC 6.35 09/01/2018			1	1FE	1,992,900	115.210	2,304,195	2,000,000	1,996,845		742			6.350	6.399	MS	42,333	127,000	09/04/2008	09/01/2018.
678858 BK 6	OKLAHOMA GAS & ELEC 8.25 01/15/19			1	1FE	999,820	123.183	1,231,833	1,000,000	1,000,000					8.250	8.250	JJ	38,042	82,500	12/09/2008	01/15/2019.
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028			1	1FE	1,288,292	114.293	1,333,423	1,166,667	1,265,115		(11,806)			6.210	4.783	JD	6,038	72,450	02/05/2010	12/01/2028.
680033 AC 1	OLD NATL BANCORP 4.125 08/15/2024				1FE	1,000,000	103.212	1,032,122	1,000,000	1,000,000					4.125	4.125	FA	15,583		08/12/2014	08/15/2024.
680223 AJ 3	OLD REPUB INTL 4.875 10/01/2024			1	2FE	1,989,960	104.012	2,080,242	2,000,000	1,990,180		220			4.875	4.939	AO	26,000		09/22/2014	10/01/2024.
681919 AS 5	OMNICOM GROUP 5.90 04/15/2016			1	2FE	2,990,460	105.845	3,175,351	3,000,000	2,998,577		1,019			5.900	5.939	AO	37,367	177,000	12/27/2006	04/15/2016.
68233D AL 1	ONCOR ELECTRIC 6.375 01/15/2015			1	2FE	991,880	100.125	1,001,250	1,000,000	999,963		923			6.375	6.472	JJ	29,396	63,750	12/17/2002	01/15/2015.
68268N AL 7	ONEOK PARTNERS 5.00 09/15/2023			1	2FE	1,999,200	101.444	2,028,889	2,000,000	1,999,292		68			5.000	5.005	MS	29,444	100,833	09/09/2013	09/15/2023.
68389X AS 4	ORACLE CORP 3.625 07/15/2023			1	1FE	2,972,940	104.641	3,139,217	3,000,000	2,976,290		2,318			3.625	3.734	JJ	50,146	108,448	07/09/2013	07/15/2023.
68389X AU 9	ORACLE CORP 3.40 07/08/2024			1	1FE	3,990,920	102.339	4,093,548	4,000,000	3,991,290		370			3.400	3.427	JJ	65,356		06/30/2014	07/08/2024.
69318F AB 4	PBF HOLDING CO LLC 8.25 02/15/2020			1	3FE	1,971,300	100.000	2,000,000	2,000,000	1,979,586		3,068			8.250	8.500	FA	62,333	165,000	01/27/2012	02/15/2020.
693476 AT 0	PNC FUNDING CORP 5.25 11/15/2015				2FE	1,992,360	103.594	2,071,879	2,000,000	1,999,276		791			5.250	5.293	MN	13,417	105,000	10/27/2003	11/15/2015.
693476 BN 2	PNC FUNDING CORP 3.30 03/08/2022			1	1FE	994,440	102.220	1,022,199	1,000,000	995,822		506			3.300	3.366	MS	10,358	33,000	03/05/2012	03/08/2022.
69349L AM 0	PNC FINANCIAL 3.80 07/25/2023			1	1FE	1,994,400	103.142	2,062,835	2,000,000	1,995,078		477			3.800	3.834	JJ	32,933	76,000	07/22/2013	07/25/2023.
69351U AP 8	PPL ELECTRIC UTIL 3.00 09/15/2021			1	1FE	991,910	101.615	1,016,152	1,000,000	994,347		748			3.000	3.094	MS	8,833	30,000	08/18/2011	09/15/2021.
69352J AG 2	PPL ENERGY SUPPL A 5.70 10/15/2035			1	3FE	1,999,600	102.182	2,043,643	2,000,000	1,999,624		9			5.700	5.702	AO	24,067	114,000	10/20/2005	10/15/2035.
69352J AH 0	PPL ENERGY SUPPL 6.20 05/15/2016			1	3FE	499,305	104.343	521,715	500,000	499,877		83			6.200	6.219	MN	3,961	31,000	05/15/2006	05/15/2016.
69352J AL 1	PPL ENERGY SUPPLY 6.50 05/01/18			1	3FE	1,993,220	105.089	2,101,788	2,000,000	1,997,402		677			6.500	6.544	MN	21,667	130,000	03/11/2008	05/01/2018.
69352J AN 7	PPL ENERGY SUPPLY 4.60 12/15/2021			1	3FE	1,999,360	91.219	1,824,378	2,000,000	1,999,523		57			4.600	4.604	JD	4,089	92,000	12/13/2011	12/15/2021.
69362B AW 2	PSEG POWER LLC 5.125 04/15/2020			1	2FE	1,991,440	110.037	2,200,750	2,000,000	1,994,967		808			5.125	5.180	AO	21,639	102,500	03/29/2010	04/15/2020.
69362B AY 8	PSEG POWER LLC 4.15 09/15/2021			1	2FE	999,110	105.223	1,052,230	1,000,000	999,360		81			4.150	4.161	MS	12,219	41,500	09/14/2011	09/15/2021.
694308 GT 8	PACIFIC GAS&ELEC 3.50 10/01/2020			1	1FE	1,990,080	103.900	2,078,006	2,000,000	1,993,915		938			3.500	3.559	AO	17,500	70,000	09/08/2010	10/01/2020.
70109H AK 1	PARKER-HANNIFIN CORP 3.50 09/15/2022 MTN			1	1FE	988,480	104.925	1,049,251	1,000,000	992,058		879			3.500	3.619	MS	10,306	35,000	09/07/2010	09/15/2022.
70213H AB 4	PARTNERS HEALTH 3.44307/01/2021			1	1FE	1,000,000	105.467	1,054,674	1,000,000	1,000,007		(1)			3.443	3.443	JJ	17,215	34,430	12/08/2011	07/01/2021.
705011 AA 2	PEARSON FUNDING 3.75 05/08/2022		R	1	2FE	993,650	101.365	1,013,649	1,000,000	995,105		567			3.750	3.827	MN	5,521	37,500	05/01/2012	05/08/2022.
708062 AA 2	PENNANTPARK INV 4.50 10/01/2019			1	2FE	1,998,100	100.291	2,005,815	2,000,000	1,998,204		104			4.500	4.521	AO	24,500		09/16/2014	10/01/2019.
709599 AH 7	PENSKE TRUCK LEASING 4.875 07/11/2022			1	2FE	1,987,520	107.960	2,159,205	2,000,000	1,990,053		1,067			4.875	4.955	JJ	46,042	97,500	07/10/2012	07/11/2022.
709629 AJ 8	PENTAIR FINANCE 5.00 05/15/2021		R	1	2FE	2,264,380	111.163	2,223,263	2,000,000	2,204,475		(29,834)			5.000	3.151	MN	12,778	100,000	12/18/2012	05/15/2021.
712704 AA 3	PEOPLE'S UNITED FIN 3.65 12/06/2022			1	2FE	2,990,040	101.001	3,030,020	3,000,000	2,991,814		874			3.650	3.690	JD	7,604	109,500	12/03/2012	12/06/2022.
71270Q EB 8	PEOPLES UNITED 4.00 07/15/2024			1	2FE	2,982,270	101.394	3,041,825	3,000,000	2,983,075		805			4.000	4.072	JJ	61,667		06/23/2014	07/15/2024.
713448 BJ 6	PEPSICO INC 7.90 11/01/2018			1	1FE	3,058,875	121.569	3,039,225	2,500,000	2,761,448		(60,653)			7.900	4.875	MN	32,917	197,500	07/15/2009	11/01/2018.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
713448 BN 7	PEPSICO INC 4.50 01/15/20			1	1FE	1,993,300	110.211	2,204,224	2,000,000	1,996,252		648			4.500	4.542	JJ	41,500	90,000	01/11/2010	01/15/2020.
714046 AE 9	PERKINELMER INC 5.00 11/15/2021			1	2FE	993,720	110.136	1,101,356	1,000,000	995,406		546			5.000	5.080	MN	6,389	50,000	10/20/2011	11/15/2021.
714264 AD 0	PERNOD-RICARD SA 4.45 01/15/2022		R	1	2FE	997,460	106.987	1,069,869	1,000,000	998,087		227			4.450	4.482	JJ	20,519	44,500	10/20/2011	01/15/2022.
717081 DA 8	PFIZER INC 5.35 03/15/2015			1	1FE	5,251,000	100.951	5,047,555	5,000,000	5,009,937		(47,624)			5.350	4.365	MS	78,764	267,500	07/16/2009	03/15/2015.
717081 DH 3	PFIZER INC 3.00 06/15/2023			1	1FE	981,920	100.789	1,007,889	1,000,000	984,335		1,589			3.000	3.213	JD	1,333	30,000	06/19/2013	06/15/2023.
718546 AC 8	PHILLIPS 66 4.30 04/01/2022			1	2FE	997,630	105.569	1,055,692	1,000,000	998,212		206			4.300	4.329	AO	10,750	43,000	03/07/2012	04/01/2022.
720198 AC 4	PIEDMONT OPERATING 3.40 06/01/2023			1	2FE	996,010	96.976	969,759	1,000,000	996,589		344			3.400	3.447	JD	2,833	34,000	05/06/2013	06/01/2023.
72447X AC 1	PITNEY BOWES INC MTN 5.75 09/15/2017			1	2FE	149,193	109.292	165,032	151,000	150,404		198			5.750	5.910	MS	2,557	8,683	09/06/2007	09/15/2017.
72650R AJ 1	PLAINS ALL AMER 5.25 06/15/2015			1	2FE	995,180	102.062	1,020,621	1,000,000	999,725		582			5.250	5.312	JD	2,333	52,500	05/24/2005	06/15/2015.
72650R AT 9	PLAINS ALL AMER PIPELINE 6.50 05/01/2018				2FE	994,240	113.467	1,134,668	1,000,000	997,669		607			6.500	6.579	MN	10,833	65,000	04/18/2008	05/01/2018.
72650R BF 8	PLAINS ALL AMER PIPELINE 3.60 11/01/2024			1	2FE	998,420	98.333	983,325	1,000,000	998,488		68			3.600	3.618	MN	11,200		09/02/2014	11/01/2024.
72925P AB 1	PLUM CREEK TIMBR 5.875 11/15/2015			1	2FE	997,310	103.948	1,039,478	1,000,000	999,699		327			5.875	5.911	MN	7,507	58,750	11/08/2005	11/15/2015.
72925P AC 9	PLUM CREEK TIMBER 4.70 03/15/2021			1	2FE	999,330	107.988	1,079,881	1,000,000	999,521		65			4.700	4.709	MS	13,839	47,000	11/08/2010	03/15/2021.
73755L AH 0	POTASH CORP 4.875 03/30/2020		I.	1	1FE	2,973,270	110.428	3,312,833	3,000,000	2,984,940		2,455			4.875	4.985	MS	36,969	146,250	09/23/2009	03/30/2020.
74005P AV 6	PRAXAIR INC 3 09/15/15			1	1FE	1,994,860	101.942	2,038,835	2,000,000	1,999,350		898			3.250	3.297	MS	19,139	65,000	08/27/2009	09/15/2015.
740816 AK 9	HARVARD PRES & FELLOWS 3.529 10/01/2031			1	1FE	1,000,000	102.486	1,024,865	1,000,000	999,978		1			3.529	3.529	AO	8,823	35,290	04/29/2013	10/01/2031.
74348T AJ 1	PROSPECT CAPITAL 5.875 03/15/2023			1	2FE	1,000,000	102.943	1,029,430	1,000,000	1,000,031		(3)			5.875	5.875	MS	17,299	58,750	03/27/2013	03/15/2023.
74432Q AJ 4	PRUDENTIAL FIN GMTN 5.50 03/15/2016				2FE	2,994,070	105.387	3,161,617	3,000,000	2,999,231		590			5.500	5.522	MS	48,583	165,000	12/27/2006	03/15/2016.
744448 CC 3	PUBLIC SERV COLO 5.125 06/01/2019			1	1FE	994,600	112.972	1,129,725	1,000,000	997,268		537			5.125	5.195	JD	4,271	51,250	05/28/2009	06/01/2019.
744482 BH 2	PUB SVC NEW HAMP N 6.15 09/01/2017			1	1FE	998,290	110.899	1,108,987	1,000,000	999,419		195			6.150	6.174	MS	20,500	61,500	09/17/2007	09/01/2017.
744538 AC 3	PUB SVC NEW HAMP 3.20 09/01/2021			1	1FE	995,780	102.448	1,024,479	1,000,000	997,025		394			3.200	3.250	MS	10,667	32,000	09/06/2011	09/01/2021.
744542 AB 7	PUBLIC SERVICE C0 NM 5.35 10/01/2021			1	2FE	998,570	109.226	1,092,262	1,000,000	998,938		128			5.350	5.369	AO	13,375	53,500	10/06/2011	10/01/2021.
74456Q BH 8	PUBLIC SERVICE E 3.15 08/15/2024			1	1FE	998,210	101.712	1,017,124	1,000,000	998,271		61			3.150	3.171	FA	12,163		08/06/2014	08/15/2024.
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18			2	1FE	397,179	109.266	447,681	409,716	405,291		934			6.415	6.715	JD	2,190	26,283	01/23/2001	06/01/2018.
745332 BZ 8	PUGET SOUND ENERGY 6.75 01/15/2016			1	1FE	4,000,000	106.187	4,247,494	4,000,000	4,000,000					6.750	6.750	JJ	124,500	270,000	01/20/2009	01/15/2016.
747262 AS 2	QVC INC 4.85 04/01/2024			1	2FE	999,270	101.828	1,018,282	1,000,000	999,336		66			4.850	4.859	AO	12,125	26,001	03/11/2014	04/01/2024.
747262 AU 7	QVC INC 4.45 02/15/2025			1	2FE	998,600	97.736	977,365	1,000,000	998,633		33			4.450	4.467	FA	16,069		08/07/2014	02/15/2025.
749607 AC 1	RLI CORP 4.875 09/15/2023			1	2FE	997,140	105.285	1,052,851	1,000,000	997,405		223			4.875	4.912	MS	14,354	46,448	09/25/2013	09/15/2023.
754730 AD 1	RAYMOND JAMES 5 04/01/24			1	2FE	1,501,140	113.898	1,708,473	1,500,000	1,500,959		(77)			5.625	5.616	AO	21,094	84,375	03/23/2012	04/01/2024.
75524R AA 7	RBS CIT FIN GRP 4.15 09/28/2022				2FE	1,992,380	102.160	2,043,192	2,000,000	1,993,836		661			4.150	4.197	MS	21,442	83,000	09/25/2012	09/28/2022.
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017			1	2FE	203,096	106.084	218,219	205,704	205,256		305			6.375	6.542	MN	1,676	13,114	06/02/1998	05/15/2017.
756109 AP 9	REALTY INCOME 4.65 08/01/2023			1	2FE	1,995,500	107.728	2,154,561	2,000,000	1,996,073		372			4.650	4.678	FA	38,750	96,875	07/09/2013	08/01/2023.
758202 AK 1	REED ELSEVR CPTL 3.125 10/15/2022			1	2FE	1,409,380	98.895	1,393,424	1,409,000	1,409,312		(35)			3.125	3.122	AO	9,295	44,031	10/24/2012	10/15/2022.
75884R AS 2	REGENCY CENTERS 4.80 04/15/2021			1	2FE	1,997,200	109.480	2,189,594	2,000,000	1,998,179		243			4.800	4.817	AO	20,267	96,000	09/30/2010	04/15/2021.
760759 AM 2	REPUBLIC SVCS INC 4.75 05/15/2023			1	2FE	1,994,720	110.791	2,215,825	2,000,000	1,996,033		377			4.750	4.779	MN	12,139	95,000	05/02/2011	05/15/2023.
774341 AB 7	ROCKWELL COLLINS 5 07/15/19			1	1FE	994,710	112.040	1,120,396	1,000,000	997,252		522			5.250	5.319	JJ	24,208	52,500	05/01/2009	07/15/2019.
78355H JP 5	RYDER SYSTEM INC 3.6 03/1/16 MTN			1	2FE	998,860	102.957	1,029,572	1,000,000	999,739		215			3.600	3.623	MS	12,000	36,000	08/26/2010	03/01/2016.
78390X AA 9	SAIC INC 144A 4.45 12/01/2020			1	3FE	996,370	96.351	963,508	1,000,000	997,636		342			4.450	4.496	JD	3,708	44,500	12/13/2010	12/01/2020.
78403D AB 6	SBA TOWER TRUST 5.101 04/15/2017			1	1FE	3,000,000	105.697	3,170,903	3,000,000	3,000,000					5.101	5.156	MON	6,801	152,605	04/08/2010	04/17/2017.
78403D AE 0	SBA TOWER TRUST 144A 3.598 04/15/2018			1	2FE	500,000	100.042	500,209	500,000	500,000					3.598	3.625	MON	800	17,940	04/04/2013	04/15/2018.
78403D AF 7	SBA TOWER TRUST 144A 3.722 04/15/2023			1	1FE	1,000,000	100.110	1,001,099	1,000,000	1,000,000					3.722	3.751	MON	1,654	37,117	04/04/2013	04/15/2023.
78403D AH 3	SBA TOWER TRUST 14-2 C 3.869 10/15/2024			1	1FE	2,000,000	101.731	2,034,614	2,000,000	2,000,000					3.869	3.900	MON	3,439	12,897	10/07/2014	10/15/2024.
786514 BU 2	SAFEWAY INC 4.75 12/01/2021			1	2FE	997,490	101.029	1,010,285	1,000,000	998,136		223			4.750	4.782	JD	3,958	47,500	11/30/2011	12/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
790849 AJ 2	ST JUDE MEDICAL 3.25 04/15/2023			1	2FE	1,990,480	99.969	1,999,381	2,000,000	1,991,939		833			3.250	3.306	AO	13,722	65,000	03/21/2013	04/15/2023.
80105N AG 0	SANOFI-AVENTIS 4.00 03/29/2021		R	1	1FE	1,979,520	108.759	2,175,183	2,000,000	1,986,253		1,894			4.000	4.126	MS	20,444	80,000	03/22/2011	03/29/2021.
803111 AS 2	SARA LEE CORP 4.10 09/15/2020			1	2FE	1,063,213	103.097	1,096,951	1,064,000	1,063,519		73			4.100	4.109	MS	12,845	43,624	08/30/2010	09/15/2020.
80589M AE 2	SCANA CORP 4.125 02/01/2022			1	2FE	992,380	103.667	1,036,674	1,000,000	994,298		678			4.125	4.219	FA	17,188	41,250	01/18/2012	02/01/2022.
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022		R	1	2FE	1,798,667	80.000	1,438,933	1,798,667	1,797,787		141			5.875	5.886	MS	28,766	107,139	03/21/2012	09/25/2022.
806854 AB 1	SCHLUMBERGER INV 3.30 09/14/2021		R	1	1FE	2,015,820	101.898	2,037,963	2,000,000	2,011,630		(1,623)			3.300	3.198	MS	19,617	66,000	04/02/2012	09/14/2021.
806854 AH 8	SCHLUMBERGER INV 3.65 12/01/2023		R	1	1FE	996,600	103.744	1,037,442	1,000,000	996,908		286			3.650	3.691	JD	3,042	36,297	11/25/2013	12/01/2023.
808513 AD 7	SCHWAB CHARLES 4.45 07/22/20			1	1FE	998,720	109.876	1,098,755	1,000,000	999,227		120			4.450	4.466	JJ	19,654	44,500	07/19/2010	07/22/2020.
808513 AG 0	SCHWAB CHARLES 3.225 09/01/2022			1	1FE	1,000,590	102.395	1,023,945	1,000,000	1,000,471		(53)			3.225	3.218	MS	10,750	32,250	08/22/2012	09/01/2022.
80851Q DA 9	SCHWAB CHARLES MTN 6.375 09/01/2017				1FE	1,994,380	112.592	2,251,835	2,000,000	1,993,690		2,104			6.375	6.506	MS	42,500	127,500	09/11/2007	09/01/2017.
81013T AB 7	IBERDROLA INTL 5.375 03/15/2015		R	1	2FE	999,930	100.517	1,005,168	1,000,000	999,998		10			5.375	5.376	MS	15,826	53,750	03/15/2005	03/15/2015.
81180W AK 7	SEAGATE HDD CAYMAN 4.75 01/01/2025		R	1	2FE	2,000,000	103.000	2,060,000	2,000,000	2,000,113		113			4.750	4.749	JJ	56,208		05/20/2014	01/01/2025.
811904 AK 7	SEACOR HOLDINGS 7.375 10/01/2019			1	3FE	993,290	105.019	1,050,188	1,000,000	996,224		641			7.375	7.471	AO	18,438	73,750	09/21/2009	10/01/2019.
81683R AJ 3	SEMINOLE TRIBE 7.804 10/01/2020			1	2FE	1,100,000	108.000	1,188,000	1,100,000	1,100,008		(2)			7.804	7.804	AO	21,461	85,844	09/27/2007	10/01/2020.
81721M AK 5	SENIOR HOUSING 4.75 05/01/2024			1	2FE	1,993,680	102.694	2,053,875	2,000,000	1,994,028		348			4.750	4.790	MN	15,833	48,292	04/23/2014	05/01/2024.
822582 AJ 1	SHELL INTL FIN 4.30 09/22/2019		R	1	1FE	2,989,620	109.665	3,289,949	3,000,000	2,994,541		1,020			4.300	4.343	MS	35,475	129,000	09/15/2009	09/22/2019.
826200 AC 1	SIEMENS FINANCIAL 5.75 10/17/2016		R	1	1FE	4,067,720	108.133	4,325,334	4,000,000	4,015,282		(7,908)			5.750	5.523	AO	47,278	230,000	11/29/2006	10/17/2016.
826552 AA 9	SIGMA-ALDRICH 3.375 11/01/2020			1	1FE	1,998,300	103.531	2,070,622	2,000,000	1,998,944		161			3.375	3.385	MN	11,250	67,500	10/25/2010	11/01/2020.
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024		R	1	2FE	1,991,980	96.383	1,927,660	2,000,000	1,992,455		475			4.700	4.750	JD	4,178	53,789	05/14/2014	06/15/2024.
828807 BW 6	SIMON PROP GP LP 5.25 12/01/2016			1	1FE	4,950,330	106.924	5,346,219	5,000,000	4,988,285		5,657			5.250	5.380	JD	21,875	262,500	12/08/2006	12/01/2016.
828807 CD 7	SIMON PROP GP LP 5.65 02/01/20			1	1FE	1,992,420	114.886	2,297,722	2,000,000	1,995,640		721			5.650	5.700	FA	47,083	113,000	01/19/2010	02/01/2020.
828807 CR 6	SIMON PROP GP LP 3.75 02/01/2024			1	1FE	1,987,580	104.991	2,099,823	2,000,000	1,988,579		999			3.750	3.825	FA	31,250	39,583	01/13/2014	02/01/2024.
83238P AB 0	SMITHS GROUP PLC 7.20 05/15/2019		R	1	2FE	998,800	115.742	1,157,420	1,000,000	999,372		118			7.200	7.217	MN	9,200	72,000	05/07/2009	05/15/2019.
833034 AE 1	SNAP-ON INC 5.50 01/15/2017			1	1FE	998,770	106.427	1,064,275	1,000,000	999,696		137			5.500	5.516	JJ	25,361	55,000	01/11/2007	01/15/2017.
83367T AD 1	SOCIETE GENERALE 3.10 09/14/2015		R		1FE	999,680	101.602	1,016,018	1,000,000	999,952		67			3.100	3.107	MS	9,214	31,000	09/07/2010	09/14/2015.
83368R AA 0	SOCIETE GENERALE 5.20 04/15/2021		R		1FE	1,997,240	114.438	2,288,758	2,000,000	1,998,095		250			5.200	5.218	AO	21,956	104,000	04/11/2011	04/15/2021.
835495 AK 8	SONOCO PRODUCTS 4.375 11/01/2021			1	2FE	995,430	106.993	1,069,929	1,000,000	996,674		409			4.375	4.432	MN	7,292	43,750	10/20/2011	11/01/2021.
84383Q AA 1	SOUTHN STAR CENT 6.00 06/01/2016			1	2FE	1,988,320	105.002	2,100,047	2,000,000	1,997,968		1,335			6.000	6.076	JD	10,000	120,000	04/12/2006	06/01/2016.
844741 AY 4	SOUTHWEST AIR 5.75 12/15/2016			1	2FE	1,990,680	108.157	2,163,148	2,000,000	1,997,737		1,063			5.750	5.812	JD	5,111	115,000	12/11/2006	12/15/2016.
84474W AA 8	SOUTHWEST AIR 6.53 07/02/19			1	2FE	444,091	107.228	538,069	501,798	474,423		13,229			6.530	9.904	JJ	16,293	32,767	01/20/2009	07/02/2019.
845437 BH 4	SOUTHWESTN EL PR E 5.55 01/15/2017			1	2FE	1,994,220	108.036	2,160,726	2,000,000	1,998,556		651			5.550	5.588	JJ	51,183	111,000	01/08/2007	01/15/2017.
84755T AD 9	SPECTRA ENERGY 5.65 03/01/20			1	2FE	997,880	111.099	1,110,993	1,000,000	998,807		194			5.650	5.677	MS	18,833	56,500	08/25/2009	03/01/2020.
853254 AJ 9	STANDARD CHARTERED PLC 3.95 01/11/2023		R		1FE	986,150	96.178	961,778	1,000,000	988,413		1,195			3.950	4.121	JJ	18,653	39,500	01/30/2013	01/11/2023.
853254 AL 4	STANDARD CHART 5.20 01/26/2024		R		1FE	1,998,240	103.846	2,076,915	2,000,000	1,998,276		115			5.200	5.212	JJ	44,778	86,667	09/23/2013	01/26/2024.
854502 AC 5	STANLEY BLACK 3.40 12/01/2021			1	1FE	998,980	103.843	1,038,435	1,000,000	999,266		93			3.400	3.412	JD	2,833	34,000	11/17/2011	12/01/2021.
855030 AM 4	STAPLES INC 4.375 01/12/2023			1	2FE	998,080	100.275	1,002,755	1,000,000	998,392		164			4.375	4.399	JJ	20,538	43,750	01/07/2013	01/12/2023.
855244 AD 1	STARBUCKS CORP 3.85 10/01/2023			1	1FE	1,999,280	106.773	2,135,462	2,000,000	1,999,410		81			3.850	3.854	AO	19,250	82,347	09/03/2013	10/01/2023.
85744N AA 9	STATE ST BK & TR 5.30 01/15/2016				1FE	1,927,600	104.309	2,086,176	2,000,000	1,988,262		10,654			5.300	5.891	JJ	48,878	106,000	05/05/2008	01/15/2016.
857477 AL 7	STATE STREET CORP 3.10 05/15/2023				1FE	2,986,760	98.735	2,962,056	3,000,000	2,988,620		1,168			3.100	3.152	MN	11,883	93,000	05/23/2013	05/15/2023.
85771P AK 8	STATOIL ASA 2.65 01/15/2024		R	1	1FE	2,857,740	95.506	2,865,189	3,000,000	2,875,867		11,685			2.650	3.180	JJ	36,658	92,750	06/19/2013	01/15/2024.
85771S AA 4	STATOILHYDRO ASA 5.25 04/15/2019		R	1	1FE	1,497,135	112.351	1,685,258	1,500,000	1,498,575		289			5.250	5.275	AO	16,625	78,750	04/16/2009	04/15/2019.
863667 AB 7	STRYKER CORP 4.375 01/15/20			1	1FE	993,280	107.022	1,070,222	1,000,000	996,245		651			4.375	4.459	JJ	20,174	43,750	01/12/2010	01/15/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
865622 AW 4	SUMITOMO MITSUI 3.20 07/18/2022		R		1FE	1,000,000	101.583	1,015,832	1,000,000	1,000,000					3.200	3.200	JJ	14,489	32,000	07/10/2012	07/18/2022.
865622 AZ 7	SUMITOMO MITSUI BK 3.00 01/18/2023		R		1FE	985,240	99.336	993,363	1,000,000	987,731		1,319			3.000	3.174	JJ	13,583	30,000	01/30/2013	01/18/2023.
86562M AA 8	SUMITOMO MITSUI 4.436 04/02/2024		R		2FE	1,000,000	104.801	1,048,012	1,000,000	1,000,000					4.436	4.436	AO	10,967	22,180	03/26/2014	04/02/2024.
86765B AG 4	SUNOCO LOGISTICS 5.50 02/15/2020			1	2FE	1,993,440	109.451	2,189,029	2,000,000	1,996,206		625			5.500	5.543	FA	41,556	110,000	02/09/2010	02/15/2020.
86787E AM 9	SUNTRUST BANKS 7.25 03/15/2018				2FE	993,430	115.681	1,156,808	1,000,000	997,359		707			7.250	7.344	MS	21,347	72,500	03/12/2008	03/15/2018.
86787G AD 4	SUNTRUST BANK 5.2 01/17/17				2FE	305,076	106.928	327,200	306,000	305,807		87			5.200	5.233	JJ	7,249	15,912	12/01/2004	01/17/2017.
867914 AZ 6	SUNTRUST BANKS 6.00 09/11/2017				2FE	1,999,840	110.875	2,217,492	2,000,000	1,999,949		17			6.000	6.001	MS	36,667	120,000	09/05/2007	09/11/2017.
87124V AD 1	SYDNEY AIRPORT F 3.90 03/22/2023		R	1	2FE	998,160	102.781	1,027,815	1,000,000	998,466		155			3.900	3.922	MS	10,725	39,000	10/16/2012	03/22/2023.
87151Q AA 4	SYMETRA FINL 6.125 04/01/2016			1	2FE	3,044,120	104.905	3,147,145	3,000,000	3,007,438		(5,593)			6.125	5.916	AO	45,938	183,750	12/11/2006	04/01/2016.
87165B AD 5	SYNCHRONY FINANCIAL 4.25 08/15/2024			1	2FE	998,060	102.667	1,026,669	1,000,000	998,125		65			4.250	4.274	FA	16,528		08/06/2014	08/15/2024.
87236Y AD 0	TD AMERITRADE 3.625 04/01/2025			1	1FE	1,999,000	101.291	2,025,811	2,000,000	1,999,001		1			3.625	3.631	AO	13,896		10/17/2014	04/01/2025.
87246Y AC 0	TIAA ASSET MGMT 4.125 11/01/2024			1	2FE	1,997,720	102.524	2,050,480	2,000,000	1,997,752		32			4.125	4.139	MN	13,979		10/27/2014	11/01/2024.
872540 AM 1	TJX COS INC 6.95 04/15/2019			1	1FE	998,120	118.940	1,189,398	1,000,000	999,050		184			6.950	6.976	AO	14,672	69,500	04/02/2009	04/15/2019.
87425E AG 8	TALISMAN ENERGY 5.125 05/15/2015		I	1	2FE	2,997,420	101.270	3,038,098	3,000,000	2,999,880		313			5.125	5.136	MN	19,646	153,750	05/09/2005	05/15/2015.
87612E BD 7	TARGET CORP 3.50 07/01/2024			1	1FE	1,991,120	103.901	2,078,021	2,000,000	1,991,512		392			3.500	3.553	JJ	35,972		06/17/2014	07/01/2024.
878055 AD 4	TCF NATIONAL BK 6.25 06/08/2022				2FE	990,860	108.675	1,086,748	1,000,000	992,688		748			6.250	6.375	JD	3,993	62,500	06/05/2012	06/08/2022.
87969N AC 9	TELSTRA CORP LTD 4.80 10/12/2021		R	1	1FE	2,175,500	112.724	2,254,484	2,000,000	2,131,224		(16,744)			4.800	3.697	AO	21,067	96,000	04/03/2012	10/12/2021.
88165F AG 7	TEVA PHARM FIN BV 2.95 12/18/2022		R	1	1FE	998,020	97.406	974,059	1,000,000	998,377		178			2.950	2.973	JD	1,065	29,500	12/13/2012	12/18/2022.
88166J AA 1	TEVA PHARM FIN IV BV 3.65 11/10/2021		R	1	1FE	996,350	102.287	1,022,867	1,000,000	997,357		333			3.650	3.694	MN	5,171	36,500	11/07/2011	11/10/2021.
88224P JS 9	TEXAS CAPITAL BK BKNT 5.25 01/31/2026				2FE	2,000,000	105.982	2,119,647	2,000,000	2,000,000					5.250	5.250	JJ	44,042	52,500	01/28/2014	01/31/2026.
882508 AW 4	TEXAS INSTRUMENT 2.25 05/01/2023			1	1FE	1,961,460	95.054	1,901,074	2,000,000	1,967,187		3,506			2.250	2.469	MN	7,500	45,000	05/01/2013	05/01/2023.
883556 AZ 5	THERMO FISHER 3.60 08/15/2021			1	2FE	1,996,180	103.123	2,062,454	2,000,000	1,997,319		352			3.600	3.623	FA	27,200	72,000	08/09/2011	08/15/2021.
884903 BK 0	THOMSON REUTERS 3.95 09/30/2021		I	1	2FE	995,760	105.289	1,052,887	1,000,000	996,953		386			3.950	4.002	MS	9,985	39,500	09/28/2011	09/30/2021.
886546 AA 8	TIFFANY & CO 3.80 10/01/2024			1	2FE	997,020	100.612	1,006,123	1,000,000	997,089		69			3.800	3.836	AO	10,133		09/22/2014	10/01/2024.
887317 AK 1	TIME WARNER INC 4.75 03/29/2021			1	2FE	989,430	109.375	1,093,748	1,000,000	992,812		963			4.750	4.885	MS	12,139	47,500	03/29/2011	03/29/2021.
887317 AN 5	TIME WARNER INC 4.00 01/15/2022			1	2FE	982,970	105.036	1,050,364	1,000,000	987,504		1,497			4.000	4.207	JJ	18,444	40,000	10/12/2011	01/15/2022.
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019			1	2FE	2,405,380	123.822	2,476,435	2,000,000	2,309,893		(66,922)			8.750	4.579	FA	66,597	175,000	07/17/2013	02/14/2019.
88948A AR 8	TOLL ROAD INV II 0.00 02/15/16			1	1FE	948,525	96.068	1,441,025	1,500,000	1,383,899		95,999				7.320	FA			09/25/2009	02/15/2016.
891027 AN 4	TORCHMARK CORP 6.375 06/15/2016			1	2FE	2,977,410	107.356	3,220,673	3,000,000	2,995,736		2,709			6.375	6.479	JD	8,500	191,250	06/20/2006	06/15/2016.
89153V AB 5	TOTAL CAP INTL SA 2.875 02/17/2022		R	1	1FE	1,933,780	99.034	1,980,673	2,000,000	1,950,142		6,118			2.875	3.270	FA	21,403	57,500	03/30/2012	02/17/2022.
89153V AG 4	TOTAL CAP INTL 3.7 01/15/2024		R	1	1FE	1,994,900	103.277	2,065,542	2,000,000	1,995,432		414			3.700	3.730	JJ	34,122	68,450	08/05/2013	01/15/2024.
89153V AL 3	TOTAL CAP INTL SA 3.75 04/10/2024		R	1	1FE	2,977,470	103.988	3,119,625	3,000,000	2,979,570		2,100			3.750	3.838	AO	25,313	82,813	01/08/2014	04/10/2024.
891906 AB 5	TOTAL SYSTEM SVC 3.75 06/01/2023			1	2FE	992,400	97.977	979,769	1,000,000	993,441		649			3.750	3.842	JD	3,125	37,500	05/15/2013	06/01/2023.
89233P 5F 9	TOYOTA MTR CRED 3.40 09/15/2021 MTN			1	1FE	1,994,960	104.607	2,092,144	2,000,000	1,996,436		465			3.400	3.430	MS	20,022	68,000	09/08/2011	09/15/2021.
89233P 5T 9	TOYOTA MTR CRED 3.30 01/12/2022			1	1FE	996,290	103.916	1,039,165	1,000,000	997,266		340			3.300	3.344	JJ	15,492	33,000	01/09/2012	01/12/2022.
893045 AE 4	TRANS-ALLEGHENY 3.85 06/01/2025			1	2FE	1,998,480	100.735	2,014,695	2,000,000	1,998,484		4			3.850	3.859	JD	4,278		12/08/2014	06/01/2025.
89346D AF 4	TRANSALTA CORP 4.50 11/15/2022		I	1	2FE	1,965,320	100.482	2,009,632	2,000,000	1,971,481		2,930			4.500	4.719	MN	11,500	90,000	11/02/2012	11/15/2022.
898813 AK 6	TUCSON ELEC PWR 5.15 11/15/2021			1	2FE	996,820	111.763	1,117,631	1,000,000	997,659		277			5.150	5.191	MN	6,581	51,500	11/03/2011	11/15/2021.
898813 AL 4	TUCSON ELEC PWR 3.85 03/15/2023			1	2FE	996,750	101.942	1,019,422	1,000,000	997,354		269			3.850	3.888	MS	11,336	38,500	09/11/2012	03/15/2023.
899896 AC 8	TUPPERWARE BRAND 4.75 06/01/2021			1	2FE	1,979,780	107.148	2,142,960	2,000,000	1,985,932		1,827			4.750	4.879	JD	7,917	95,000	05/25/2011	06/01/2021.
902118 BL 1	TYCO INTL FINANCE 8.50 01/15/2019		R	1	1FE	1,213,060	121.775	1,217,748	1,000,000	1,000,000		(26,205)			8.500	8.500	JJ	39,194	85,000	10/27/2009	01/15/2019.
902133 AR 8	TYCO ELECTRONICS 3.45 08/01/2024		R	1	1FE	996,140	102.013	1,020,133	1,000,000	996,201		61			3.450	3.497	FA	14,471		07/28/2014	08/01/2024.
902494 AT 0	TYSON FOODS INC 4.50 06/15/2022			1	2FE	994,580	108.107	1,081,069	1,000,000	995,740		470			4.500	4.568	JD	2,000	45,000	06/06/2012	06/15/2022.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90261A AB 8	UBS AG STAMFORD 7.625 08/17/2022 (COCO)		R		2FE	1,015,000	117.179	1,171,791	1,000,000	1,012,357		(1,169)			7.625	7.410	FA	28,382	76,250	08/10/2012	08/17/2022.
90261X GD 8	UBS AG STAMFORD 4.875 08/04/20		R		1FE	1,967,518	111.412	2,174,760	1,952,000	1,961,570		(1,461)			4.875	4.774	FA	38,857	95,160	07/29/2010	08/04/2020.
902691 AD 6	UGI UTILITIES B 5.753 09/30/2016			1	1FE	1,000,000	106.905	1,069,053	1,000,000	1,000,008		(4)			5.753	5.753	MS	14,542	57,530	09/12/2006	09/30/2016.
90320W AA 1	UPMC HEALTH SYSTEM 3.853 12/15/2021			1	1FE	2,000,000	104.645	2,092,891	2,000,000	2,000,024		(3)			3.853	3.853	JD	3,425	77,060	11/23/2011	12/15/2021.
90520G AA 4	UNION BANK CALIF 5.95 05/11/2016				1FE	2,566,075	106.074	2,651,859	2,500,000	2,511,954		(8,238)			5.950	5.580	MN	20,660	148,750	01/24/2007	05/11/2016.
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19			1	1FE	250,535	108.841	283,261	260,253	257,727		1,374			6.700	7.319	FA	6,200	17,437	07/28/1999	02/23/2019.
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025				1FE	2,225,112	108.255	2,408,798	2,225,112	2,225,112					5.404	5.404	JJ	59,789	120,245	07/22/2004	07/02/2025.
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020				1	545,455	110.418	602,277	545,455	545,447		2			4.710	4.710	MN	3,283	25,691	06/07/2005	05/15/2020.
90919U AA 2	UNISON LEASE FND 5.349 04/15/17			1	1FE	2,990,000	105.011	3,150,319	3,000,000	2,995,880		1,645			5.349	5.474	MON	7,132	160,470	02/18/2011	04/15/2017.
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22			1	3FE	633,193	107.250	703,730	656,159	639,163		2,758			6.636	7.262	JJ	21,650	43,543	04/30/2010	07/02/2022.
90932P AA 6	UNITED AIR 2014-1 A 4.00 04/11/2026			1	1FE	1,000,000	102.500	1,025,000	1,000,000	1,000,004		4			4.000	4.000	AO	8,889	20,444	03/24/2014	04/11/2026.
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026			1	1FE	1,000,000	101.000	1,010,000	1,000,000	1,000,015		15			3.750	3.750	MS	14,583		07/28/2014	09/03/2026.
91159H HK 9	US BANCORP 3.60 09/11/2024			1	1FE	2,993,760	101.438	3,043,127	3,000,000	2,993,920		160			3.600	3.625	MS	33,000		09/08/2014	09/11/2024.
913017 BQ 1	UNITED TECH CORP 6.125 02/01/2019			1	1FE	2,240,100	116.151	2,323,029	2,000,000	2,116,013		(25,312)			6.125	4.552	FA	51,042	122,500	08/04/2009	02/01/2019.
913017 BR 9	UNITED TECH CORP 4.50 04/15/2020			1	1FE	1,990,020	110.843	2,216,869	2,000,000	1,994,328		929			4.500	4.561	AO	19,000	90,000	02/23/2010	04/15/2020.
91324P CC 4	UNITEDHEALTH GROUP 2.875 03/15/2023			1	1FE	995,930	99.284	992,836	1,000,000	996,599		362			2.875	2.922	MS	8,465	28,750	02/25/2013	03/15/2023.
91529Y AH 9	UNUM GROUP 5.625 09/15/2020			1	2FE	2,010,300	113.247	2,264,941	2,000,000	2,006,542		(954)			5.625	5.557	MS	33,125	112,500	09/09/2010	09/15/2020.
918204 AV 0	VF CORP 3.50 09/01/2021			1	1FE	996,900	105.753	1,057,529	1,000,000	997,823		285			3.500	3.537	MS	11,667	35,000	08/17/2011	09/01/2021.
91911T AJ 2	VALE OVERSEAS LTD 5.625 09/15/2019		R	1	2FE	992,320	106.554	1,065,545	1,000,000	995,848		749			5.625	5.727	MS	16,563	56,250	09/08/2009	09/15/2019.
91911T AL 7	VALE OVERSEAS 4.625 09/15/2020		R	1	2FE	1,980,600	101.446	2,028,917	2,000,000	1,987,836		1,817			4.625	4.748	MS	27,236	92,500	09/08/2010	09/15/2020.
91911T AM 5	VALE OVERSEAS 4.375 01/11/2022		R	1	2FE	1,843,780	96.432	1,928,648	2,000,000	1,866,443		15,174			4.375	5.535	JJ	41,319	87,500	06/24/2013	01/11/2022.
91913Y AR 1	VALERO ENERGY 6.125 02/01/2020			1	2FE	1,987,380	113.413	2,268,254	2,000,000	1,992,600		1,204			6.125	6.211	FA	51,042	122,500	02/03/2010	02/01/2020.
919794 AB 3	VALLEY NATL BANC 5.125 09/27/2023				2FE	2,016,395	108.258	2,165,165	2,000,000	2,014,885		(1,315)			5.125	5.018	MS	26,764	102,500	10/23/2013	09/27/2023.
920355 AG 9	VALSPAR CORP 4.20 01/15/2022			1	2FE	998,540	107.328	1,073,276	1,000,000	998,913		130			4.200	4.218	JJ	19,367	42,000	01/10/2012	01/15/2022.
92239M AE 1	VECTREN UTILITY 5.75 08/01/2018			1	1FE	991,770	111.068	1,110,679	1,000,000	997,351		647			5.750	5.833	FA	23,958	57,500	07/24/2003	08/01/2018.
92276M AW 5	VENTAS REALTY LP 4.75 06/01/2021			1	2FE	1,982,640	108.763	2,175,253	2,000,000	1,987,998		1,560			4.750	4.860	JD	7,917	95,000	05/10/2011	06/01/2021.
92343V BC 7	VERIZON COMM INC 3.50 11/01/2021			1	2FE	1,028,220	102.291	1,022,912	1,000,000	1,020,995		(2,713)			3.500	3.156	MN	5,833	35,000	03/30/2012	11/01/2021.
92343V BR 4	VERIZON COMM INC 5.15 09/15/2023			1	2FE	2,990,280	110.736	3,322,089	3,000,000	2,991,257		770			5.150	5.192	MS	45,492	153,213	09/11/2013	09/15/2023.
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023		R	1	2FE	1,790,028	102.250	1,830,303	1,790,028	1,790,029					5.000	5.031	JAJO	16,906	89,750	10/07/2013	10/23/2023.
927804 FK 5	VIRGINIA ELEC & PWR 2.95 01/15/2022			1	1FE	997,590	100.989	1,009,893	1,000,000	998,234		222			2.950	2.978	JJ	13,603	29,500	01/09/2012	01/15/2022.
92849T AJ 7	VITERRA INC 5.95 08/01/20		I	1	2FE	994,810	110.170	1,101,700	1,000,000	992,854		1,046			5.950	6.103	FA	24,792	59,500	07/30/2010	08/01/2020.
92857W BC 3	VODAFONE GROUP 2.95 02/19/23		R	1	2FE	1,990,740	95.976	1,919,523	2,000,000	1,992,266		828			2.950	3.004	FA	21,633	59,000	02/11/2013	02/19/2023.
928670 AB 4	VOLKSWAGEN INTL FIN NV 4.00 08/12/2020		R	1	1FE	1,052,350	106.688	1,066,885	1,000,000	1,036,744		(5,871)			4.000	3.278	FA	15,444	40,000	04/02/2012	08/12/2020.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015			1	1FE	3,464,763	101.457	3,514,000	3,463,550	3,446,231		(8,186)			4.141	6.683	MON	6,374	143,426	03/01/2012	11/15/2015.
92935H AB 5	WCP 2010-1 B 6.829 11/15/2015			1	2FE	1,000,000	102.664	1,026,640	1,000,000	1,000,001		(1)			6.829	6.927	MON	3,035	68,290	11/01/2010	11/15/2015.
92936M AB 3	WPP FINANCE 2010 4.75 11/21/2021		R	1	2FE	995,670	109.260	1,092,599	1,000,000	996,805		383			4.750	4.805	MN	5,278	47,500	11/02/2011	11/21/2021.
931009 AE 4	WAKE FOREST UNIV 3.451 01/15/2032			1	1FE	2,290,000	102.214	2,340,701	2,290,000	2,289,974		1			3.451	3.451	JJ	36,441	79,028	07/26/2012	01/15/2032.
93884P CQ 1	WASH GAS LIGHT MTND 6.49 09/27/2027				1FE	1,677,675	124.935	1,874,021	1,500,000	1,620,673		(6,358)			6.490	5.598	MS	28,664	97,350	01/21/2003	09/27/2027.
939653 AL 5	WASHINGTON REIT 4.95 10/01/2020			1	2FE	2,975,970	108.149	3,244,481	3,000,000	2,984,753		2,234			4.950	5.053	AO	37,125	148,500	09/23/2010	10/01/2020.
94707V AA 8	WEATHERFORD INTL 5.125 09/15/2020			1	2FE	2,004,070	97.067	1,941,343	2,000,000	1,998,880		164			5.125	5.136	MS	30,181	102,500	09/16/2010	09/15/2020.
94707V AC 4	WEATHERFORD INTL 4.50 04/15/2022			1	2FE	998,550	89.056	890,561	1,000,000	996,962		344			4.500	4.549	AO	9,500	45,000	03/30/2012	04/15/2022.
94973V AW 7	WELLPOINT INC 3.70 08/15/2021			1	2FE	1,997,680	104.692	2,093,848	2,000,000	1,998,370		213			3.700	3.714	FA	27,956	74,000	08/10/2011	08/15/2021.
94974B FJ 4	WELLS FARGO CO 3.45 02/13/2023				1FE	999,410	100.887	1,008,874	1,000,000	999,506		52			3.450	3.457	FA	13,225	34,500	02/06/2013	02/13/2023.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94974B FY 1	WELLS FARGO CO 4.10 06/03/2026				1FE	4,994,850	101.882	5,094,076	5,000,000	4,995,045		195			4.100	4.111	JD	15,944	102,500	05/27/2014	06/03/2026.
95709T AD 2	WESTAR ENERGY 5.10 07/15/2020			1	1FE	1,145,540	112.736	1,127,358	1,000,000	1,101,444		(16,548)			5.100	3.093	JJ	23,517	51,000	04/02/2012	07/15/2020.
961548 AS 3	WESTVACO CORP 7.50 06/15/2027				2FE	344,253	110.386	375,313	340,000	343,264		(156)			7.500	7.381	JD	1,133	25,500	04/05/2006	06/15/2027.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031				2	748,126	115.346	862,934	748,126	748,126					6.660	6.753	MON	2,214	49,825	12/17/2009	09/15/2031.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033				2	843,202	115.346	972,599	843,202	843,202					6.660	6.753	MON	2,496	56,157	12/16/2009	06/15/2033.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034				2	1,123,995	115.346	1,296,483	1,123,995	1,123,995					6.660	6.753	MON	3,327	74,858	12/23/2009	05/15/2034.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033				2	1	115.346	1	1	1					6.660	6.753	MON		0	12/18/2009	10/15/2033.
969457 BW 9	WILLIAMS COS INC 4.55 06/24/2024			1	2FE	997,380	93.033	930,330	1,000,000	997,489		109			4.550	4.583	JD	885	22,750	06/19/2014	06/24/2024.
96950F AL 8	WILLIAMS PARTNER 4.50 11/15/2023			1	2FE	1,987,920	101.354	2,027,073	2,000,000	1,989,026		983			4.500	4.576	MN	11,500	90,000	11/12/2013	11/15/2023.
97650W AF 5	WINTRUST FINL 5.00 06/13/2024				2FE	2,500,000	105.349	2,633,732	2,500,000	2,500,000					5.000	5.000	JD	6,250	62,500	06/10/2014	06/13/2024.
980888 AD 3	WOOLWORTHS LTD 4.00 09/22/2020		R		1FE	1,997,540	106.816	2,136,324	2,000,000	1,998,474		233			4.000	4.015	MS	22,000	80,000	09/14/2010	09/22/2020.
981811 AD 4	WORTHINGTON INDS 6.50 04/15/20			1	2FE	998,900	113.584	1,135,844	1,000,000	999,336		102			6.500	6.515	AO	13,722	65,000	04/08/2010	04/15/2020.
98310W AB 4	WYNDHAM WORLDWIDE 6.00 12/01/2016			1	2FE	15,927	107.620	17,219	16,000	15,982		8			6.000	6.062	JD	80	960	11/30/2006	12/01/2016.
98417E AK 6	XSTRATA CAN FIN 4.95 11/15/2021		I.	1	2FE	998,740	104.873	1,048,735	1,000,000	999,077		110			4.950	4.966	MN	6,325	49,500	11/03/2011	11/15/2021.
98419M AB 6	XYLEM INC 4.875 10/01/2021			1	2FE	999,350	108.034	1,080,341	1,000,000	999,543		56			4.875	4.883	AO	12,188	48,750	09/15/2011	10/01/2021.
984851 AC 9	YARA INTL SA 7.875 06/11/2019		R	1	2FE	994,890	118.712	1,187,123	1,000,000	997,237		501			7.875	7.950	JD	4,375	78,750	06/04/2009	06/11/2019.
988498 AH 4	YUM! BRANDS INC 3.75 11/01/2021			1	2FE	1,992,300	102.701	2,054,015	2,000,000	1,994,626		677			3.750	3.795	MN	12,500	75,000	08/22/2011	11/01/2021.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,129,031,400	XXX	1,193,910,322	1,128,416,015	1,125,564,510	0	420,256	0	0	XXX	XXX	XXX	13,632,823	47,728,192	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036			2	1FM	317,802	98.455	357,080	362,685	355,634		18,547			0.280	7.891	MON	20	974	05/13/2011	08/25/2036.
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035			2	1FM	747,773	95.438	762,759	799,223	746,579		3,134			2.706	3.795	MON	1,802	22,127	07/24/2013	06/25/2035.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046			2	1FM	298,823	70.529	281,007	398,430	268,192		4,130			0.360	2.367	MON	28	1,393	05/20/2008	10/25/2046.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37			2	1FM	270,585	100.120	295,673	295,318	290,554		8,705			1.941	5.715	MON	478	5,857	07/30/2009	04/26/2037.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35			2	1FM	525,351	100.860	542,065	537,443	524,156		(519)			5.500	5.307	MON	2,463	32,045	12/10/2009	06/26/2035.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36			2	1FM	1,180,579	100.710	1,264,852	1,255,935	1,194,936		22,156			2.877	5.306	MON	3,011	37,262	08/26/2009	11/26/2036.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37			2	1FM	417,196	103.440	443,750	428,993	410,593		521			6.000	7.850	MON	2,145	25,740	09/02/2009	06/27/2037.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36			2	1FM	797,405	100.960	817,320	809,548	801,531		2,572			5.500	5.822	MON	3,710	44,525	05/11/2010	03/26/2036.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36			2	1FM	461,680	102.840	478,380	465,169	463,490		724			6.000	6.258	MON	465	27,910	12/18/2009	12/26/2036.
05533C DH 8	BCAP 2010-RR6 7A3 SUB SSUP 6.00 2/26/37			2	1FM	2,576,989	102.781	2,741,176	2,667,000	2,619,958		12,001			6.000	6.645	MON	13,335	160,113	01/07/2011	02/26/2037.
05533D AG 1	BCAP 2010-RR7 1A7 SUB CSTR 04/26/2035 RE			2	1FM	2,495,625	93.800	2,814,000	3,000,000	2,503,939		5,783			4.621	6.145	MON	11,552	147,323	03/16/2012	04/26/2035.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35			2	1FM	1,225,043	97.200	1,256,719	1,292,921	1,227,200		15,775			6.000	7.675	MON	6,465	77,562	04/20/2011	10/26/2035.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE			2	1FM	1,697,557	95.714	1,846,371	1,929,042	1,720,070		28,060			2.407	5.060	MON	3,870	46,742	01/06/2012	01/26/2036.
05539B AD 6	BCAP 2012-RR3 1A44 SUB 4.5 12/26/2037 RE			2	1FM	1,827,500	96.820	1,936,400	2,000,000	1,872,013		16,969			4.500	5.794	MON	7,500	87,994	03/13/2012	12/26/2037.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE			2	1FM	1,117,529	97.770	1,174,848	1,201,645	1,167,051		34,694			2.362	4.655	MON	2,365	28,895	04/11/2012	05/26/2036.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE			2	1FM	1,879,173	93.030	1,986,585	2,135,424	1,902,661		29,068			2.559	6.687	MON	4,554	54,813	04/16/2012	11/26/2035.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE			2	1FM	1,259,287	94.345	1,437,918	1,524,100	1,301,352		41,857			0.334	4.791	MON	184	5,211	08/23/2012	11/20/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036			2	1FM	1,986,703	86.216	2,431,252	2,819,961	2,038,191		(10,265)			6.000	7.839	MON	14,100	170,201	03/29/2012	03/25/2036.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035			2	1FM	805,232	75.000	744,437	992,582	715,825		17,846			0.570	4.840	MON	94	5,508	04/07/2008	05/25/2035.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35			2	1FM	755,271	96.221	746,319	775,632	702,517		(4,331)			5.500	5.058	MON	3,555	42,660	10/13/2005	09/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35			2	1FM	1,420,022	92.938	1,501,922	1,616,056	1,424,852		5,943			2.497	4.488	MON	3,363	42,149	07/22/2013	10/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35			2	1FM	77,341	91.816	80,354	87,516	83,907		(59,923)			2.699	13.644	MON	197	2,409	09/10/2008	11/25/2035.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037			2	1FM	345,472	79.986	290,872	363,655	244,018		(28,264)			5.846	8.871	MON	1,771	21,279	05/13/2008	01/25/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036			2	1FM	31,859	83.500	28,002	33,535	24,211		(1,158)			5.791	8.156	MON	162	1,945	04/30/2008	10/25/2036.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37			2	1FM	224,902	82.000	210,892	257,185	191,193		820			5.774	7.894	MON	1,237	14,849	04/25/2008	05/25/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37			2	1FM	125,758	100.441	126,312	125,758	125,758		603			6.000	6.076	MON	629	7,545	01/06/2010	09/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37			2	1FM	1,894,862	104.900	2,092,327	1,994,592	1,937,095		32,980			6.000	7.976	MON	9,973	119,700	11/24/2009	08/26/2037.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE			2	1FM	1,476,560	104.360	1,570,382	1,504,774	1,492,136		6,590			6.000	6.415	MON	7,524	90,218	12/08/2009	10/26/2036.
05956D AC 8	BAFC 2010-R5 1A2 SUB SSNR 6.0 10/26/2037			2	1FM	1,930,000	103.290	2,065,800	2,000,000	1,961,781		9,229			6.000	6.667	MON	10,000	120,000	03/22/2011	10/26/2037.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR			2	1FM	1,540,852	105.930	1,626,126	1,535,095	1,523,687		1,585			6.000	5.920	MON	7,675	92,120	02/10/2010	08/26/2037.
05990H AB 9	BAFC 2010-R2 1A2 SEQ 6.00 8/26/2037			2	1FM	466,250	106.380	531,900	500,000	479,125		3,374			6.000	7.064	MON	2,500	30,004	09/23/2010	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037			2	1FM	1,886,255	87.032	2,856,854	3,282,551	2,084,609		56,190			6.000	9.670	MON	32,866	180,579	09/23/2010	08/26/2037.
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033			2	2FM	1,598,605	105.781	1,673,246	1,581,799	1,596,270		(3,602)			5.500	5.163	MON	7,250	86,989	07/10/2013	09/25/2033.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36			2	2AM	27,605	99.790	27,547	27,605	27,605					6.159	5.228	MON	142	1,701	05/08/2007	12/25/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36			2	1FM	458,581	66.750	312,761	468,556	314,345		34,947			2.671	4.014	MON	1,043	12,775	08/29/2007	06/20/2036.
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36			2	1FM	1,053,391	105.250	1,108,694	1,053,391	1,044,007		(7,643)			5.750	1.517	MON	5,048	60,543	05/29/2009	01/26/2036.
12641P AD 6	CSMC 2009-6R 1A2 SUB SSUP 5.75 1/26/36			2	1FM	330,000	103.250	340,725	330,000	329,176		(235)			5.750	5.735	MON	1,581	18,967	05/29/2009	01/26/2036.
12641P AE 4	CSMC 2009-6R 1A3 SUB SSUP 5.75 1/26/36			2	1FM	180,000	98.000	176,400	180,000	179,621		(102)			5.750	5.748	MON	863	10,345	05/29/2009	01/26/2036.
12641P AF 1	CSMC 2009-6R 1A4 SUB SSUP 5.75 1/26/36			2	1FM	150,000	94.750	142,125	150,000	31,316		6,036			5.750	57.517	MON	719	8,621	05/29/2009	01/26/2036.
12641P AG 9	CSMC 2009-6R 1A5 SUB SSUP 5.75 1/26/36			2	1FM	120,000	87.250	104,700	120,000	5,957		124			5.750	139.233	MON	575	6,897	05/29/2009	01/26/2036.
12641P AH 7	CSMC 2009-6R 1A6 MEZ SSUP 5.75 1/26/36			2	1FM	66,617	78.000	93,600	120,000	3,280					5.750	269.794	MON	575	6,897	05/29/2009	01/26/2036.
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35			2	1FM	1,871,781	104.000	1,946,652	1,871,781	1,865,803		1,516			5.500	5.493	MON	8,579	102,934	05/29/2009	10/26/2035.
12641P AM 6	CSMC 2009-6R 2A2 SUB SSUP 5.50 10/26/35			2	1FM	630,000	96.250	606,375	630,000	628,398		(264)			5.500	5.512	MON	2,888	34,645	05/29/2009	10/26/2035.
12641P AN 4	CSMC 2009-6R 2A3 SUB SSUP 5.50 10/26/35			2	1FM	420,000	90.000	378,000	420,000	419,087		(135)			5.500	5.520	MON	1,925	23,097	05/29/2009	10/26/2035.
12641P AP 9	CSMC 2009-6R 2A4 SUB SSUP 5.50 10/26/35			2	1FM	240,000	86.000	206,400	240,000	231,862		891			5.500	6.143	MON	1,100	13,198	05/29/2009	10/26/2035.
12641P AQ 7	CSMC 2009-6R 2A5 SUB SSUP 5.50 10/26/35			2	1FM	360,000	74.000	266,400	360,000	103,331		3,772			5.500	24.105	MON	1,650	19,797	05/29/2009	10/26/2035.
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35			2	1FM	254,995	45.000	126,618	281,374	16,988		11,125			5.500	164.236	MON	1,290	15,455	05/29/2009	10/26/2035.
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35			2	1FM	165,017	102.000	168,317	165,017	165,017		10,919			5.500	9.768	MON	756	9,076	05/29/2009	11/26/2035.
12641P AY 0	CSMC 2009-6R 4A2 SUB SSUP 5.50 11/26/35			2	1FM	110,000	99.000	108,900	110,000	109,763		(47)			5.500	5.509	MON	504	6,050	05/29/2009	11/26/2035.
12641P AZ 7	CSMC 2009-6R 4A3 SUB SSUP 5.50 11/26/35			2	1FM	100,000	95.000	95,000	100,000	99,769		(56)			5.500	5.496	MON	458	5,500	05/29/2009	11/26/2035.
12641P BA 1	CSMC 2009-6R 4A4 SUB SSUP 5.50 11/26/35			2	1FM	80,000	90.000	72,000	80,000	63,727		2,538			5.500	11.336	MON	367	4,400	05/29/2009	11/26/2035.
12641P BB 9	CSMC 2009-6R 4A5 SUB SSUP 5.50 11/26/35			2	1FM	88,034	78.000	70,200	90,000	3,851		(906)			5.500	101.806	MON	413	4,950	05/29/2009	11/26/2035.
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35			2	1FM	9,256	38.000	11,624	30,589	525		35			5.500	628.493	MON	140	1,534	05/29/2009	11/26/2035.
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35			2	1FM	726,872	102.000	741,409	726,872	724,611		723			5.500	5.499	MON	3,332	42,006	05/29/2009	09/26/2035.
12641P BM 5	CSMC 2009-6R 6A2 SUB SSUP 5.50 9/26/35			2	1FM	220,000	98.250	216,150	220,000	219,462		(132)			5.500	5.505	MON	1,008	12,854	05/29/2009	09/26/2035.
12641P BN 3	CSMC 2009-6R 6A3 SUB SSUP 5.50 9/26/35			2	1FM	140,000	86.125	120,575	140,000	139,684		(77)			5.500	5.508	MON	642	8,180	05/29/2009	09/26/2035.
12641P BP 8	CSMC 2009-6R 6A4 SUB SSUP 5.50 9/26/35			2	1FM	120,000	79.000	94,800	120,000	100,516		(511)			5.500	6.087	MON	550	7,011	05/29/2009	09/26/2035.
12641P BQ 6	CSMC 2009-6R 6A5 SUB SSUP 5.50 9/26/35			2	1FM	80,000	65.000	52,000	80,000	14,511					5.500	32.303	MON	367	4,674	05/29/2009	09/26/2035.
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35			2	1FM	54,871	42.000	23,694	56,415	3,381		(443)			5.500	90.360	MON	259	3,278	05/29/2009	09/26/2035.
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35			2	1FM	1,751,091	103.500	1,812,379	1,751,091	1,751,091		9,607			5.500	5.563	MON	8,026	96,286	05/29/2009	10/26/2035.
12641P CA 0	CSMC 2009-6R 8A2 SUB SSUP 5.50 10/26/35			2	1FM	500,000	102.000	510,000	500,000	498,592		(357)			5.500	5.484	MON	2,292	27,493	05/29/2009	10/26/2035.
12641P CB 8	CSMC 2009-6R 8A3 SUB SSUP 5.50 10/26/35			2	1FM	300,000	100.000	300,000	300,000	299,226		(196)			5.500	5.489	MON	1,375	16,496	05/29/2009	10/26/2035.
12641P CC 6	CSMC 2009-6R 8A4 SUB SSUP 5.50 10/26/35			2	1FM	250,000	94.000	235,000	250,000	249,400		(152)			5.500	5.493	MON	1,146	13,747	05/29/2009	10/26/2035.
12641P CD 4	CSMC 2009-6R 8A5 SUB SSUP 5.50 10/26/35			2	1FM	100,000	91.000	91,000	100,000	75,414		7,151			5.500	18.282	MON	458	5,499	05/29/2009	10/26/2035.
12641P CE 2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35			2	1FM	107,416	85.000	127,500	150,000	2,019		(70)			5.500	638.737	MON	688	8,248	05/29/2009	10/26/2035.
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36			2	1FM	280,557	103.000	288,974	280,557	279,648		538			5.500	5.476	MON	1,286	15,423	05/29/2009	01/26/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12641P CV 4	CSMC 2009-6R 11A2 SUB SSUP 5.50 1/26/36			2	1FM	180,000	101.500	182,700	180,000	179,527		(95)			5.500	5.501	MON	825	9,897	05/29/2009	01/26/2036.
12641P CW 2	CSMC 2009-6R 11A3 SUB SSUP 5.50 1/26/36			2	1FM	140,000	99.875	139,825	140,000	139,703		(60)			5.500	5.509	MON	642	7,698	05/29/2009	01/26/2036.
12641P CX 0	CSMC 2009-6R 11A4 SUB SSUP 5.50 1/26/36			2	1FM	80,000	95.938	76,750	80,000	60,463		2,885			5.500	12.631	MON	367	4,399	05/29/2009	01/26/2036.
12641P CY 8	CSMC 2009-6R 11A5 MEZ SSUP 5.50 1/26/36			2	1FM	24,949	90.000	54,000	60,000	15,517		2,017			5.500	39.316	MON	275	3,299	05/29/2009	01/26/2036.
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35			2	1FM	473,772	104.000	492,723	473,772	472,588		603			5.000	5.000	MON	1,974	23,642	05/29/2009	04/26/2035.
12641P DC 5	CSMC 2009-6R 12A2 SUB SSUP 5.00 4/26/35			2	1FM	200,000	102.250	204,500	200,000	199,806		(237)			5.000	4.916	MON	833	9,977	05/29/2009	04/26/2035.
12641P DD 3	CSMC 2009-6R 12A3 SUB SSUP 5.00 4/26/35			2	1FM	120,000	101.500	121,800	120,000	119,737		(51)			5.000	5.001	MON	500	5,986	05/29/2009	04/26/2035.
12641P DE 1	CSMC 2009-6R 12A4 SUB SSUP 5.00 4/26/35			2	1FM	60,000	95.000	57,000	60,000	59,878		(24)			5.000	5.003	MON	250	2,993	05/29/2009	04/26/2035.
12641P DF 8	CSMC 2009-6R 12A5 SUB SSUP 5.00 4/26/35			2	1FM	32,141	93.000	37,200	40,000	36,175		867			5.000	8.134	MON	167	1,995	05/29/2009	04/26/2035.
12641P DG 6	CSMC 2009-6R 12A6 MEZ SSUP 5.00 4/26/35			2	1FM	14,665	90.000	54,000	60,000	28,077		4,167			5.000	29.276	MON	250	2,993	05/29/2009	04/26/2035.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37			2	1FM	213,461	96.770	296,175	306,061	214,836		22,337			6.000	8.672	MON	1,530	18,364	05/31/2009	09/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37			2	2FM	180,303	102.500	184,811	180,303	179,500		323			6.000	6.092	MON	902	10,820	05/31/2009	07/26/2037.
12641Q AF 9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37			2	1FM	100,000	89.000	89,000	100,000	72,267		(781)			6.000	7.241	MON	500	5,979	05/31/2009	07/26/2037.
12641Q AG 7	CSMC 2009-7R 4A3 SUB CSTR 7/26/37			2	1FM	50,000	77.000	38,500	50,000	16,574		(313)			6.000	16.375	MON	250	2,989	05/31/2009	07/26/2037.
12641Q AH 5	CSMC 2009-7R 4A4 SUB 6.00 07/26/2037			2	1FM	50,000	65.000	32,500	50,000	6,333		(97)			6.000	48.233	MON	250	2,999	05/31/2009	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037			2	1FM	43,124	42.125	20,064	47,631	11,012		(80)			6.000	27.391	MON	238	2,845	05/31/2009	07/26/2037.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35			2	1FM	1,077,577	104.000	1,120,680	1,077,577	1,074,523		613			5.500	5.508	MON	4,939	59,267	05/31/2009	11/26/2035.
12641Q AP 7	CSMC 2009-7R 5A2 SUB 5.50 11/26/35			2	1FM	240,000	94.625	227,100	240,000	239,539		(89)			5.500	5.513	MON	1,100	13,200	05/31/2009	11/26/2035.
12641Q AQ 5	CSMC 2009-7R 5A3 SUB 5.50 11/26/2035			2	1FM	120,000	84.000	100,800	120,000	119,796		(39)			5.500	5.517	MON	550	6,600	05/31/2009	11/26/2035.
12641Q AR 3	CSMC 2009-7R 5A4 SUB 5.50 11/26/2035			2	1FM	180,000	75.000	135,000	180,000	53,334		(2,537)			5.500	13.658	MON	825	9,900	05/31/2009	11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035			2	1FM	105,652	58.000	80,486	138,769	3,139		(2,435)			5.500	3,553.184	MON	636	7,580	05/31/2009	11/26/2035.
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35			2	1FM	938,052	102.000	956,813	938,052	935,891		429			5.500	5.510	MON	4,299	51,593	05/31/2009	09/26/2035.
12641Q AX 0	CSMC 2009-7R 6A2 SUB 5.50 09/26/35			2	1FM	120,000	80.000	96,000	120,000	106,736		1,307			5.500	7.542	MON	550	6,600	05/31/2009	09/26/2035.
12641Q AY 8	CSMC 2009-7R 6A3 MEZ 5.50 9/26/35			2	1FM	112,439	55.250	99,450	180,000	35,194		(5,309)			5.500	12.124	MON	825	9,900	05/31/2009	09/26/2035.
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36			2	1FM	124,889	102.000	136,402	133,728	129,636		977			6.000	7.066	MON	134	8,024	05/31/2009	12/26/2036.
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36			2	1FM	65,620	98.625	92,866	94,161	76,367		2,421			6.000	10.997	MON	94	5,650	05/31/2009	12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36			2	1FM	45,219	86.000	241,807	281,171	54,017		3,099			6.000	41.408	MON	281	16,870	05/31/2009	12/26/2036.
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35			2	1FM	656,659	103.750	681,284	656,659	654,843		609			5.250	5.240	MON	2,873	34,471	05/31/2009	08/26/2035.
12641Q BV 3	CSMC 2009-7R 9A2 SUB 5.25 8/26/35			2	1FM	240,000	101.000	242,400	240,000	239,491		(101)			5.250	5.255	MON	1,050	12,599	05/31/2009	08/26/2035.
12641Q BW 1	CSMC 2009-7R 9A3 SUB 5.25 8/26/35			2	1FM	120,000	98.000	117,600	120,000	119,774		(44)			5.250	5.260	MON	525	6,299	05/31/2009	08/26/2035.
12641Q BX 9	CSMC 2009-7R 9A4 MEZ 5.25 8/26/35			2	1FM	220,597	88.750	213,000	240,000	161,523		(876)			5.250	7.307	MON	1,050	12,599	05/31/2009	08/26/2035.
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35			2	1FM	1,224,236	103.750	1,270,144	1,224,236	1,221,425		(458)			5.500	5.427	MON	5,611	67,333	05/31/2009	02/26/2035.
12641Q CJ 9	CSMC 2009-7R 11A2 MEZ 5.50 2/26/35			2	1FM	262,383	84.500	264,063	312,500	228,884		8,612			5.500	11.726	MON	1,432	17,187	05/31/2009	02/26/2035.
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36			2	1FM	90,786	101.000	91,694	90,786	90,786		380			5.750	5.725	MON	435	5,220	05/31/2009	01/26/2036.
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36			2	1FM	60,489	97.375	58,901	60,489	60,489		204			5.750	5.732	MON	290	3,478	05/31/2009	01/26/2036.
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36			2	1FM	60,489	91.125	55,121	60,489	60,257		(43)			5.750	5.737	MON	290	3,478	05/31/2009	01/26/2036.
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36			2	1FM	123,118	80.000	98,517	123,146	59,720		(3,515)			5.750	8.310	MON	590	7,060	05/31/2009	01/26/2036.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37			2	1FM	307,508	101.500	312,120	307,508	307,508		2,248			6.000	6.076	MON	1,538	18,450	05/31/2009	06/26/2037.
12641Q CX 8	CSMC 2009-7R 13A2 SUB 6.00 06/26/37			2	4FM	134,170	93.000	124,778	134,170	133,955		(8)			6.000	6.054	MON	671	8,050	05/31/2009	06/26/2037.
12641Q CY 6	CSMC 2009-7R 13A3 SUB 6.00 06/26/37			2	1FM	67,085	70.625	47,379	67,085	29,959		(318)			6.000	12.503	MON	335	4,025	05/31/2009	06/26/2037.
12641Q CZ 3	CSMC 2009-7R 13A4 MEZ 6.00 6/26/37			2	1FM	109,187	61.000	81,844	134,170	25,011		(4,160)			6.000	14.370	MON	671	8,050	05/31/2009	06/26/2037.
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37			2	1FM	150,105	97.000	145,602	150,105	146,432		(1,501)			5.750	5.750	MON	719	6,145	05/31/2009	04/26/2037.
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37			2	1FM	212,184	84.750	179,826	212,184	208,444		287			5.750	4.431	MON	1,017	8,687	05/31/2009	04/26/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37			2	1FM	1,478,505	70.125	1,041,560	1,485,290	950,175		(13,321)			5.750	5.310	MON	7,117	60,809	05/31/2009	04/26/2037.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36			2	1FM	435,678	97.000	422,525	435,593	423,166		(2,512)			5.750	6.745	MON	2,087	25,047	05/31/2009	02/26/2036.
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36			2	1FM	127,949	60.750	78,022	128,432	21,970		(2,327)			5.750	36.056	MON	615	7,362	05/31/2009	02/26/2036.
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37			2	1FM	717,362	93.000	667,147	717,362	667,737		18,002			0.320	3.231	MON	45	1,623	05/31/2009	03/26/2037.
12641Q EB 4	CSMC 2009-7R 17A2 SUB FLT 3/26/37			2	1FM	510,000	81.000	413,100	510,000	69,910		14,772			0.320	27.060	MON	32	1,145	05/31/2009	03/26/2037.
12641Q EC 2	CSMC 2009-7R 17A3 SUB FLT 3/26/37			2	1FM	270,000	41.063	110,869	270,000	7,289		905			0.320	23.637	MON	17	606	05/31/2009	03/26/2037.
12641Q ED 0	CSMC 2009-7R 17A4 SUB FLT 03/26/37			2	1FM	270,000	10.875	29,363	270,000	2,857		(173)			0.320	52.931	MON	17	606	05/31/2009	03/26/2037.
12641Q EE 8	CSMC 2009-7R 17A5 SUB FLT 3/26/37			2	1FM	225,543	7.500	22,500	300,000	1,585		(98)			0.320	40.136	MON	19	674	05/31/2009	03/26/2037.
12641Q EF 5	CSMC 2009-7R 17A6 MEZ FLT 03/26/37			2	1FM	75,833	4.000	24,000	600,000	1,922		(113)			0.320	74.887	MON	37	1,347	05/31/2009	03/26/2037.
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37			2	1FM	693,743	101.500	704,149	693,743	693,743					5.880	2.724	MON	3,399	26,410	05/31/2009	03/26/2037.
12641Q EL 2	CSMC 2009-7R 18A2 SUB STP 3/26/37			2	1FM	510,000	95.000	484,500	510,000	510,000					5.880	2.237	MON	2,499	19,393	05/31/2009	03/26/2037.
12641Q EM 0	CSMC 2009-7R 18A3 SUB STP 3/26/37			2	1FM	270,000	72.000	194,400	270,000	172,895		(524)			5.880	5.379	MON	1,323	9,428	05/31/2009	03/26/2037.
12641Q EN 8	CSMC 2009-7R 18A4 SUB STP 3/26/37			2	1FM	270,000	33.000	89,100	270,000	34,813		(2,530)			5.880	16.248	MON	1,323	9,428	05/31/2009	03/26/2037.
12641Q EP 3	CSMC 2009-7R 18A5 SUB STP 3/26/37			2	1FM	300,000	12.250	36,750	300,000	21,919		(1,817)			5.880	33.207	MON	1,470	10,476	05/31/2009	03/26/2037.
12641Q EQ 1	CSMC 2009-7R 18A6 MEZ STP 3/26/37			2	1FM	599,962	2.625	15,750	600,000	1					5.880	9,999.000	MON	2,940	20,951	05/31/2009	03/26/2037.
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36			2	1FM	1,385,764	105.000	1,455,052	1,385,764	1,382,372		208			5.750	5.755	MON	6,640	79,673	05/31/2009	03/26/2036.
12641Q EW 8	CSMC 2009-7R 1A2 SUB 5.75 3/26/36			2	3FM	120,000	88.000	105,600	120,000	119,794		(40)			5.750	5.771	MON	575	6,899	05/31/2009	03/26/2036.
12641Q EX 6	CSMC 2009-7R 1A3 SUB 5.75 03/26/36			2	1FM	60,000	67.000	40,200	60,000	10,787		63			5.750	34.170	MON	288	3,450	05/31/2009	03/26/2036.
12641Q EY 4	CSMC 2009-7R 1A4 MEZ 5.75 03/26/36			2	1FM	66,682	53.000	63,600	120,000	5,647		(183)			5.750	134.837	MON	575	6,899	05/31/2009	03/26/2036.
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35			2	1FM	1,804,213	105.000	1,894,423	1,804,213	1,798,701		878			5.500	5.518	MON	8,269	99,158	05/31/2009	08/26/2035.
12641Q FD 9	CSMC 2009-7R 2A2 SUB 5.50 08/26/35			2	1FM	240,000	90.000	216,000	240,000	239,509		(95)			5.500	5.512	MON	1,100	13,195	05/31/2009	08/26/2035.
12641Q FE 7	CSMC 2009-7R 2A3 MEZ 5.50 08/26/35			2	1FM	290,078	78.125	281,250	360,000	240,442		348			5.500	8.485	MON	1,650	19,792	05/31/2009	08/26/2035.
12641T AB 2	CSMC 2009-5R 1A2 SEQ SSUP CSTR 07/49 RE			2	1FM	1,893,750	87.660	2,191,500	2,500,000	1,869,570		15,902			5.852	8.685	MON	12,191	146,429	09/11/2012	06/26/2036.
12645E DU 6	CSMC 2010-20R 6A3 SUB SSNR SSUP 7/27/35			2	1FM	1,792,500	99.974	1,999,486	2,000,000	1,939,654		41,438			3.500	5.868	MON	5,833	69,536	02/22/2011	07/27/2035.
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043			2	1FM	2,101,305	97.800	2,197,943	2,247,385	2,106,575		13,560			3.000	4.044	MON	5,618	61,803	01/28/2014	03/25/2043.
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43			2	1FM	1,683,805	98.172	1,769,122	1,802,065	1,688,025		9,362			3.000	4.035	MON	4,505	45,052	02/12/2014	04/25/2043.
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE			2	1FM	2,739,574	96.842	2,795,445	2,886,611	2,775,048		50,289			0.360	2.674	MON	202	9,968	07/19/2013	12/27/2036.
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043			2	1FM	2,693,833	101.300	2,831,495	2,795,158	2,695,573		7,518			3.500	4.240	MON	8,153	89,678	01/09/2014	08/25/2043.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036			2	1FM	795,780	102.884	846,803	823,066	458,279		42,090			4.833	8.839	MON	3,315	40,306	12/08/2005	05/25/2036.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035			2	1FM	1,203,424	101.000	1,395,074	1,381,261	1,204,269		30,703			5.500	6.674	MON	6,331	75,969	09/14/2011	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35			2	1FM	1,195,388	101.094	1,375,207	1,360,328	1,178,930		19,816			5.250	7.218	MON	5,951	71,417	03/30/2012	04/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35			2	1FM	929,605	100.429	1,031,061	1,026,656	872,037		5,177			5.500	6.877	MON	4,706	56,466	09/06/2011	05/25/2035.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033			2	1FM	316,079	102.750	327,690	318,920	316,673		356			5.750	5.863	MON	1,528	18,338	12/02/2002	02/25/2033.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035			2	1FM	1,661,378	99.063	1,756,694	1,773,319	1,670,689		97			5.500	5.909	MON	8,128	97,533	07/19/2013	08/25/2035.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036			2	1FM	723,921	98.390	922,774	937,873	737,428		36,153			0.380	10.670	MON	69	3,470	01/20/2012	01/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036			2	1FM	935,517	96.780	1,098,960	1,135,524	1,045,668		72,525			0.350	5.055	MON	77	3,834	07/26/2011	02/25/2036.
152314 KJ 8	CXHE 2004-C AF5 SEQ STP 6/25/2034			2	1FM	1,995,000	99.016	1,980,322	2,000,000	1,993,889		(302)			5.759	5.819	MON	9,598	115,247	08/11/2010	06/25/2034.
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32			2	1FM	823,293	105.420	867,971	823,346	822,001		(57)			5.907	5.926	MON	4,053	48,635	09/10/2002	06/25/2032.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36			2	1FM	205,071	94.220	219,573	233,042	181,386		14,116			2.483	3.212	MON	482	5,841	09/05/2008	01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136			2	4FM	91,293	97.500	102,018	104,634	98,758		11,654			6.000	6.813	MON	105	6,278	02/27/2008	11/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36			2	1FM	1,279,469	84.750	1,381,337	1,629,897	1,207,708		127,936			2.515	3.419	MON	3,417	42,499	08/13/2008	09/25/2036.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034			2	1FM	487,067	98.620	530,768	538,195	489,109		9,077			2.639	5.250	MON	1,184	14,263	09/22/2011	03/25/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036			2	1FM	537,683	99.740	651,029	652,726	620,213		20,081			0.320	5.043	MON	41	2,018	11/30/2010	08/25/2036.
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036			2	1FM	1,890,027	102.325	1,968,430	1,923,704	1,914,501		11,352			5.902	6.530	MON	9,461	114,174	05/12/2010	07/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36			2	1FM	838,786	105.925	1,027,150	969,695	924,515		18,843			5.775	8.456	MON	4,667	55,949	08/07/2008	09/25/2036.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037			2	5FM	10,312	21.506	2,280	10,603	5,370		1,064			6.000	21.881	MON	53	636	09/27/2007	04/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037			2	1FM	1,433,616	105.020	1,565,598	1,490,762	1,439,384		3,561			5.662	6.176	MON	7,034	85,721	04/12/2011	06/25/2037.
17315J AP 7	CMLTI 2009-6 7A2 SUB 6.00 8/25/2037			2	1FM	1,850,153	100.190	1,839,869	1,836,380	1,837,413		(2,644)			6.000	5.860	MON	9,182	110,103	09/29/2010	08/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037			2	1FM	1,660,886	102.000	1,694,104	1,660,886	1,656,514		(785)			6.100	6.031	MON	8,443	101,317	04/07/2011	04/25/2037.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35			2	1FM	522,450	98.380	535,402	544,219	527,582		3,381			4.817	5.700	MON	2,185	26,684	08/31/2009	11/25/2035.
17315X AE 1	CMLTI 2009-9 2A2 RR SUB SSNR CSTR 11/35			2	1FM	84,844	82.020	307,575	375,000	106,550		6,973			4.817	25.554	MON	1,505	18,387	08/31/2009	11/25/2035.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37			2	1FM	1,905,107	106.190	2,053,840	1,934,118	1,913,702		4,328			6.000	6.259	MON	9,671	116,047	10/27/2009	05/25/2037.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35			2	1FM	316,559	102.240	324,157	317,055	315,657		528			5.500	5.591	MON	1,453	17,441	02/18/2010	12/25/2035.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33			2	1FM	491,709	104.823	512,006	488,447	489,347		152			5.500	5.491	MON	2,239	26,865	01/07/2005	06/25/2033.
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35			2	1FM	120,090	100.000	119,641	119,641	117,516		1,253			5.500	13.896	MON	548	6,578	07/05/2005	06/25/2035.
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43			2	1FM	3,013,508	92.859	3,116,284	3,355,916	3,023,241		28,857			2.130	3.735	MON	5,957	59,568	02/25/2014	02/25/2043.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46			2	1FM	1,399,504	92.970	1,971,393	2,120,461	1,342,760		57,372			0.320	9.379	MON	132	6,537	05/27/2011	04/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36			2	1FM	663,776	93.250	809,571	868,173	621,281		37,003			0.330	0.461	MON	56	2,772	05/13/2008	12/25/2046.
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047			2	1FM	218,007	99.063	223,002	225,112	221,983		5,001			0.290	2.714	MON	13	627	05/03/2013	06/25/2047.
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30			2	1FM	92,665	100.040	92,711	92,674	92,674					7.030	7.134	MON	543	5,066	05/27/1999	08/15/2030.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020			2	1FM	270,212	92.500	291,482	315,116	272,488		15,256			0.470	9.513	MON	25	1,433	03/19/2008	03/25/2020.
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35			2	1FM	778,537	94.250	788,471	836,574	750,661		(18,490)			4.968	3.863	MON	3,463	34,668	02/06/2014	11/25/2035.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37			2	1FM	127,705	79.875	139,732	174,938	49,903					6.000	11.815	MON	875	10,502	08/13/2008	02/25/2037.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036			2	1FM	452,249	97.500	571,725	586,385	515,889		47,310			0.440	12.089	MON	50	2,526	09/22/2011	02/25/2036.
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033			2	1FM	1,113,713	94.500	1,063,761	1,125,674	592,285		118,037			5.120	60.508	MON	4,803	57,634	05/24/2007	04/25/2033.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37			2	1FM	2,573,666	102.250	2,712,963	2,653,264	2,610,403		40,597			5.978	7.818	MON	13,218	158,547	10/27/2009	01/26/2037.
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036			2	1FM	730,699	58.250	675,607	1,159,840	535,666		2,752			5.679	13.374	MON	5,489	46,095	09/24/2008	09/25/2036.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046			2	1FM	886,067	96.250	1,205,426	1,252,391	746,970		12,332			0.390	7.314	MON	95	4,734	03/27/2012	05/25/2046.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034			2	1FM	720,123	91.000	653,067	717,656	719,225		(262)			2.757	2.728	MON	1,649	22,563	05/04/2007	12/25/2034.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029			2	1FE	14,398	103.760	14,492	13,967	13,967					7.070	6.550	MON	44	987	08/29/2002	01/15/2029.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34			2	1FM	339,165	94.313	321,482	340,869	338,171		69			5.207	5.318	MON	1,479	17,799	01/28/2005	09/25/2034.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037			2	1FM	296,451	97.250	328,546	337,836	317,407		3,763			5.500	7.089	MON	1,548	18,527	09/19/2008	09/25/2037.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036			2	1FM	898,237	100.420	1,062,751	1,058,306	1,003,633		39,924			0.550	6.179	MON	113	5,708	01/31/2012	01/25/2036.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035			2	1FM	678,711	87.120	703,924	807,989	694,747		16,216			0.790	4.557	MON	124	6,313	02/11/2008	04/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035			2	1FM	226,198	35.263	153,394	434,996	42,186		38,170			0.800	8.057	MON	68	3,462	05/20/2008	08/25/2035.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35			2	1FM	100,726	24.500	42,303	172,664	3,628		5,696			5.500	1,054.925	MON	791	9,497	08/19/2008	06/25/2035.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039			2	6*	241,768	35.000	111,340	318,116	0		227,694			0.470	2.712	MON	29	3,326	05/15/2008	06/25/2039.
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035			2	1FM	687,522	100.250	776,609	774,672	690,684		11,565			2.534	4.665	MON	1,636	20,494	06/05/2012	07/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35			2	1FM	569,548	82.700	489,527	591,931	447,474		(12,248)			6.000	5.079	MON	2,960	35,516	02/07/2008	12/25/2035.
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36			2	1FM	1,653,860	86.750	1,749,663	2,016,903	1,659,823		33,442			2.488	6.254	MON	4,182	50,684	08/20/2013	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36			2	1FM	1,158,343	85.400	1,056,828	1,237,503	985,505		65,621			5.750	7.330	MON	5,930	71,156	01/31/2008	03/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36			2	1FM	562,511	95.880	723,940	755,048	663,387		151,820			3.049	3.495	MON	1,918	24,449	05/01/2008	11/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36			2	1FM	379,440	85.570	405,876	474,320	257,365		88,909			2.663	4.959	MON	1,053	12,645	10/15/2008	06/25/2036.
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36			2	1FM	3,091,792	71.000	3,540,600	4,986,761	2,812,290		(130,832)			6.420	5.467	MON	26,679	292,470	08/09/2012	08/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036			2	1FM	897,623	94.031	1,065,042	1,132,647	948,614		54,796			0.335	7.753	MON	74	3,824	05/11/2011	07/25/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37			2	3FM	30,204	89.990	27,931	31,038	31,332					2.524	5.410	MON	65	821	06/23/2008	04/25/2037
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37			2	1FM	1,650,718	94.250	1,966,258	2,086,215	1,717,758		23,581			2.140	4.029	MON	3,721	47,088	12/07/2009	07/27/2037
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37			2	1FM	836,693	98.460	1,075,116	1,091,932	929,230		52,806			2.479	9.644	MON	4,558	25,113	12/18/2008	03/26/2037
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE			2	1FM	976,483	96.650	1,216,788	1,258,963	1,258,963		(15,985)			3.657	3.684	MON	7,672	52,205	12/18/2008	11/26/2036
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE			2	1FM	568,524	105.790	826,724	781,476	664,781		26,898			8.624	17.032	MON	11,429	62,741	12/18/2008	06/26/2037
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37			2	1FM	435,509	100.500	461,938	459,640	456,665		13,496			2.585	7.311	MON	990	15,278	08/14/2009	05/26/2037
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37			2	1FM	500,678	100.250	540,618	539,270	523,608		11,268			2.480	4.845	MON	1,114	13,528	08/18/2009	03/27/2037
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35			2	1FM	855,651	105.620	914,021	865,386	847,653		(5,725)			5.750	4.655	MON	4,147	49,761	01/05/2010	12/26/2035
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37			2	1FM	2,411,575	106.570	2,570,015	2,411,575	2,411,575		4,936			6.000	6.076	MON	12,058	144,694	02/17/2010	04/26/2037
46634D AX 6	JPMRR 2010-1 3A2 RR MEZ SSNR 6.00 4/37			2	1FM	1,045,305	84.210	2,023,566	2,403,000	1,124,994		18,854			6.000	17.428	MON	12,015	144,180	02/17/2010	04/26/2037
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036			2	1FM	2,080,392	103.350	2,123,258	2,054,434	2,028,986		(11,116)			6.000	4.354	MON	10,272	134,112	07/08/2010	07/26/2036
46634F AZ 6	JPMRR 2010-2 3A6 NAS EX 6.00 07/26/2036			2	1FM	371,844	102.950	426,492	414,271	382,798		2,709			6.000	7.307	MON	2,071	24,845	07/08/2010	07/26/2036
46634F BA 0	JPMRR 2010-2 3A7 NAS EX 6.00 7/26/2036			2	1FM	336,679	102.850	426,111	414,303	353,895		4,335			6.000	8.410	MON	2,072	24,847	07/08/2010	07/26/2036
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039			2	1FM	700,310	103.740	677,391	652,970	656,247		(18,703)			5.650	1.361	MON	3,075	37,030	09/15/2010	03/26/2039
46635B AD 3	JPMRR 2010-7 1A4 SEQ CSTR 03/26/2039			2	1FM	1,125,203	90.810	1,452,960	1,600,000	1,195,923		28,832			5.650	10.243	MON	7,534	90,736	09/15/2010	03/26/2039
46635B AJ 0	JPMRR 2010-7 1A9 SEQ SSNR CSTR 3/26/2039			2	1FM	491,771	101.440	507,200	500,000	494,156		620			5.650	6.135	MON	2,354	28,355	09/15/2010	03/26/2039
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE			2	1FM	2,993,653	98.980	3,190,436	3,223,314	3,040,841		39,768			2.552	4.345	MON	6,854	91,444	01/06/2012	06/26/2035
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47			2	1FM	3,522,424	87.000	3,324,040	3,820,736	2,927,753		(23,009)			6.129	8.541	MON	4,553	268,733	07/24/2008	06/25/2047
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37			2	1FM	457,867	98.000	519,187	529,783	491,645		11,190			2.584	5.406	MON	1,141	13,932	08/26/2008	01/25/2037
472321 AD 0	JMAC 2008-R2 2A2 SUB CSTR 01/25/2037			2	1FM	51,814	70.000	84,021	120,030	31,748		19,703			2.584	9.970	MON	258	3,156	08/26/2008	01/25/2037
472321 AH 1	JMAC 2008-R2 2A3 SUB CSTR 01/25/37			2	1FM	33,701	25.000	30,008	120,030	13,055		(243)			2.584	24.966	MON	258	3,156	08/26/2008	01/25/2037
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039			2	1FM	1,441,826	98.000	1,786,785	1,823,250	1,602,879		53,046			2.184	6.350	MON	3,318	40,181	08/26/2008	01/25/2039
472321 AK 4	JMAC 2008-R2 3A2 SUB CSTR 01/25/39			2	1FM	218,568	45.500	254,800	560,000	99,763		6,323			2.184	23.044	MON	1,019	12,341	08/26/2008	01/25/2039
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39			2	5FM	10,455	0.750	349	46,585	986		(65)			2.184	127.983	MON	85	1,130	08/26/2008	01/25/2039
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37			2	1FM	15,080	3.250	2,361	72,638	6					2.584	9,999.000	MON	156	1,939	08/26/2008	01/25/2037
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36			2	1FM	250,530	105.000	263,056	250,530	248,781		558			6.500	6.687	MON	2,740	14,936	03/31/2009	09/26/2036
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36			2	3FM	243,014	105.000	255,165	243,014	242,595		(23)			6.500	6.560	MON	2,631	14,466	03/31/2009	09/26/2036
47232D AH 5	JMAC 2009-R5 2A3 SUB SSUP CSTR 9/26/36			2	1FM	121,507	101.000	122,722	121,507	99,106		(2,927)			6.500	4.960	MON	1,315	7,233	03/31/2009	09/26/2036
47232D AJ 1	JMAC 2009-R5 2A4 SUB SSUP CSTR 9/26/36			2	1FM	121,507	62.000	75,334	121,507	73,269		(2,107)			6.500	7.849	MON	1,315	7,233	03/31/2009	09/26/2036
47232D AK 8	JMAC 2009-R5 2A5 SUB SSUP CSTR 9/26/36			2	1FM	121,507	55.000	66,829	121,507	18,959		(4,027)			6.500	18.472	MON	1,315	7,233	03/31/2009	09/26/2036
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36			2	1FM	59,845	41.879	31,794	75,918	4,019		(6,233)			6.500	158.829	MON	847	4,531	03/31/2009	09/26/2036
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47			2	1FM	328,253	100.000	328,253	328,253	328,253		(124)			2.776	2.792	MON	1,530	8,142	03/31/2009	01/26/2047
47232D AN 2	JMAC 2009-R5 3A2 SUB SSUP CSTR 1/26/2047			2	1FM	905,017	104.000	941,218	905,017	887,498		7,572			2.776	3.522	MON	4,185	22,447	03/31/2009	01/26/2047
47232D AP 7	JMAC 2009-R5 3A3 SUB SSUP CSTR 01/26/47			2	1FM	452,509	103.000	466,084	452,509	439,355		2,175			2.776	3.178	MON	2,092	11,224	03/31/2009	01/26/2047
47232D AQ 5	JMAC 2009-R5 3A4 SUB SSUP CSTR 1/26/47			2	1FM	452,509	66.000	298,656	452,509	231,149		17,545			2.776	13.516	MON	2,092	11,224	03/31/2009	01/26/2047
47232D AR 3	JMAC 2009-R5 3A5 SUB SSUP CSTR 1/26/47			2	1FM	820,341	45.000	581,797	1,292,882	74,152		(3,579)			2.776	41.186	MON	5,978	32,068	03/31/2009	01/26/2047
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47			2	1FM	80,537	28.301	70,440	248,896	733		(717)			2.776	618.960	MON	1,175	6,172	03/31/2009	01/26/2047
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36			2	1FM	567,023	105.000	627,950	598,048	585,312		158			5.349	6.785	MON	5,356	30,222	03/31/2009	09/26/2036
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36			2	1FM	134,647	69.078	207,234	300,000	152,988		7,119			5.349	17.290	MON	2,674	15,159	03/31/2009	09/26/2036
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36			2	1FM	74,545	100.000	73,276	73,276	73,276		496			5.515	5.882	MON	337	3,670	03/31/2009	01/26/2036
47232D AX 0	JMAC 2009-R5 5A2 SUB SSUP CSTR 1/26/36			2	1FM	244,156	102.500	246,000	240,000	238,204		(1,318)			5.515	3.879	MON	1,103	11,374	03/31/2009	01/26/2036
47232D AY 8	JMAC 2009-R5 5A3 SUB SSUP CSTR 1/26/36			2	1FM	122,078	94.899	113,878	120,000	118,273		(1,362)			5.515	3.207	MON	552	5,687	03/31/2009	01/26/2036
47232D AZ 5	JMAC 2009-R5 5A4 SUB SSUP CSTR 1/26/36			2	2FM	122,078	74.141	88,969	120,000	117,499		(2,381)			5.515	2.437	MON	552	5,687	03/31/2009	01/26/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232D BA 9	JMAC 2009-R5 5A5 SUB SSUP CSTR 1/26/36			2	4FM	122,078	49.424	59,309	120,000	104,341		(9,271)			5.515		MON	552	5,687	03/31/2009	01/26/2036.
47232D BB 7	JMAC 2009-R5 5A6 MEZ SSUP CSTR 1/26/36			2	1FM	447,619	29.787	131,065	440,000	69,295					5.515	37.675	MON	2,022	20,853	03/31/2009	01/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36			2	1FM	77,875	100.000	77,875	77,875	77,875		2,805			0.510	0.510	MON	7	385	03/31/2009	09/26/2036.
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36			2	1FM	532,316	102.500	545,624	532,316	416,053		21,354			0.510	6.125	MON	45	2,634	03/31/2009	09/26/2036.
47232D BK 7	JMAC 2009-R5 7A3 SUB SSUP CSTR 9/26/36			2	1FM	266,158	62.000	165,018	266,158	13,363		3,746			0.510	50.369	MON	23	1,317	03/31/2009	09/26/2036.
47232D BL 5	JMAC 2009-R5 7A4 SUB SSUP CSTR 9/26/36			2	1FM	103,771	30.000	79,847	266,158	5,674		399			0.510	34.966	MON	23	1,317	03/31/2009	09/26/2036.
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36			2	1FM	30,189	20.000	53,232	266,158	2,227		(634)			0.510	30.626	MON	23	1,317	03/31/2009	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36			2	1FM	20,476	1.865	1,267	67,915	1		(290)			0.510	9,999.000	MON	6	327	03/31/2009	09/26/2036.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37			2	1FM	465,154	103.000	479,108	465,154	458,523		(2,449)			6.500	3.358	MON	2,520	30,211	03/31/2009	07/26/2037.
47232D BQ 4	JMAC 2009-R5 8A2 SUB SSUP CSTR 7/26/37			2	1FM	799,584	103.750	846,424	815,830	809,454		757			6.500	6.710	MON	4,419	52,984	03/31/2009	07/26/2037.
47232D BR 2	JMAC 2009-R5 8A3 SUB SSUP CSTR 7/26/37			2	1FM	308,918	101.000	411,994	407,915	297,636		10,985			6.500	13.129	MON	2,210	26,492	03/31/2009	07/26/2037.
47232D BS 0	JMAC 2009-R5 8A4 SUB SSUP CSTR 7/26/37			2	1FM	278,533	90.000	367,124	407,915	149,865		6,652			6.500	23.486	MON	2,210	26,492	03/31/2009	07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37			2	1FM	785,093	56.434	728,870	1,291,551	387,074		(43,083)			6.500	8.679	MON	6,996	83,881	03/31/2009	07/26/2037.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36			2	1FM	262,306	101.000	264,930	262,306	262,306					2.526	2.688	MON	552	7,279	03/31/2009	05/21/2036.
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36			2	1FM	285,116	97.000	276,563	285,116	187,117		6,030			2.526	7.727	MON	600	7,848	03/31/2009	05/21/2036.
47232D CJ 9	JMAC 2009-R5 11A3 SUB SSUP CSTR 5/21/36			2	1FM	142,558	70.000	99,791	142,558	62,502		2,528			2.526	10.572	MON	300	3,924	03/31/2009	05/21/2036.
47232D CK 6	JMAC 2009-R5 11A4 SUB SSUP CSTR 5/21/36			2	1FM	142,558	55.000	78,407	142,558	40,230		504			2.526	11.456	MON	300	3,925	03/31/2009	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36			2	1FM	28,475	32.193	29,902	92,883	4,579		(2,581)			2.526	57.024	MON	196	2,592	03/31/2009	05/21/2036.
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47			2	1FM	242,213	100.000	242,213	242,213	241,864		18			2.357	2.349	MON	476	7,455	03/31/2009	04/26/2047.
47232D CW 0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47			2	1FM	131,241	93.000	122,054	131,241	131,089		(15)			2.357	2.343	MON	258	4,032	03/31/2009	04/26/2047.
47232D CX 8	JMAC 2009-R5 13A4 SUB SSUP CSTR 4/26/47			2	1FM	204,989	60.000	203,810	339,683	66,621		4,145			2.357	19.978	MON	667	10,439	03/31/2009	04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47			2	1FM	84,646	34.472	50,170	145,539	5,565		(1,243)			2.357	7.588	MON	286	4,611	03/31/2009	04/26/2047.
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37			2	1FM	650,569	103.000	683,446	663,540	649,378		2,952			5.500	6.107	MON	3,041	36,495	03/31/2009	06/26/2037.
47232D DA 7	JMAC 2009-R5 14A2 SUB SSUP CSTR 6/26/37			2	1FM	98,772	70.000	152,400	217,714	109,818		4,900			5.500	16.152	MON	998	11,974	03/31/2009	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37			2	1FM	69,800	48.278	114,089	236,317	40,688		4,409			5.500	34.156	MON	1,083	12,571	03/31/2009	06/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37			2	1FM	113,945	101.000	115,084	113,945	114,136		6,343			5.500	5.554	MON	522	6,267	03/31/2009	08/26/2037.
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37			2	1FM	280,444	95.000	270,026	284,238	282,084		333			5.500	5.709	MON	1,303	15,633	03/31/2009	08/26/2037.
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37			2	1FM	52,600	88.000	125,065	142,119	89,350		9,909			5.500	21.954	MON	651	7,817	03/31/2009	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37			2	1FM	105,901	73.510	295,629	402,159	148,484		(1,959)			5.500	24.526	MON	1,843	22,116	03/31/2009	08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37			2	1FM	644,481	100.000	644,481	644,481	643,352		(13)			7.000	6.975	MON	3,759	45,164	03/31/2009	08/26/2037.
47232D DK 5	JMAC 2009-R5 16A2 SUB SSUP CSTR 8/26/37			2	1FM	216,222	94.000	330,312	351,396	283,587		16,756			7.000	15.476	MON	2,050	24,563	03/31/2009	08/26/2037.
47232D DL 3	JMAC 2009-R5 16A3 SUB SSUP CSTR 8/26/37			2	1FM	66,583	84.000	147,586	175,698	81,495		7,007			7.000	16.946	MON	1,025	12,281	03/31/2009	08/26/2037.
47232D DM 1	JMAC 2009-R5 16A4 SUB SSUP CSTR 8/26/37			2	1FM	72,937	74.000	182,023	245,977	76,401		4,981			7.000	31.584	MON	1,435	17,194	03/31/2009	08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37			2	1FM	30,762	57.962	65,600	113,177			21			7.000	9,999.000	MON	660	7,918	03/31/2009	08/26/2037.
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35			2	1FM	560,540	100.000	560,540	560,540	560,540		139			2.575	5.179	MON	1,203	14,474	03/31/2009	09/26/2035.
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35			2	1FM	900,891	98.220	1,445,773	1,471,974	1,137,103		55,841			2.575	9.116	MON	3,159	38,009	03/31/2009	09/26/2035.
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35			2	1FM	181,472	52.349	359,596	686,921	144,663		(4,317)			2.575	10.437	MON	1,474	17,737	03/31/2009	09/26/2035.
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37			2	1FM	209,205	102.671	230,726	224,724	214,122		5,268			2.699	6.751	MON	505	7,174	03/31/2009	04/26/2037.
47232D DX 7	JMAC 2009-R5 18A3 SUB SSUP CSTR 4/37			2	1FM	82,768	99.372	195,439	196,675	133,159		13,932			2.699	16.115	MON	442	6,278	03/31/2009	04/26/2037.
47232D DY 5	JMAC 2009-R5 18A4 SUB SSUP CSTR 4/26/37			2	1FM	60,246	91.726	180,402	196,675	94,482		10,276			2.699	18.606	MON	442	6,278	03/31/2009	04/26/2037.
47232D DZ 2	JMAC 2009-R5 18A5 SUB SSUP CSTR 4/26/37			2	1FM	114,707	74.402	365,823	491,688	122,085		8,617			2.699	20.154	MON	1,106	15,696	03/31/2009	04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37			2	1FM	60,018	54.236	193,936	357,576	27,061		(1,304)			2.699	38.420	MON	804	11,410	03/31/2009	04/26/2037.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37			2	1FM	4,807	100.000	9,048	9,048	8,985		152			2.486	4.827	MON	19	292	03/31/2009	06/26/2037.
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37			2	1FM	61,828	95.322	145,171	152,296	148,317		(910)			2.486	4.186	MON	315	4,920	03/31/2009	06/26/2037.
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37			2	1FM	69,448	87.889	191,217	217,566	195,466		3,059			2.486	6.683	MON	451	7,028	03/31/2009	06/26/2037.
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36			2	1FM	70,149	100.000	70,149	70,149	69,999		98			5.611	5.492	MON	328	3,947	03/31/2009	12/26/2036.
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36			2	1FM	150,000	101.500	152,250	150,000	149,721		(89)			5.611	5.549	MON	701	8,406	03/31/2009	12/26/2036.
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36			2	1FM	900,000	70.000	630,000	900,000	675,037		(9,917)			5.611	6.007	MON	4,208	50,434	03/31/2009	12/26/2036.
47232D FK 3	JMAC 2009-R5 24A5 MEZ SSUP CSTR 12/26/36			2	1FM	317,573	44.283	265,698	600,000	2					5.611	9,999.000	MON	2,805	33,623	03/31/2009	12/26/2036.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37			2	1FM	27,606	79.514	112,393	141,350	62,378		8,506			2.486	5.947	MON	293	4,498	03/31/2009	06/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE			2	1FM	1,917,933	99.590	1,965,345	1,973,436	1,800,483		(20,083)			4.085	5.001	MON	6,719	100,237	04/12/2012	11/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37			2	1FM	247,180	104.500	258,303	247,180	245,050		(232)			6.000	5.824	MON	1,236	16,091	03/31/2009	02/26/2037.
47232V AB 8	JMAC 2009-R4 1A2 SUB SSUP 6.00 02/26/37			2	1FM	115,347	103.000	118,807	115,347	115,156		(29)			6.000	6.034	MON	577	7,498	03/31/2009	02/26/2037.
47232V AC 6	JMAC 2009-R4 1A3 SUB SSUP 6.00 02/26/37			2	1FM	59,052	73.000	63,152	86,510	17,628		181			6.000	31.980	MON	433	5,623	03/31/2009	02/26/2037.
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37			2	1FM	23,798	59.000	51,041	86,510	1					6.000	9,999.000	MON	433	5,623	03/31/2009	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37			2	1FM	37,603	33.971	16,257	47,856	1					6.000	9,999.000	MON	239	3,120	03/31/2009	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37			2	1FM	865,017	103.000	890,968	865,017	858,496		(1,040)			5.750	5.503	MON	4,145	53,964	03/31/2009	02/26/2037.
47232V AG 7	JMAC 2009-R4 2A2 SUB SSUP 5.75 02/26/37			2	1FM	403,716	103.500	417,846	403,716	403,111		(79)			5.750	5.784	MON	1,934	25,148	03/31/2009	02/26/2037.
47232V AH 5	JMAC 2009-R4 2A3 SUB SSUP 5.75 02/26/37			2	2FM	302,787	79.000	239,202	302,787	298,153		(1,477)			5.750	5.367	MON	1,451	18,861	03/31/2009	02/26/2037.
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37			2	1FM	302,787	43.000	130,198	302,787	35,431		(3,214)			5.750	39.871	MON	1,451	18,861	03/31/2009	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37			2	1FM	155,980	40.410	67,825	167,844	2,007		(1,300)			5.750	1,641.115	MON	804	10,486	03/31/2009	02/26/2037.
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37			2	1FM	264,172	100.000	295,015	295,015	295,015					3.157	16.770	MON	776	11,125	03/31/2009	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37			2	1FM	163,647	94.556	502,169	531,083	524,166		60,940			3.157	3.220	MON	1,397	19,860	03/31/2009	11/26/2037.
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36			2	1FM	163,765	106.500	174,410	163,765	163,765		659			6.000	5.951	MON	819	10,635	03/31/2009	07/26/2036.
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36			2	3FM	120,599	104.500	126,026	120,599	120,171		(61)			6.000	5.993	MON	603	7,822	03/31/2009	07/26/2036.
47232V CC 4	JMAC 2009-R4 10A4 SUB SSUP 6.00 07/26/36			2	1FM	120,599	75.000	90,449	120,599	74,924		2,486			6.000	13.493	MON	603	7,822	03/31/2009	07/26/2036.
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36			2	1FM	93,185	57.000	68,741	120,599	11,963		5			6.000	65.606	MON	603	7,822	03/31/2009	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36			2	1FM	9,822	49.926	26,601	53,280	5,426		(1,435)			6.000	66.632	MON	266	3,470	03/31/2009	07/26/2036.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37			2	1FM	56,254	100.000	56,254	56,254	56,254					5.837	5.908	MON	274	2,839	03/31/2009	04/26/2037.
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37			2	1FM	226,757	90.000	204,081	226,757	224,095		309			5.837	6.221	MON	1,103	10,283	03/31/2009	04/26/2037.
47232V CH 3	JMAC 2009-R4 11A3 SUB SSUP 5.8368 04/37			2	1FM	113,379	80.800	91,610	113,379	95,809		405			5.837	6.199	MON	551	5,141	03/31/2009	04/26/2037.
47232V CJ 9	JMAC 2009-R4 11A4 SUB SSUP 5.8368 04/37			2	1FM	113,379	66.420	75,306	113,379	64,789		383			5.837	9.181	MON	551	5,141	03/31/2009	04/26/2037.
47232V CK 6	JMAC 2009-R4 11A5 SUB SSUP 5.8368 04/37			2	1FM	113,379	45.600	51,701	113,379	20,604		(1,589)			5.837	18.432	MON	551	5,141	03/31/2009	04/26/2037.
47232V CL 4	JMAC 2009-R4 11A6 MEZ SSUP 5.8368 04/37			2	1FM	283,645	26.165	123,605	472,411	28,875		(2,879)			5.837	70.764	MON	2,298	21,422	03/31/2009	04/26/2037.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35			2	1FM	1,281,601	101.000	1,294,417	1,281,601	1,278,892		124			5.500	5.503	MON	5,874	76,417	03/31/2009	11/26/2035.
47232V CN 0	JMAC 2009-R4 12A2 SUB SSUP 5.50 11/26/35			2	1FM	300,000	86.000	258,000	300,000	144,505		4,574			5.500	15.184	MON	1,375	17,875	03/31/2009	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35			2	1FM	272,826	46.385	127,300	274,440	15,507		(4,610)			5.500	119.350	MON	1,258	16,354	03/31/2009	11/26/2035.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36			2	1FM	253,258	104.000	263,388	253,258	251,694		843			5.850	6.029	MON	1,235	16,082	03/31/2009	05/26/2036.
47232V CR 1	JMAC 2009-R4 13A2 SUB SSUP 5.85 05/26/36			2	1FM	176,000	103.000	181,280	176,000	175,249		(183)			5.850	5.813	MON	858	11,152	03/31/2009	05/26/2036.
47232V CS 9	JMAC 2009-R4 13A3 SUB SSUP 5.85 05/26/36			2	1FM	88,000	79.000	69,520	88,000	42,438		(968)			5.850	9.844	MON	429	5,577	03/31/2009	05/26/2036.
47232V CT 7	JMAC 2009-R4 13A4 SUB SSUP 5.85 05/26/36			2	1FM	88,000	65.000	57,200	88,000	8,412		(997)			5.850	48.735	MON	429	5,577	03/31/2009	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36			2	1FM	47,361	54.068	30,164	55,788	975		(2,162)			5.850	675.319	MON	272	3,530	03/31/2009	05/26/2036.
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35			2	1FM	917,034	102.750	942,252	917,034	916,078		88			5.250	5.269	MON	4,012	52,910	03/31/2009	09/26/2035.
47232V DD 1	JMAC 2009-R4 15A2 SUB SSUP 5.25 09/26/35			2	1FM	200,000	75.000	150,000	200,000	165,225		(3,246)			5.250	4.364	MON	875	11,525	03/31/2009	09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35			2	1FM	117,548	39.018	61,645	157,991	12,756		(3,974)			5.250	70.609	MON	691	9,104	03/31/2009	09/26/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36			2	1FM	91,359	104.000	97,568	93,816	93,081		1,354			6.000	7.960	MON	469	6,098	03/31/2009	04/26/2036.
47232V DJ 8	JMAC 2009-R4 16A2 SUB SSUP 6.00 04/26/36			2	1FM	76,530	101.000	141,209	139,811	112,136		13,833			6.000	22.122	MON	1,398	8,389	03/31/2009	04/26/2036.
47232V DK 5	JMAC 2009-R4 16A3 SUB SSUP 6.00 04/26/36			2	1FM	25,987	85.000	59,419	69,905	36,385		4,658			6.000	27.445	MON	350	4,544	03/31/2009	04/26/2036.
47232V DL 3	JMAC 2009-R4 16A4 SUB SSUP 6.00 04/26/36			2	1FM	19,324	67.000	46,836	69,905	16,533		(32)			6.000	26.024	MON	350	4,544	03/31/2009	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36			2	1FM	19,719	42.382	44,076	103,997	16,502		(603)			6.000	40.919	MON	520	6,760	03/31/2009	04/26/2036.
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36			2	1FM	561,799	101.750	571,630	561,799	538,727		(18,695)			5.750	0.708	MON	2,692	35,003	03/31/2009	02/26/2036.
47232V DP 4	JMAC 2009-R4 17A2 SUB SSUP 5.75 02/26/36			2	1FM	1,050,000	91.000	955,500	1,050,000	990,367		8,356			5.750	7.046	MON	5,031	65,406	03/31/2009	02/26/2036.
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36			2	1FM	336,220	70.515	276,884	392,662	35,828		(3,667)			5.750	71.894	MON	1,882	24,454	03/31/2009	02/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36			2	2FM	470,804	103.000	484,929	470,804	474,462		(728)			6.000	5.671	MON	2,354	30,654	03/31/2009	04/26/2036.
47232V DS 8	JMAC 2009-R4 18A2 SUB SSUP 6.00 04/26/36			2	1FM	132,384	76.000	100,612	132,384	91,006		646			6.000	9.609	MON	662	8,604	03/31/2009	04/26/2036.
47232V DT 6	JMAC 2009-R4 18A3 SUB SSUP 6.00 04/26/36			2	1FM	58,536	67.000	44,349	66,192	1,486		(40)			6.000	361.888	MON	331	4,302	03/31/2009	04/26/2036.
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36			2	1FM	18,264	58.150	38,491	66,192	1,120		(50)			6.000	516.103	MON	331	4,302	03/31/2009	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36			2	1FM	30,195	27.093	18,307	67,570	771		(610)			6.000	1,571.060	MON	338	4,398	03/31/2009	04/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36			2	1FM	73,392	101.000	74,126	73,392	73,392					6.000	6.076	MON	367	4,790	03/31/2009	07/26/2036.
47232V DX 7	JMAC 2009-R4 19A2 SUB SSUP 6.00 07/26/36			2	3FM	138,536	88.000	145,056	164,836	146,955		1,297			6.000	10.027	MON	824	10,711	03/31/2009	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36			2	5FM	41,136	45.871	19,563	42,648	14,057		(351)			6.000	18.909	MON	213	2,786	03/31/2009	07/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36			2	1FM	519,209	103.500	537,381	519,209	512,733		(1,407)			6.000	5.681	MON	2,596	33,792	03/31/2009	03/26/2036.
47232V EA 6	JMAC 2009-R4 20A2 SUB SSUP 6.00 03/26/36			2	1FM	432,511	82.000	375,826	458,324	329,425					6.000	8.494	MON	2,292	29,791	03/31/2009	03/26/2036.
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36			2	1FM	49,404	45.085	86,362	191,553	2					6.000	9,999.000	MON	958	12,467	03/31/2009	03/26/2036.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37			2	1FM	64,190	104.000	66,224	63,677	62,433		(484)			6.000	4.551	MON	318	4,151	03/31/2009	03/26/2037.
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37			2	1FM	112,837	104.000	116,412	111,935	111,777		(11)			6.000	6.044	MON	560	7,275	03/31/2009	03/26/2037.
47232V EE 8	JMAC 2009-R4 21A3 SUB SSUP 6.00 03/26/37			2	1FM	56,418	104.500	58,486	55,967	55,901		(11)			6.000	6.038	MON	280	3,637	03/31/2009	03/26/2037.
47232V EF 5	JMAC 2009-R4 21A4 SUB SSUP 6.00 03/26/37			2	4FM	56,418	80.000	44,774	55,967	55,918		(9)			6.000	6.040	MON	280	3,637	03/31/2009	03/26/2037.
47232V EG 3	JMAC 2009-R4 21A5 SUB SSUP 6.00 03/26/37			2	1FM	56,418	60.000	33,580	55,967	7,494		(706)			6.000	35.037	MON	280	3,637	03/31/2009	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37			2	1FM	83,221	38.799	32,031	82,556	2,454		(1,584)			6.000	308.273	MON	413	5,372	03/31/2009	03/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37			2	1FM	77,924	101.000	77,533	76,766	74,890		(511)			5.750	9.936	MON	368	4,793	03/31/2009	04/26/2037.
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37			2	1FM	311,046	95.000	291,102	306,423	305,746		(163)			5.750	5.754	MON	1,468	19,088	03/31/2009	04/26/2037.
47232V EL 2	JMAC 2009-R4 22A3 SUB SSUP 5.75 4/26/37			2	1FM	155,523	90.000	137,891	153,212	125,335		2,247			5.750	9.034	MON	734	9,544	03/31/2009	04/26/2037.
47232V EM 0	JMAC 2009-R4 22A4 SUB SSUP 5.75 04/26/37			2	1FM	155,523	70.000	107,248	153,212	15,171		(34)			5.750	62.576	MON	734	9,544	03/31/2009	04/26/2037.
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37			2	1FM	155,523	45.000	68,945	153,212	6,170		(976)			5.750	133.764	MON	734	9,544	03/31/2009	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37			2	1FM	22,260	31.561	6,921	21,929	124		(754)			5.750	7,753.844	MON	105	1,370	03/31/2009	04/26/2037.
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36			2	1FM	67,808	100.250	67,978	67,808	67,808					5.750	5.819	MON	325	4,232	03/31/2009	01/26/2036.
47232V ES 7	JMAC 2009-R4 23A3 SUB SSUP 5.75 01/26/36			2	1FM	180,000	104.000	187,200	180,000	180,000					5.750	5.819	MON	863	11,213	03/31/2009	01/26/2036.
47232V ET 5	JMAC 2009-R4 23A4 SUB SSUP 5.75 01/26/36			2	1FM	180,000	104.000	187,200	180,000	179,514		(64)			5.750	5.774	MON	863	11,213	03/31/2009	01/26/2036.
47232V EU 2	JMAC 2009-R4 23A5 SUB SSUP 5.75 1/26/36			2	1FM	180,000	101.250	182,250	180,000	179,636		(54)			5.750	5.776	MON	863	11,213	03/31/2009	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36			2	1FM	476,578	69.330	333,308	480,755	202,952		(4,941)			5.750	14.013	MON	2,304	29,975	03/31/2009	01/26/2036.
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36			2	1FM	154,764	106.000	164,050	154,764	154,764		(20)			5.500	5.547	MON	709	9,221	03/31/2009	02/26/2036.
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36			2	1FM	84,285	103.000	86,814	84,285	84,026		(15)			5.500	5.540	MON	386	5,022	03/31/2009	02/26/2036.
47232V EZ 1	JMAC 2009-R4 24A4 SUB SSUP 5.50 02/26/36			2	1FM	84,285	95.000	80,071	84,285	84,093		(18)			5.500	5.533	MON	386	5,022	03/31/2009	02/26/2036.
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36			2	1FM	210,713	62.000	130,642	210,713	96,820		(2,972)			5.500	8.841	MON	966	12,555	03/31/2009	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36			2	1FM	3,313	36.497	8,897	24,379	222		(920)			5.500	2,107.799	MON	112	1,424	03/31/2009	02/26/2036.
47232V FM 9	JMAC 2009-R4 27A3 SUB SSUP CSTR 06/36			2	1FM	8,067	100.500	29,087	28,942	27,018		8,022			4.916	36.386	MON	119	1,518	03/31/2009	06/26/2036.
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36			2	1FM	21,089	98.302	111,157	113,077	89,447		22,738			4.916	40.965	MON	463	5,924	03/31/2009	06/26/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47			2	1FM	207,649	99.000	205,573	207,649	207,649					0.853	0.855	MON	148	1,955	03/31/2009	01/26/2047.
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47			2	1FM	672,459	96.000	838,902	873,856	532,478		49,768			0.853	11.567	MON	621	8,199	03/31/2009	01/26/2047.
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36			2	4FM	420,148	97.500	409,645	420,148	420,148		1,516			6.500	11.126	MON	2,276	28,787	03/31/2009	03/26/2036.
47232V GK 2	JMAC 2009-R4 32A3 SUB SSUP 6.50 3/26/36			2	1FM	139,097	82.000	175,546	214,080	123,475		9,628			6.500	20.605	MON	1,160	14,668	03/31/2009	03/26/2036.
47232V GL 0	JMAC 2009-R4 32A4 SUB SSUP 6.50 3/26/36			2	1FM	64,581	55.000	117,744	214,080	69,131		(271)			6.500	20.226	MON	1,160	14,668	03/31/2009	03/26/2036.
47232V GM 8	JMAC 2009-R4 32A5 SUB SSUP 6.50 03/26/36			2	1FM	50,288	41.000	87,773	214,080	29,662		(2,276)			6.500	39.336	MON	1,160	14,668	03/31/2009	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36			2	1FM	9,531	8.953	4,055	45,294	693		(2,892)			6.500	1,033.244	MON	245	3,119	03/31/2009	03/26/2036.
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47			2	1FM	40,429	52.084	303,427	582,571	4,294		(274)			0.853	117.876	MON	414	5,461	03/31/2009	01/26/2047.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37			2	1FM	523,626	99.750	566,197	567,616	544,966		8,777			2.353	4.078	MON	1,113	13,637	08/21/2009	03/26/2037.
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36			2	1FM	3,159,977	104.000	3,496,145	3,361,678	3,310,402		33,890			6.000	7.530	MON	16,808	219,069	08/10/2009	09/26/2036.
47233D AB 7	JMAC 2009-R11 1A2 MEZ 6.00 9/26/36			2	1FM	356,400	92.500	1,628,000	1,760,000	727,239		129,466			6.000	38.322	MON	8,800	114,400	08/10/2009	09/26/2036.
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035			2	1FM	1,580,793	96.000	1,612,818	1,680,019	1,560,923		(6,520)			5.500	5.942	MON	7,700	92,401	11/01/2013	11/25/2035.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037			2	1FM	398,586	61.750	378,657	613,209	370,669		(780)			4.891	8.229	MON	2,499	28,128	08/11/2008	01/25/2037.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047			2	1FM	1,399,837	102.625	1,651,244	1,609,008	1,429,015		37,695			5.606	10.687	MON	7,516	89,196	01/04/2010	07/25/2047.
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033			2	1FM	2,330,422	103.656	2,356,711	2,273,583	2,317,918		23,663			5.531	5.028	MON	10,480	126,002	07/24/2013	11/25/2033.
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033			2	1FM	2,455,840	103.550	2,534,309	2,447,427	2,440,909		727			5.750	5.731	MON	11,727	140,727	10/28/2003	11/25/2033.
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36			2	1FM	356,384	100.500	365,884	364,064	337,693		246,610			5.750	6.242	MON	1,744	20,928	04/07/2006	05/25/2036.
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037			2	1FM	3,752,236	90.469	3,753,534	4,148,982	3,782,553		99,995			0.480	4.054	MON	387	19,534	01/16/2014	09/25/2037.
589929 PK 8	GNABS 1998-GN1 M17.63 02/25/27			2	1FM	73,237	100.822	73,847	73,245	72,393		280			7.630	7.520	MON	466	1,863	03/05/1998	02/25/2027.
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35			2	1FM	1,445,820	88.563	1,522,085	1,718,657	1,425,016		(4,303)			2.551	4.246	MON	3,653	43,639	07/19/2013	12/25/2035.
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030			2	2AM	66,838	103.250	67,182	65,067	65,067		(135)			8.330	6.835	JAJO	1,355	5,420	10/20/2010	04/01/2030.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46			2	1FM	957,505	68.410	966,833	1,413,292	830,045		(60,355)			5.651	5.227	MON	6,656	56,663	01/11/2013	10/25/2046.
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047			2	1FM	2,439,741	91.394	2,447,793	2,678,275	2,420,625		3,056			6.000	4.604	MON	13,391	100,892	01/08/2014	07/25/2047.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037			2	1FM	464,878	98.219	516,659	526,029	491,227		33,548			0.250	7.428	MON	26	1,253	08/01/2013	06/25/2037.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE			2	1FM	4,458,159	106.719	4,581,198	4,292,777	4,389,345		(33,813)			6.000	4.784	MON	21,464	257,567	08/21/2012	04/26/2036.
61758Q AH 1	MSRR 2010-R1 2B SEQ CSTR 07/26/2035 RE			2	1FM	1,996,845	96.930	2,159,600	2,228,000	2,089,414		34,815			2.510	5.030	MON	4,661	57,500	03/09/2012	07/26/2035.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37			2	1FM	472,896	104.680	495,028	472,896	472,896		(165)			6.500	6.589	MON	2,562	30,738	02/09/2010	10/26/2037.
61758V AP 2	MSRR 2010-R2 3B1 RR SUB 6.50 10/26/37			2	1FM	552,000	102.440	614,640	600,000	570,185		4,322			6.500	7.715	MON	3,250	39,000	02/09/2010	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37			2	1FM	763,589	49.570	904,082	1,823,849	793,886		7,599			6.500	15.405	MON	9,879	118,550	02/09/2010	10/26/2037.
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35			2	1FM	340,989	92.889	575,892	619,979	402,540		17,505			0.500	5.371	MON	52	3,006	08/26/2008	05/25/2035.
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043			2	1FM	3,583,223	100.380	3,766,324	3,752,066	3,588,687		11,937			3.250	3.917	MON	10,162	91,457	03/11/2014	07/25/2043.
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36			2	1FM	123,048	68.250	91,036	133,386	87,892		(1,026)			5.909	6.861	MON	657	5,460	12/19/2007	07/25/2036.
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36			2	1FM	395,177	66.594	395,734	594,251	347,895		(11,995)			5.576	4.483	MON	2,761	23,886	01/11/2013	10/25/2036.
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36			2	1FM	197,589	66.656	198,053	297,126	174,222		(6,014)			5.576	4.452	MON	1,381	11,943	01/11/2013	10/25/2036.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035			2	1FM	148,751	100.000	160,162	160,162	157,828		3,348			4.786	6.658	MON	639	7,665	01/31/2008	03/25/2035.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036			2	1FM	1,007,602	96.500	1,243,926	1,289,043	1,110,501		(572)			0.340	8.245	MON	85	4,223	09/08/2011	03/25/2036.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047			2	1FM	515,347	76.375	394,928	517,091	274,958		(32,476)			5.995	11.542	MON	2,583	26,343	05/08/2007	03/25/2047.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035			2	1FM	683,161	92.903	825,599	888,664	730,578		45,213			0.510	7.393	MON	88	4,435	06/05/2012	07/25/2035.
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043			2	1FM	4,565,215	101.422	4,751,895	4,685,276	4,568,668		8,418			3.500	3.835	MON	13,665	136,654	02/12/2014	09/25/2043.
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046			2	1FM	985,040	98.500	1,050,354	1,066,349	1,011,369		31,894			0.350	3.812	MON	72	3,601	02/12/2013	08/25/2046.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37			2	1FM	1,426,716	103.313	1,483,247	1,435,689	1,428,662		2,274			5.500	5.632	MON	6,580	78,963	07/29/2010	10/26/2037.
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE			2	1FM	2,065,250	108.563	2,388,375	2,200,000	2,048,471		(13,807)			6.377	6.427	MON	2,338	129,126	08/20/2013	10/26/2034.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37			2	1FM	20,764	104.688	21,416	20,457	20,452		82			2.111	1.957	MON	36	603	07/08/2010	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037			2	1FM	1,136,816	78.375	1,908,938	2,435,647	1,386,022		(7,080)			2.111	3.739	MON	4,285	155,614	07/08/2010	06/26/2037.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036			2	1FM	1,640,438	86.344	2,500,264	2,895,710	1,607,867					6.000	11.052	MON	14,479	198,210	07/08/2010	03/26/2036.
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36			2	1FM	816,610	105.063	884,486	841,866	823,524		3,291			4.508	5.096	MON	3,163	39,048	11/03/2009	08/25/2036.
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE			2	1FM	665,067	78.500	751,299	957,068	670,216		(6,253)			4.508	6.525	MON	3,596	44,553	03/21/2013	08/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36			2	1FM	389,853	102.219	412,957	403,993	394,170		2,773			2.615	3.475	MON	880	10,556	11/05/2009	10/25/2036.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036			2	1FM	1,239,467	98.897	1,273,556	1,287,757	1,236,402		26,497			2.781	5.783	MON	2,984	37,657	10/18/2011	05/26/2036.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037			2	1FM	1,315,661	53.082	1,636,838	3,083,581	1,388,813		785,910			0.742	1.652	MON	1,398	22,991	03/09/2012	03/10/2037.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037			2	1FM	1,319,241	69.250	1,268,853	1,832,279	1,369,727		19,008			4.227	7.182	MON	6,455	78,218	09/21/2010	09/25/2037.
759950 EM 6	RAMC 2004-4 AF5 SEQ STP 02/25/2035			2	1FM	1,805,625	97.750	1,955,000	2,000,000	1,824,599		(3,264)			5.493	5.186	MON	9,155	100,845	08/24/2010	02/25/2035.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34			2	1FM	257,772	95.500	246,199	257,800	172,685		90,286			5.220	7.921	MON	1,121	13,457	07/20/2004	07/25/2034.
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33			2	2FM	432,704	100.500	435,086	432,921	403,482		4,988			6.170	6.517	MON	2,226	26,599	04/16/2003	04/25/2033.
76110H J6 7	RALI 2004-QS16 1A2 SEQ 5.50 12/15/2034			2	1FM	1,413,750	97.988	1,469,820	1,500,000	1,429,849		12,179			5.500	6.719	MON	6,875	82,500	08/27/2013	12/25/2034.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34			2	1FM	219,854	100.434	240,992	239,950	234,590		5,305			4.350	6.461	MON	870	10,438	02/20/2008	03/25/2034.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35			2	1FM	733,638	89.063	711,180	798,518	599,027		104			6.000	8.297	MON	3,993	47,911	02/08/2008	10/25/2035.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36			2	1FM	387,281	85.529	331,445	387,524	279,652		305			5.500	7.744	MON	1,776	21,314	02/13/2006	02/25/2036.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33			2	1FM	690,893	103.270	691,654	669,754	682,679		(589)			5.500	5.266	MON	3,070	36,836	06/27/2003	06/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033			2	1FM	380,713	102.598	381,775	372,108	377,233		(64)			5.750	5.586	MON	1,783	21,385	04/23/2003	03/25/2033.
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035			2	1FM	832,066	94.406	835,106	884,588	832,653		2,912			2.775	3.985	MON	2,046	24,667	07/23/2013	03/25/2035.
76112B C5 7	RAMP 2005-EFC4 M2 MEZ FLT 09/25/35			2	1FM	1,185,000	94.906	1,898,125	2,000,000	1,577,095		175,105			0.610	13.014	MON	237	12,064	08/02/2011	09/25/2035.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032			2	1FM	23,786	98.000	26,209	26,744	26,744		10,059			4.767	5.447	MON	106	1,275	05/19/2008	10/25/2032.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34			2	1FM	993,617	102.500	1,054,671	1,028,947	1,014,320		3,886			5.000	5.432	MON	4,287	51,282	10/24/2005	09/25/2034.
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043			2	1FM	2,591,663	98.656	2,700,735	2,737,522	2,596,382		11,254			3.000	3.858	MON	6,844	61,594	03/17/2014	05/25/2043.
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043			2	1FM	2,331,931	101.422	2,397,303	2,363,694	2,333,097		3,183			3.500	3.714	MON	6,894	68,941	02/27/2014	09/25/2043.
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043			2	1FM	3,369,842	92.010	3,461,125	3,761,684	3,370,356		13,702			1.874	3.647	MON	5,875	33,289	07/11/2014	02/25/2043.
83611M JX 7	SVHE 2005-OPT4 2A4 SEQ FLT 12/25/2035			2	1FM	765,000	79.750	797,500	1,000,000	806,706		34,501			0.505	4.971	MON	98	5,091	10/09/2013	12/25/2035.
85172G AB 3	SLFMT 2013-2A M1 MEZ 3.52 12/25/2065			2	1FM	963,228	102.690	1,026,900	1,000,000	974,189		4,997			3.520	4.132	MON	2,933	35,200	07/03/2013	12/25/2065.
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037			2	1FM	901,245	100.406	994,403	990,379	905,598		5,023			2.564	3.924	MON	2,116	26,202	10/10/2012	01/25/2037.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35			2	1FM	899,017	82.750	1,062,766	1,284,310	879,561		43,684			0.470	8.252	MON	101	5,842	08/27/2008	08/25/2035.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036			2	1FM	991,285	97.772	1,365,069	1,396,176	1,060,210		87,368			0.330	10.869	MON	89	4,457	05/18/2011	03/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036			2	1FM	622,832	85.240	661,573	776,129	630,638		(22,221)			4.918	6.130	MON	3,181	40,193	09/27/2012	05/25/2036.
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035			2	1FM	1,314,608	96.750	1,487,582	1,537,553	1,522,757		22,104			0.620	2.393	MON	185	10,246	09/28/2010	07/25/2035.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038			2	1FM	811,016	69.500	1,083,954	1,559,647	929,214		33,427			0.470	4.557	MON	142	7,154	04/30/2010	08/25/2038.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036			2	1FM	250,024	55.544	177,411	319,405	147,158		5,342			0.770	1.714	MON	41	2,371	04/23/2008	07/25/2036.
94980G AH 4	WFHET 2004-2 AI7 SEQ 5.0 5/25/2034			2	1FM	939,010	102.533	1,025,327	1,000,000	990,140		5,202			5.000	5.775	MON	4,167	50,000	08/27/2004	05/25/2034.
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034			2	1FM	231,998	92.238	310,131	336,229	233,491		13,036			1.370	14.126	MON	90	4,593	10/01/2010	10/25/2034.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36			2	1FM	395,835	99.094	442,592	446,640	390,550		9,245			2.615	5.784	MON	973	11,676	10/11/2011	03/25/2036.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037			23	1FM	334,812	86.215	359,417	416,887	318,075		23,272				11.333	MON			11/02/2010	12/28/2037.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033			2	1FM	37,508	105.688	42,740	40,440	36,926		942			5.750	8.022	MON	194	2,325	03/05/2008	09/25/2033.
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044			2	1FM	1,669,233	100.055	1,680,650	1,679,731	1,668,983		1,052			3.500	3.629	MON	4,899	29,395	06/19/2014	06/20/2044.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						271,313,292	XXX	290,094,557	316,902,960	259,267,419	0	4,441,581	0	0	XXX	XXX	XXX	1,116,560	13,157,688	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
03063N AD 9	ACRE 2010-ARTA A2FX ABS 4.9543 01/14/29			2	1FM	999,997	110.080	1,100,800	1,000,000	1,000,000		184			4.954	5.006	MON	2,752	49,543	12/09/2010	01/14/2029.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40			2	1FE	9,444,019	105.313	10,562,690	10,029,854	9,824,174		83,424			5.858	6.953	MON	32,642	587,549	05/12/2010	07/17/2040.
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51			2	1FE	4,392,448	105.780	4,561,360	4,312,120	4,325,287		(15,836)			5.670	5.333	MON	20,374	247,230	07/22/2010	02/24/2051.
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49			2	1FE	1,896,897	105.570	2,062,412	1,953,597	1,928,721		7,993			5.714	6.292	MON	9,303	113,132	05/26/2010	12/24/2049.
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44			2	1FE	2,962,028	105.746	3,452,126	3,264,555	3,160,418		46,770			5.325	7.105	MON	14,486	174,305	12/04/2009	02/24/2044.
05955T AL 4	BALL 2009-UB2 A4B3 SUB CSTR 06/24/2049			2	1FE	1,952,188	106.660	2,133,200	2,000,000	1,975,206		6,359			5.781	6.259	MON	9,635	117,452	12/14/2010	06/24/2049.
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49			2	1FE	4,971,734	107.753	5,665,373	5,257,750	5,155,012		42,857			5.543	6.599	MON	24,286	297,414	02/17/2010	06/15/2049.
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46			2	1FE	3,187,976	109.926	3,707,133	3,372,405	3,298,039		26,117			5.761	6.808	MON	16,192	197,204	01/29/2010	05/15/2046.
05955U AU 1	BALL 2010-UB3 A4A4 SEQ SSNR 5.338 12/43			2	1FE	3,838,125	105.879	4,235,164	4,000,000	3,940,984		24,774			5.338	6.132	MON	17,793	213,512	05/25/2010	12/15/2043.
05956H AA 3	BALL 2010-RC30 A5A SEQ 5.334 12/43 RE			2	1FE	1,041,406	105.863	1,058,628	1,000,000	1,013,552		(7,501)			5.334	3.830	MON	4,445	53,340	09/03/2010	12/16/2043.
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40			2	1FE	1,678,149	109.500	1,996,938	1,823,688	1,767,355		19,687			6.500	7.978	MON	6,586	118,540	07/30/2009	07/17/2040.
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41			2	1FM	7,644,248	105.190	7,987,900	7,593,783	7,591,362		(7,588)			5.540	5.484	MON	35,058	422,429	05/16/2007	09/11/2041.
12513X AE 2	CD 2006-CD2 A4 SEQ CSTR 01/15/2046			2	1FM	1,642,969	102.822	2,056,430	2,000,000	1,951,415		62,048			5.299	8.918	MON	8,832	107,545	10/20/2008	01/15/2046.
125277 AA 1	CGCMT 2009-RR1 MA4A SEQ SSNR CSTR 3/51			2	1FE	5,016,719	107.550	6,237,923	5,800,000	5,540,258		116,831			5.485	8.074	MON	14,139	318,130	09/30/2009	03/17/2051.
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39			2	1FE	3,804,581	105.531	4,146,256	3,928,958	3,891,576		20,429			5.311	5.973	MON	9,274	208,667	02/23/2010	12/19/2039.
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51			2	3AM	2,975,659	108.523	2,988,439	2,753,746	2,852,396		(29,808)			6.068	4.669	MON	7,427	167,993	01/10/2011	02/19/2051.
12527E AD 0	CFCRE 2011-C1 A4 SEQ CSTR 04/15/44			2	1FM	2,048,438	111.665	2,233,296	2,000,000	2,031,993		(5,109)			4.961	4.661	MON	8,269	99,226	08/04/2011	04/15/2044.
12527X AB 2	CGCMT 2010-RR3 MLJR SUB CSTR 06/2050			2	1FE	2,019,063	105.969	2,119,375	2,000,000	2,007,682		(3,191)			5.743	5.647	MON	6,062	115,430	03/17/2011	06/14/2050.
12621R AA 2	COMM 2010-RR1 GEA SEQ SSNR CSTR 12/11/49			2	1FE	3,739,104	106.562	4,262,487	4,000,000	3,919,883		41,971			5.543	6.852	MON	18,477	221,720	02/05/2010	12/11/2049.
12624K AD 8	COMM 2012-CR2 A4 SEQ 3.147 08/15/2045			2	1FM	4,099,741	102.443	4,097,712	4,000,000	4,093,509		(11,732)			3.147	2.797	MON	10,490	125,880	08/08/2012	08/15/2045.
12625U BF 9	COMM 2013-CR9 A4 SEQ CSTR 07/10/2045			2	1FM	4,668,594	109.660	4,934,700	4,500,000	4,650,110		(15,302)			4.235	3.848	MON	15,883	193,299	10/16/2013	07/10/2045.
12632Q AW 3	COMM 2014-CR18 A4 SEQ SSNR 3.55 07/15/47			2	1FM	1,009,956	103.883	1,038,832	1,000,000	1,009,452		(504)			3.550	3.438	MON	2,958	17,750	06/19/2014	07/15/2047.
12632Q AX 1	COMM 2014-CR18 A5 SEQ SSNR 3.828 07/47			2	1FM	1,029,927	105.947	1,059,468	1,000,000	1,028,560		(1,366)			3.828	3.479	MON	3,190	19,140	06/19/2014	07/15/2047.
12639C AA 5	CSMC 2009-RR4 A4A SEQ 5.695 09/15/40			2	1FE	3,380,469	105.391	4,215,628	4,000,000	3,838,387		89,623			5.695	8.988	MON	18,983	227,800	09/18/2009	09/15/2040.
12639C AG 2	CSMC 2009-RR4 A4B SUB 5.695 09/15/40			2	1FE	985,625	107.781	1,077,813	1,000,000	992,164		1,993			5.695	6.008	MON	9,492	52,204	06/16/2011	09/15/2040.
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040			2	1FE	3,091,903	106.656	3,152,519	2,955,776	2,989,728		(23,704)			5.383	4.492	MON	13,259	163,680	08/25/2010	02/15/2040.
12643J AA 4	CSMC 2010-RR1 1A SEQ 5.692 04/16/49			2	1FE	3,817,500	105.229	4,209,152	4,000,000	3,931,278		26,284			5.692	6.556	MON	18,973	227,680	02/03/2010	04/16/2049.
12643J AW 6	CSMC 2010-RR1 2B SEQ 5.695 09/15/2040 RE			2	1FE	1,031,250	105.912	1,059,123	1,000,000	1,016,120		(6,617)			5.695	4.976	MON	4,746	56,950	08/15/2012	09/15/2040.
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39			2	1FE	1,437,390	106.469	1,624,544	1,525,841	1,496,475		9,819			5.898	6.795	MON	7,500	90,857	03/10/2010	09/15/2039.
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40			2	1FE	2,977,919	105.938	3,128,550	2,953,204	2,957,571		(5,089)			5.383	5.189	MON	13,248	163,553	04/06/2011	02/15/2040.
12644C AG 5	CSMC 2010-RR4 1B MEZ 5.383 02/15/2040			2	1FE	1,191,063	102.500	1,394,000	1,360,000	1,285,671		32,431			5.383	8.459	MON	6,101	73,209	11/22/2011	02/15/2040.
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48			2	1FE	1,970,812	105.216	1,976,701	1,878,711	1,910,482		(16,801)			5.378	4.412	MON	8,420	101,241	03/17/2011	08/12/2048.
12645A AG 8	CSMC 2010-RR7 1B SUB 5.378 08/12/2048			2	1FE	847,500	106.900	1,069,000	1,000,000	941,086		24,801			5.378	8.608	MON	4,482	53,780	09/01/2010	08/12/2048.
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049			2	1FM	4,560,750	104.521	4,577,060	4,379,086	4,392,946		(24,680)			5.771	5.246	MON	21,058	256,639	12/19/2006	03/15/2049.
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49			2	1FM	395,730	100.013	418,868	418,813	418,813		2,291			5.710	9.460	MON	1,993	24,536	02/14/2008	12/10/2049.
17311Q BK 5	CGCMT 2007-C6 A4 SEQ CSTR 12/10/49			2	1FM	2,958,086	108.439	3,253,155	3,000,000	2,984,626		4,252			5.710	5.957	MON	14,275	173,587	08/09/2007	12/10/2049.
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46			2	1FM	5,771,407	104.720	5,831,514	5,568,672	5,586,649		(27,859)			5.756	5.283	MON	26,710	324,928	01/12/2007	06/10/2046.
20048E AY 7	COMM 2013-LC6 A4 SEQ 2.941 01/10/2046			2	1FM	3,218,906	101.000	3,535,000	3,500,000	3,252,400		25,778			2.941	4.005	MON	8,578	102,935	09/06/2013	01/10/2046.
22545B AC 5	CSMC 2006-C2 A3 SEQ CSTR 3/15/39			2	1FM	2,925,231	105.000	3,029,209	2,884,961	2,885,379		(6,111)			5.669	5.515	MON	13,628	165,810	01/25/2007	03/15/2039.
225470 AP 8	CSFB 2005-C5 A4 SEQ 5.10 8/15/38			2	1FM	647,814	101.659	694,737	683,399	680,286		5,758			5.100	5.981	MON	2,904	35,066	07/17/2007	08/15/2038.
23305U AA 5	DBRR 2011-LC2 A4A SEQ 4.537 04/12/2021			2	1FE	1,579,980	110.636	1,659,541	1,500,000	1,555,126		(7,975)			4.537	3.878	MON	5,671	68,055	09/21/2011	07/12/2044.
23305Y AC 3	DBUBS 2011-LC3A A3 SEQ 4.638 04/10/21			2	1FM	2,019,957	108.495	2,169,900	2,000,000	2,009,884		(3,178)			4.638	4.490	MON	7,730	92,760	08/11/2011	08/10/2044.
23305Y AJ 8	DBUBS 2011-LC3A AM SEQ CSTR 07/10/21			2	1FM	486,223	114.602	573,008	500,000	491,115		767			5.419	5.803	MON	2,258	27,423	08/11/2011	08/10/2044.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30290U AJ 8	FREMF 2012-K22 B SEQ 3.6866 08/25/2045			2	1FE	2,000,166	100.970	2,019,394	2,000,000	1,999,110		(506)			3.686	3.734	MON	6,144	74,773	11/27/2012	08/25/2045.
30290X AN 3	FREMF 2013-K24 B SUB CSTR 11/25/2045			2	1FM	981,586	99.828	998,280	1,000,000	984,391		1,457			3.502	3.780	MON	2,918	35,523	01/10/2013	11/25/2045.
30291J AJ 2	FREMF 2013-K29 B MEZ CSTR 05/25/2046			2	1FM	1,968,012	98.663	2,219,924	2,250,000	2,000,761		23,096			3.481	5.200	MON	6,527	79,447	07/17/2013	05/25/2046.
36186X AE 7	GMACN 2012-BLIS IO 0.576 07/10/2050			234	1FE	509,881	6.625	463,750		497,348		(1,251)			0.576	5.787	MON	2,352	40,320	11/28/2012	07/10/2050.
36190K AC 3	GSMS 2009-RR1 CSB SUB 5.286 12/17/2039			2	1FE	1,999,063	105.750	2,115,000	2,000,000	1,996,558		(651)			5.286	5.307	MON	8,810	105,720	10/21/2010	12/17/2039.
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049			2	1FE	1,706,140	104.523	1,931,333	1,847,753	1,810,152		23,536			5.147	6.659	MON	7,925	95,102	11/18/2009	12/14/2049.
36191Y BA 5	GSMS 2011-GC5 A3 SEQ SSNR 3.817 08/2044			2	1FM	1,009,962	106.510	1,065,100	1,000,000	1,009,739		(2,408)			3.817	3.657	MON	3,181	38,170	09/22/2011	08/10/2044.
36192C AE 5	GSMS 2013-GC10 A5 SEQ 2.943 02/10/2046			2	1FM	3,693,105	100.086	4,003,430	4,000,000	3,729,682		27,942			2.943	3.951	MON	9,810	117,720	09/04/2013	02/10/2046.
36197X AK 0	GSMS 2013-GC12 A4 SEQ 3.135 06/10/2046			2	1FM	5,827,008	101.500	6,242,250	6,150,000	5,862,949		28,348			3.135	3.809	MON	16,067	192,803	10/18/2013	06/10/2046.
36248E AB 1	GSMS 2010-C2 A2 SEQ AFC 12/10/43			2	1FM	2,089,844	113.510	2,270,200	2,000,000	2,060,278		(9,202)			5.162	4.591	MON	8,603	103,240	08/08/2011	12/10/2043.
36248F AG 7	GSMS 2011-GC3 A4 SEQ 4.753 03/10/44			2	1FM	4,587,539	111.130	5,000,850	4,500,000	4,558,344		(9,093)			4.753	4.525	MON	17,824	213,885	08/29/2011	03/10/2044.
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41			2	1FM	612,731	100.030	607,975	607,792	607,792		2,863			5.115	5.035	MON	2,591	31,382	12/02/2004	07/15/2041.
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47			2	1FM	2,030,109	106.060	2,086,623	1,967,398	1,989,172		(12,868)			5.336	4.646	MON	8,748	104,980	08/24/2011	05/15/2047.
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49			2	1FM	910,320	106.630	1,004,010	941,583	931,958		3,641			5.420	5.924	MON	4,253	51,294	08/17/2007	01/15/2049.
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049			2	1FM	72,086	100.030	72,346	72,325	71,660		1,336			5.698	6.498	MON	343	4,182	12/06/2007	02/12/2049.
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049			2	1FM	5,011,016	102.160	5,108,000	5,000,000	4,991,535		(1,738)			5.787	5.788	MON	24,113	293,930	12/14/2007	06/15/2049.
46632H AD 3	JPMCC 2007-LD12 A4 SEQ 5.882 02/15/2051			2	1FM	1,066,875	108.640	1,086,400	1,000,000	1,028,275		(12,381)			5.882	4.519	MON	4,902	58,820	09/16/2011	02/15/2051.
46634V AX 6	JPMCC 2010-RR1 WBA SEQ CSTR 6/20/2049			2	1FE	4,936,709	107.693	5,384,660	5,000,000	4,965,547		6,704			5.716	5.976	MON	23,817	290,849	06/04/2010	06/20/2049.
46634V BG 2	JPMCC 2010-RR1 WBB SEQ CSTR 06/2049 RE			2	1FE	2,974,219	107.688	3,230,625	3,000,000	2,982,223		2,907			5.716	6.023	MON	14,290	174,616	02/10/2012	06/20/2049.
46635T CG 5	JPMCC 2011-C3 A4 SEQ 4.7171 02/16/46			2	1FM	1,955,938	111.375	2,227,500	2,000,000	1,968,386		3,909			4.717	5.040	MON	7,862	94,341	08/11/2011	02/15/2046.
46636V AC 0	JPMCC 2011-C5 A3 SEQ 4.1712 08/15/2046			2	1FM	2,019,996	108.850	2,177,000	2,000,000	2,013,259		(2,165)			4.171	4.061	MON	6,952	83,424	09/16/2011	08/15/2046.
46639J AE 0	JPMCC 2013-C10 A5 SEQ SSNR 3.1425 12/47			2	1FM	2,791,406	101.920	3,057,600	3,000,000	2,818,189		18,331			3.143	4.038	MON	7,856	94,275	07/05/2013	12/15/2047.
46639Y AQ 0	JPMCC 2013-LC11 A5 SEQ 2.9599 04/2046			2	1FM	932,500	100.370	1,003,700	1,000,000	940,708		5,885			2.960	3.810	MON	2,467	29,599	07/31/2013	04/15/2046.
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51			2	1FE	8,195,419	107.000	9,948,898	9,298,035	8,905,624		161,106			5.637	7.889	MON	43,675	529,915	10/02/2009	03/18/2051.
48124X AA 5	JPMCC 2009-RR2 GEA SEQ 12/17/2049			2	1FE	2,710,722	106.658	3,199,725	3,000,000	2,911,709		43,608			5.543	7.415	MON	13,858	168,138	10/29/2009	12/17/2049.
48124X AC 1	JPMCC 2009-RR2 MLA SEQ CSTR 6/17/2050			2	1FE	2,745,000	106.913	3,207,393	3,000,000	2,904,462		35,901			5.743	7.315	MON	14,358	173,082	10/29/2009	06/17/2050.
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46			2	1FM	2,750,127	105.257	2,929,022	2,782,737	2,773,200		3,963			5.414	5.622	MON	12,555	152,034	05/18/2007	07/12/2046.
617458 AE 4	MSC 2011-C1 A3 SEQ 4.7 09/15/2047			2	1FM	1,888,694	108.633	2,031,437	1,870,000	1,881,703		(3,765)			4.700	4.499	MON	7,324	87,890	02/10/2011	09/15/2047.
61754J AF 5	MSC 2007-T27 A4 SEQ CSTR 6/11/42			2	1FM	1,982,344	108.852	2,177,038	2,000,000	1,992,783		1,678			5.651	5.825	MON	9,418	114,520	08/14/2007	06/11/2042.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40			2	1FE	458,810	101.500	472,727	465,741	463,312		2,969			4.250	4.593	MON	1,650	19,794	03/25/2011	12/17/2040.
61760D AC 7	MSRR 2011-KEYA 1X IO CSTR 12/17/2040			234	1FE	170,000	0.460	11,216		0		(50,991)				5.052	MON		43,926	03/25/2011	12/19/2040.
61761Q AE 3	MSBAM 2013-C8 A4 SEQ 3.134 12/15/2048			2	1FM	945,938	101.172	1,011,722	1,000,000	952,390		4,892			3.134	3.840	MON	2,612	31,340	08/28/2013	12/15/2048.
62888X AB 0	NGN 2010-C1 A2 SUB 2.90 10/29/2020			2	1FE	1,994,900	102.410	2,048,200	2,000,000	1,997,771		694			2.900	2.991	MON	644	58,000	11/03/2010	10/29/2020.
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48			2	1FE	4,853,648	104.500	5,402,996	5,170,331	5,070,867		51,425			5.223	6.412	MON	22,504	289,981	03/09/2010	08/16/2048.
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51			2	1FE	4,755,500	108.469	5,394,229	4,973,072	4,885,954		30,513			5.941	6.783	MON	24,622	299,496	02/08/2010	02/16/2051.
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47			2	1FE	4,470,240	105.313	5,145,402	4,885,842	4,758,149		65,971			5.336	6.996	MON	21,726	260,709	12/14/2009	05/16/2047.
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039			2	1FE	2,306,761	104.166	2,380,179	2,284,982	2,285,985		(3,915)			5.467	5.292	MON	10,410	125,741	03/31/2010	09/16/2039.
74928H AB 2	RBSCF 2010-RR3 CSCB SUB 5.467 09/16/2039			2	1FE	4,004,453	104.938	4,197,500	4,000,000	3,997,878		(4,241)			5.467	5.410	MON	18,223	236,903	02/28/2012	09/16/2039.
74928H BM 7	RBSCF 2010-RR3 WBTB SUB CSTR 02/16/2051			2	1FE	2,068,438	107.539	2,150,786	2,000,000	2,027,257		(11,590)			5.941	5.391	MON	9,902	120,447	03/03/2011	02/16/2051.
74930A BE 6	RBSCF 2010-RR4 CSCA SEQ SSNR 5.695 9/40			2	1FE	3,190,781	107.188	3,215,625	3,000,000	3,074,773		(31,464)			5.695	4.540	MON	14,238	170,850	01/20/2011	09/16/2040.
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044			2	2AM	485,097	102.000	494,799	485,097	485,097		601			5.623	5.690	MON	2,273	27,279	11/13/2012	11/15/2044.
92935J BC 8	WFRBS 2011-C2 A4 SEQ CSTR 02/15/44			2	1FM	3,151,641	112.066	3,361,980	3,000,000	3,101,796		(15,437)			4.869	4.229	MON	12,173	146,070	08/05/2011	02/15/2044.
92936C AJ 8	WFRBS 2011-C4 A4 SEQ SSNR 4.90 6/15/44			2	1FM	2,030,469	112.777	2,255,540	2,000,000	2,017,958		(2,826)			4.902	4.752	MON	8,170	98,040	08/05/2011	06/15/2044.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92938E AM 5	WFRBS 2013-C16 A4 SEQ 4.136 07/15/2046			2	1FM	1,514,913	109.207	1,638,105	1,500,000	1,513,066		(1,484)			4.136	4.027	MON	5,170	62,040	09/17/2013	09/15/2046.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						229,719,581	XXX	250,398,135	235,751,606	233,392,878	0	878,586	0	0	XXX	XXX	XXX	962,420	12,293,715	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00084V AQ 3	ACASC 2013-2A A2B CLO 4.55 10/25/2025			23	1FE	1,000,000	99.806	998,060	1,000,000	1,000,000		(1,720)			4.550	4.576	JAJO	8,342	49,292	08/28/2013	10/25/2025.
00102D AC 2	ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26			23	1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,014		14			3.535	3.549	FMAN	4,222		10/09/2014	11/01/2026.
00163G AA 5	ALM 2012-7A A1 CLO FLT 10/19/2024			23	1FE	1,000,000	99.760	997,600	1,000,000	1,000,000		435			1.651	1.654	JAJO	3,393	16,734	10/04/2012	10/19/2024.
00190Y AG 0	ARES 2013-2A C CLO FLT 07/28/2025			23	1FE	951,045	95.750	957,500	1,000,000	958,014		5,060			2.983	3.701	JAJO	5,386	38,126	06/28/2013	07/28/2025.
00191D AJ 9	ARES 2012-3A B2 CLO 3.3815 01/17/2024			23	1FE	1,350,000	96.320	1,300,320	1,350,000	1,350,000		(87)			3.382	3.396	JAJO	9,384	45,650	12/04/2012	01/17/2024.
00191L AE 2	ARES 2013-3A B2 CLO MEZ 4.07 10/17/2024			23	1FE	1,500,000	98.110	1,471,650	1,500,000	1,500,000		(34)			4.070	4.091	JAJO	12,549	57,658	10/10/2013	10/17/2024.
00191L AJ 1	ARES 2013-3A C2 CLO MEZ 5.09 10/17/2024			23	1FE	980,800	98.380	983,800	1,000,000	983,403		2,246			5.090	5.441	JAJO	10,463	48,072	10/10/2013	10/17/2024.
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042			2	1FE	784,061	101.938	799,252	784,061	784,061		271			1.911	1.918	MON	707	15,102	12/06/2012	12/15/2042.
00213R AB 9	ARLFR 2012-1A A2 SEQ SNR 3.81 12/15/2042			2	1FE	3,469,688	101.080	3,537,800	3,500,000	3,471,915		2,228			3.810	3.960	MON	5,927	100,013	03/27/2014	12/15/2042.
00214M AB 9	ARLFR 2014-1A A2 ABS SNR SEQ 3.97 06/44			2	1FE	2,998,301	102.285	3,068,541	3,000,000	2,998,371		70			3.970	4.010	MON	5,293	56,242	06/18/2014	06/15/2044.
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36			2	1FE	997,225	102.156	1,018,776	997,275	994,675		(2,561)			3.786	3.781	MON	3,146	7,551	09/10/2014	10/17/2036.
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36			2	1FE	2,006,185	101.094	2,021,874	2,000,000	2,006,185		4			3.678	3.644	MON	6,130	613	12/23/2014	12/17/2036.
03764X AD 9	APID 2014-17A A2B CLO MEZ 4.25 04/17/26			23	1FE	745,500	99.470	746,025	750,000	745,943		443			4.250	4.374	JAJO	6,552	14,698	03/20/2014	04/17/2026.
03764X AG 2	APID 2014-17A A1B CLO SSNR 3.46 04/17/26			23	1FE	2,000,000	101.410	2,028,200	2,000,000	1,999,998		(2)			3.460	3.426	JAJO	14,609	31,909	03/20/2014	04/17/2026.
03878D AA 2	ARCLO 2013-1A A CLO FLT 02/15/2023			23	1FE	1,500,000	100.156	1,502,344	1,500,000	1,500,000		(2,602)			2.161	2.171	MON	1,531	32,684	01/16/2013	02/15/2023.
03878D AC 8	ARCLO 2013-1A B CLO FLT 02/15/2023			23	2AM	500,000	100.063	500,313	500,000	500,000		(1,611)			5.161	5.217	MON	1,219	26,061	01/16/2013	02/15/2023.
04280P AC 1	AWPT 2014-2A A1F CLO SEQ SSNR 3.53 03/26			23	1FE	3,500,000	100.000	3,500,000	3,500,000	3,500,000					3.530	3.546	MJSD	6,521	92,663	02/06/2014	03/12/2026.
04964H AA 6	ATRM 8A A1 CLO FLT 10/23/2022			23	1FE	2,000,000	99.950	1,999,000	2,000,000	2,000,000		878			1.701	1.704	JAJO	6,613	34,544	09/18/2012	10/23/2022.
04964H AC 2	ATRM 8A B CLO FLT 10/23/2022			23	1FE	496,250	100.000	500,000	500,000	496,650		187			2.731	2.912	JAJO	2,655	13,858	09/18/2012	10/23/2022.
05363U AG 8	AVERY 2014-1A B2 CLO MEZ 4.325 04/25/26			23	1FE	1,000,000	100.375	1,003,750	1,000,000	1,000,006		6			4.325	4.348	JAJO	7,929	22,706	03/19/2014	04/25/2026.
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025			23	1FE	1,000,000	98.000	980,000	1,000,000	1,000,000		(1)			1.412	1.414	FMAN	1,647	14,328	04/12/2013	05/20/2025.
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027			2	1FE	1,266,234	102.563	1,293,509	1,261,191	1,265,510		(1,060)			3.720	3.650	MON	1,434	46,916	07/22/2013	09/20/2027.
08179X AA 3	BSP 2013-IIA A1 CLO FLT 07/15/2024			23	1FE	996,500	98.231	982,315	1,000,000	997,407		631			1.431	1.546	JAJO	3,100	19,795	05/06/2013	07/15/2024.
09254D AC 9	BSIS 2006-4A C CLO MEZ FLT 04/20/2019			23	1FE	943,100	97.250	972,500	1,000,000	958,494		15,394			0.911	3.656	JAJO	1,847	4,604	05/21/2014	04/20/2019.
09626U AA 6	BLUEM 2013-1A A1 CLO FLT 05/15/2025			23	1FE	2,000,000	98.300	1,966,000	2,000,000	2,000,000		342			1.432	1.435	FMAN	3,739	29,227	04/15/2013	05/15/2025.
09627D AJ 4	BLUEM 2013-4A B2 CLO MEZ 4.39 04/15/2025			23	1FE	1,000,000	100.030	1,000,300	1,000,000	1,000,000					4.390	4.414	JAJO	9,268	32,925	12/05/2013	04/15/2025.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039			2	1FE	1,922,161	103.753	1,994,934	1,922,782	1,922,401		89			5.610	5.682	MON	4,794	107,568	11/18/2011	11/15/2039.
12479R AB 3	CAUTO 2014-1A A ABS MEZ 3.66 10/15/2044			2	1FE	999,399	101.051	1,010,510	1,000,000	999,415		16			3.660	3.698	MON	1,627	5,998	10/10/2014	10/15/2044.
12548W AF 0	CIFC 2012-3A A2F CLO 3.654 01/29/2025			23	1FE	1,400,000	98.500	1,379,000	1,400,000	1,400,014		(1)			3.654	3.670	JAJO	8,810	51,156	12/05/2012	01/29/2025.
12549F AE 9	CIFC 2013-4A A2 CLO SSNR 3.31 11/27/2024			23	1FE	996,200	99.825	998,250	1,000,000	996,939		659			3.310	3.448	FMAN	3,126	34,295	10/22/2013	11/27/2024.
12549F AS 8	CIFC 2013-4A C3 CLO MEZ 5.41 11/27/2024			23	1FE	500,000	98.125	490,625	500,000	500,000		(3)			5.410	5.447	FMAN	2,555	28,027	10/22/2013	11/27/2024.
12549V AQ 7	CIFC 2014-4A A2 CLO SSNR SEQ 3.428 10/26			23	1FE	1,000,000	99.950	999,500	1,000,000	1,000,022		22			3.428	3.442	JAJO	11,236		08/05/2014	10/17/2026.
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28			2	1FE	1,671,382	100.127	1,674,123	1,672,000	1,671,462		119			3.220	3.250	MON	1,944	53,838	06/05/2013	06/18/2028.
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028			2	1FE	435,926	101.390	442,022	435,961	435,929		7			3.670	3.700	MON	578	16,000	11/05/2013	11/18/2028.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029			2	1FE	1,474,410	99.973	1,474,609	1,475,000	1,474,422		22			3.380	3.413	MON	1,800	8,032	10/09/2014	10/18/2029.
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041			2	3AM	2,570,455	101.590	2,611,325	2,570,455	2,570,448		2			5.955	5.999	FMAN	17,433	153,071	02/18/2011	02/20/2041.
13875V AL 0	CANYC 2012-1A B2 CLO 3.16 01/15/2024			23	1FE	951,700	93.875	938,750	1,000,000	960,250		4,008			3.160	4.131	JAJO	6,671	31,600	12/18/2012	01/15/2024.
14310K AG 6	CGMS 2013-4A B2 CLO MEZ 3.973 10/15/2025			23	1FE	1,475,623	98.350	1,475,250	1,500,000	1,478,881		2,817			3.973	4.243	JAJO	12,581	55,953	10/18/2013	10/15/2025.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038			2	1FE	941,324	104.339	982,234	941,383	941,359		8			5.730	5.801	MON	2,397	53,791	12/09/2010	12/15/2038.
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29			2	1FE	4,328,022	99.625	4,311,792	4,328,022	4,328,028		5			5.250	5.308	MON	10,099	170,416	03/05/2014	02/15/2029.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
150323 AC 7	CEDF 2014-4A AF CLO SSNR 3.491 10/23/26			23	1FE	2,000,000	100.000	2,000,000	2,000,000	2,000,052		52			3.491	3.505	JAJO	13,188		09/17/2014	10/23/2026
150326 AC 0	CEDF 2014-3A AF CLO SEQ SSNR 3.347 05/26			23	1FE	3,000,000	100.000	3,000,000	3,000,000	3,000,000					3.347	3.361	FMAN	11,436	50,205	04/10/2014	05/20/2026
150326 AG 1	CEDF 2014-3A BF CLO MEZ 4.464 05/20/2026			23	1FE	500,000	100.000	500,000	500,000	500,000					4.464	4.489	FMAN	2,542	11,160	04/10/2014	05/20/2026
15032T AG 1	CEDF 2013-1A B2 CLO 3.351 03/09/2025			23	1FE	990,000	95.500	955,000	1,000,000	992,259		1,272			3.351	3.523	MJSD	2,141	33,510	03/20/2013	03/09/2025
184588 AC 5	CLRLK 2006-1A B CLO MEZ FLT 12/20/2020			23	1FE	958,750	95.550	955,500	1,000,000	965,329		6,579			0.937	3.371	MJSD	312	4,738	09/16/2014	12/20/2020
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027		R	2	1FE	774,676	100.000	775,000	775,000	774,742		63			3.810	3.850	MON	1,066	29,528	09/20/2012	09/18/2027
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028		R	2	1FE	833,328	99.311	827,589	833,333	833,328		1			3.080	3.100	MON	927	25,667	04/17/2013	04/18/2028
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022			23	1FE	1,500,000	99.820	1,497,300	1,500,000	1,500,000		(5,740)			1.732	1.736	FMAN	3,031	26,358	10/11/2012	11/21/2022
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042			2	2AM	3,865,000	104.570	4,041,631	3,865,000	3,864,949		11			5.216	5.250	JAJO	36,960	201,594	03/06/2012	01/25/2042
34959W AA 7	FCBSL 2013-1A A CLO FLT 01/19/2025			23	1FE	1,000,000	98.180	981,800	1,000,000	1,000,000		299			1.411	1.413	JAJO	2,900	14,307	02/27/2013	01/19/2025
34960B AG 7	FCBSL 2013-2A B2 CLO MEZ 4.16 10/19/2025			23	1FE	1,000,000	96.940	969,400	1,000,000	1,000,000		(19)			4.160	4.182	JAJO	8,320	39,058	10/25/2013	10/19/2025
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028		R	2	1FE	1,241,353	99.375	1,242,188	1,250,000	1,242,243		1,761			2.980	3.162	MON	1,449	37,250	07/22/2013	04/17/2028
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028		R	2	1FE	891,595	101.166	902,065	891,667	891,603		14			3.670	3.700	MON	1,273	32,725	11/04/2013	11/17/2028
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24		R	2	1FE	1,916,266	99.048	1,898,424	1,916,667	1,916,279		30			3.190	3.216	MON	2,378	23,438	07/23/2014	07/17/2029
38137L AJ 8	GOLD8 2014-8A B1 CLO MEZ FLT 04/19/2026			23	1FE	1,493,550	97.630	1,464,450	1,500,000	1,494,076		526			2.261	2.368	JAJO	6,971	17,614	03/06/2014	04/19/2026
38137L AL 3	GOLD8 2014-8A B2 CLO MEZ 4.237 04/19/26			23	1FE	1,300,000	99.370	1,291,810	1,300,000	1,300,000					4.237	4.259	JAJO	11,016	28,000	03/06/2014	04/19/2026
404225 AE 4	HSART 2012-T2 A2 ABS 1.99 10/15/2045			2	1FE	999,950	100.402	1,004,020	1,000,000	999,987		17			1.990	2.000	MON	884	19,900	10/10/2012	10/15/2045
40443A AB 4	H2 2014-1A AFX CDO 3.5069 03/19/2037			23	1FE	5,998,200	99.150	5,949,000	6,000,000	5,998,495		295			3.507	3.539	MON	7,014	158,395	02/28/2014	03/19/2037
40537V AE 9	HLA 2012-2A B CLO FLT 12/20/2024			23	1FE	993,900	99.750	997,500	1,000,000	995,171		929			2.647	2.826	MJSD	882	26,872	11/09/2012	12/20/2024
40538C AJ 9	HLA 2014-1A B2 CLO MEZ 4.644 04/18/2026			23	1FE	3,000,000	99.580	2,987,400	3,000,000	3,000,000					4.644	4.671	JAJO	28,251	85,914	02/07/2014	04/18/2026
41165G AC 3	HARV7 7A AF CLO SSNR 3.11 11/18/2026			23	1FE	1,000,000	99.000	990,000	1,000,000	1,000,013		13			3.110	3.121	FMAN	3,715		10/15/2014	11/18/2026
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043			2	2AM	1,460,625	101.900	1,488,377	1,460,625	1,460,617		1			4.474	4.499	MJSD	1,997	65,348	03/22/2013	03/20/2043
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40			2	1FE	999,319	99.366	993,660	1,000,000	999,268		(51)			3.990	4.000	MS	7,426		10/16/2014	09/21/2040
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038			2	1FE	965,618	105.723	1,020,890	965,627	965,627		9			4.750	4.750	MS	12,868	24,463	03/06/2014	09/20/2038
42805R AV 1	HERTZ 2009-2A A2 ABS 5.29 03/25/16			2	1FE	1,999,878	100.620	2,012,400	2,000,000	1,999,513		1,445			5.290	5.516	MON	1,763	105,800	10/16/2009	03/25/2016
43132Q AE 3	HLDN 2014-2A B2 CLO MEZ 4.44 07/19/2026			23	1FE	495,500	99.150	495,750	500,000	495,691		191			4.440	4.619	JAJO	4,440	8,448	05/08/2014	07/19/2026
44986E AA 3	INGIM 2012-3A A CLO 1.8102 10/15/2022			23	1FE	1,993,318	99.702	1,994,040	2,000,000	1,993,756		244			1.681	1.763	JAJO	7,283	34,181	09/27/2012	10/15/2022
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043			2	3AM	875,681	100.110	876,645	875,681	875,718		(8)			4.229	4.250	JAJO	6,789	37,033	11/16/2012	01/25/2043
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048			2	1FE	638,416	106.000	676,857	638,545	637,744		(534)			3.820	3.745	MON	1,084	24,392	10/29/2010	12/15/2048
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056			2	1FE	1,557,862	110.500	1,721,887	1,558,269	1,557,910		37			4.700	4.750	MON	3,255	73,239	06/08/2011	10/15/2056
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065			2	1FE	898,020	100.750	905,362	898,622	898,074		53			3.220	3.250	MON	1,286	29,128	11/09/2012	09/15/2065
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067			2	1FE	911,507	100.358	915,401	912,140	911,527		39			3.220	3.204	MON	1,387	29,289	03/13/2013	04/15/2067
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062			2	1FE	1,884,987	107.710	2,030,797	1,885,430	1,884,881		(4)			4.210	4.190	MON	3,748	79,156	07/23/2013	03/15/2062
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41			2	1FE	1,890,699	107.170	2,027,903	1,892,230	1,890,755		111			4.080	4.125	MON	3,431	76,986	10/10/2013	01/17/2073
46617N AJ 6	JFIN 2014-2A A1B CLO SEQ SSNR 3.307 7/26			23	1FE	1,500,000	99.000	1,485,000	1,500,000	1,500,083		83			3.307	3.239	JAJO	22,598		06/27/2014	07/20/2026
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063			2	1FE	983,287	106.240	1,045,234	983,842	983,318		40			3.960	4.000	MON	1,840	32,359	02/10/2014	03/15/2063
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073			2	1FE	1,494,350	101.996	1,525,166	1,495,319	1,494,379		32			3.610	3.645	MON	2,399	21,293	07/16/2014	01/17/2073
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077			2	1FE	998,426	101.487	1,013,730	998,875	998,428		3			3.500	3.531	MON	1,554	1,942	11/19/2014	06/15/2077
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021			23	1FE	1,202,271	99.520	1,231,702	1,237,642	1,224,394		12,138			0.582	1.851	FMAN	941	7,362	03/01/2013	05/15/2021
50183Y AB 5	LCM 12A A CLO FLT 10/19/2022			23	1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000		620			1.701	1.704	JAJO	3,496	17,240	09/14/2012	10/19/2022
50183Y AC 3	LCM 12A B CLO MEZ FLT 10/19/2022			23	1FE	492,431	99.640	498,200	500,000	494,443		1,172			2.731	3.087	JAJO	2,807	13,827	09/14/2012	10/19/2022
55818H AL 2	MDPK 2012-10A A1B FLT CLO 01/20/2025			23	1FE	2,000,000	99.530	1,990,600	2,000,000	2,000,000		1,109			2.231	2.237	JAJO	9,047	45,197	11/15/2012	01/20/2025
55952U AB 1	MAGNE 2012-6A A CLO FLT 09/15/2023			23	1FE	2,501,328	99.946	2,498,639	2,500,000	2,500,000		115			1.741	1.744	MJSD	2,055	43,863	11/19/2012	09/15/2023

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
566428 AA 6	MAREA 2012-1A A CLO FLT 10/16/2023			23	1FE	1,998,883	100.000	2,000,000	2,000,000	1,997,773		(276)			1.751	1.780	JAJO	7,586	35,601	09/13/2012	10/16/2023.
566428 AC 2	MAREA 2012-1A B CLO FLT 10/16/2023			23	1FE	486,963	99.319	496,595	500,000	489,157		913			2.581	3.092	JAJO	2,796	13,108	09/12/2012	10/16/2023.
568416 AA 9	MRNPK 2012-1A A1A CLO FLT 05/18/2023			23	1FE	2,000,000	99.750	1,995,000	2,000,000	2,000,000		1,146			1.702	1.706	FMAN	4,161	34,529	09/11/2012	05/18/2023.
568416 AE 1	MRNPK 2012-1A B CLO FLT 05/18/2023			23	1FE	973,800	97.500	975,000	1,000,000	977,988		1,807			3.332	3.885	FMAN	4,073	33,791	09/11/2012	05/18/2023.
571044 AE 6	MARLB 2007-1A C CLO MEZ FLT 04/18/2019			23	1FE	71,625	95.720	71,790	75,000	72,264		639			0.981	3.396	JAJO	153	189	08/12/2014	04/18/2019.
57430U 30 1	MDIBS 2006-1A A ABS 5.55 12/10/2065			2	1FE	1,772,285	94.000	1,786,539	1,900,574	1,854,908		19,281			5.550	7.445	MON	6,153	105,484	06/17/2011	12/10/2065.
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024			23	1FE	999,000	97.250	972,500	1,000,000	999,250		124			3.612	3.644	JAJO	7,124	36,020	01/23/2013	01/20/2024.
62431U AN 2	MVW 2013-1A C2 CLO 3.91 04/12/2024			23	1FE	970,000	89.250	892,500	1,000,000	975,829		3,770			3.910	4.473	JAJO	8,580	39,100	04/17/2013	04/12/2024.
640270 AC 8	NGCLO 2014-1A AF CLO 3.4 08/28/2026			23	1FE	2,998,500	100.000	3,000,000	3,000,000	2,998,720		220			3.400	3.423	FMAN	34,850		07/18/2014	08/28/2026.
64129G AA 4	NEUB 2012-13A A1 CLO FLT 01/23/24			23	1FE	1,000,000	99.380	993,800	1,000,000	1,000,000		406			1.651	1.654	JAJO	3,210	16,765	11/20/2012	01/23/2024.
64129G AE 6	NEUB 2012-13A C3 CLO FLT 01/23/24			23	1FE	475,000	96.990	484,950	500,000	478,949		1,788			3.081	4.067	JAJO	2,995	15,632	11/20/2012	01/23/2024.
64129K AG 2	NEUB 2013-15A B2 CLO 4.37 10/15/2025			23	1FE	982,272	98.200	982,000	1,000,000	984,656		1,966			4.370	4.670	JAJO	9,226	44,428	09/12/2013	10/15/2025.
64129X AE 9	NEUB 2014-16A A2 CLO SSNR 3.51 04/15/26			23	1FE	1,000,000	99.950	999,500	1,000,000	1,000,000					3.510	3.525	JAJO	7,410	20,865	02/11/2014	04/15/2026.
64129X AJ 8	NEUB 2014-16A B2 CLO MEZ 4.31 04/15/2026			23	1FE	1,000,000	98.375	983,750	1,000,000	1,000,000					4.310	4.333	JAJO	9,099	25,621	02/11/2014	04/15/2026.
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024			23	1FE	1,000,000	99.350	993,500	1,000,000	1,000,000		320			1.651	1.654	JAJO	3,439	16,883	11/27/2012	01/18/2024.
66859N AC 6	WOODS 2014-11A B2 CLO MEZ 4.63 04/15/25			23	1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					4.630	4.657	JAJO	10,032	23,664	03/13/2014	04/15/2025.
67103Q AC 1	OFSBS 2013-5A A1LB CLO FLT 04/17/2025			23	1FE	1,000,000	99.750	997,500	1,000,000	1,000,000		383			1.678	1.682	JAJO	3,543	17,086	01/16/2013	04/17/2025.
67103Q AG 2	OFSBS 2013-5A A2F CLO 3.8598 04/17/2025			23	1FE	1,000,000	97.000	970,000	1,000,000	1,000,000		(67)			3.860	3.878	JAJO	7,934	38,598	01/16/2013	04/17/2025.
67103Q AL 1	OFSBS 2013-5A A3F CLO 4.9991 04/17/2025			23	1FE	500,000	97.750	488,750	500,000	500,000		(56)			4.999	5.030	JAJO	5,138	24,996	01/16/2013	04/17/2025.
67107F AC 1	OZLM 2014-8A A1B CLO SSNR 3.38 10/17/26			23	1FE	994,300	99.900	999,000	1,000,000	994,655		355			3.380	3.508	JAJO	10,516		08/07/2014	10/17/2026.
67107F AG 2	OZLM 2014-8A A2B CLO 4.39 10/17/26			23	1FE	496,950	98.570	492,850	500,000	497,118		168			4.390	4.515	JAJO	6,829		08/07/2014	10/17/2026.
67107K AJ 5	OCP 2014-7A A1B CLO SSNR 3.61 10/20/2026			23	1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,036		36			3.610	3.678	JAJO	3,610		10/31/2014	10/20/2026.
67108L AE 3	OZLM 2014-6A A2B CLO MEZ 4.47 04/17/2026			23	1FE	1,490,700	98.100	1,471,500	1,500,000	1,491,616		916			4.470	4.605	JAJO	13,783	33,711	03/07/2014	04/17/2026.
67515E AG 1	OCTR 2014-5A A3 CLO SSNR 3.47 10/13/2026			2	1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,003		3			3.470	3.485	JAJO	1,928		11/13/2014	10/13/2026.
67590J AE 3	OCT18 2013-1A A2B CLO MEZ SEQ 4.239 2024			23	1FE	3,000,000	98.657	2,959,710	3,000,000	3,000,000		(16)			4.239	4.261	FMAN	15,896	116,219	11/27/2013	12/16/2024.
67590L AG 3	OCT19 2014-1A B2 CLO MEZ 4.363 04/15/26			23	1FE	894,412	99.429	894,861	900,000	894,903		490			4.363	4.489	JAJO	8,290	20,179	03/13/2014	04/15/2026.
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029			2	1FE	897,619	99.640	894,548	897,776	897,624		19			2.290	2.307	MON	1,256	6,682	08/06/2014	07/09/2029.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021			2	1FE	794,409	108.789	865,241	795,336	795,100		93			5.220	5.268	FMAN	5,305	41,517	07/28/2004	05/17/2021.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042			2	1FE	1,165,650	104.744	1,220,950	1,165,650	1,165,650		(31,986)			3.661	3.689	MON	2,015	43,077	03/04/2010	07/15/2042.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44			2	1FE	1,755,703	105.792	1,857,392	1,755,703	1,755,703		2,522			3.411	3.435	MON	2,828	60,445	03/03/2010	05/16/2044.
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027			2	1FE	999,718	98.700	987,000	1,000,000	999,830		61			1.770	1.783	MON	787	17,700	02/27/2013	05/17/2027.
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047			2	1FE	950,824	95.890	958,900	1,000,000	965,603		8,245			2.500	3.484	MON	1,111	25,000	02/27/2013	03/15/2047.
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030			2	1FE	2,000,000	99.812	1,996,232	2,000,000	2,000,000		(13)			1.261	1.264	MON	1,191	25,378	04/25/2013	06/17/2030.
78447V AD 0	SLMA 2013-B B ABS 3.69 05/16/2044			2	1FE	1,411,076	97.000	1,455,000	1,500,000	1,429,156		12,824			3.000	4.146	MON	2,000	45,000	08/15/2013	05/16/2044.
803171 AC 1	SRANC 2014-2A A1F CLO SSNR 3.35 02/20/25			23	1FE	4,500,000	100.000	4,500,000	4,500,000	4,500,000					3.350	3.364	FMAN	17,169	94,638	03/24/2014	02/20/2025.
818813 AA 5	SHACK 2012-2A A CLO FLT 10/20/2023			23	1FE	999,000	99.250	992,500	1,000,000	998,742		347			1.641	1.770	JAJO	3,327	16,633	11/01/2012	10/20/2023.
81881U AJ 6	SHACK 2013-4A B2 CLO 4.41 01/13/25			23	1FE	1,500,000	99.040	1,485,600	1,500,000	1,500,000		(249)			4.410	4.434	JAJO	14,333	54,206	11/08/2013	01/13/2025.
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025			2	1FE	344,402	100.760	347,965	345,340	344,591		342			3.000	3.126	MON	460	10,360	11/09/2012	03/17/2025.
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044			2	2AM	499,993	101.001	505,005	500,000	500,000		7			4.020	4.020	JJ	8,431		07/24/2014	07/20/2044.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041			2	3AM	1,682,469	105.020	1,757,956	1,673,925	1,678,800		(1,378)			5.438	5.398	MON	2,781	91,028	07/15/2011	05/20/2041.
83608G AJ 5	SNDPT 2013-1A A2F CLO 3.388 04/26/2025			23	1FE	1,000,000	96.000	960,000	1,000,000	1,000,000		98			3.388	3.402	JAJO	6,117	33,877	03/08/2013	04/26/2025.
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025			23	1FE	1,000,000	96.500	965,000	1,000,000	999,994		65			2.246	2.253	JAJO	4,056	22,464	03/08/2013	04/26/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
83608N AE 1	SNDPT 2014-1A B1 CLO MEZ FLT 04/18/2026			23	1FE	489,100	95.850	479,250	500,000	490,000		900			2.131	2.439	JAJO	2,220	6,044	03/21/2014	04/18/2026.
83608N AL 5	SNDPT 2014-1A B2 CLO MEZ 4.28 04/18/2026			23	1FE	4,891,000	96.050	4,802,500	5,000,000	4,899,278		8,278			4.280	4.639	JAJO	43,394	117,700	03/21/2014	04/18/2026.
83608X AC 3	SNDPT 2014-2A A1 CLO FLT 10/20/2026			23	1FE	992,500	98.750	987,500	1,000,000	992,641		141			1.593	1.746	JAJO	5,928		07/23/2014	10/20/2026.
83608X AE 9	SNDPT 2014-2A A2 CLO 3.44 10/20/2026			23	1FE	2,000,000	99.950	1,999,000	2,000,000	2,000,066		66			3.440	3.454	JAJO	25,036		07/23/2014	10/20/2026.
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23			2	1FE	1,815,660	99.841	1,812,887	1,815,780	1,815,672		21			2.700	2.719	MON	817	11,167	09/18/2014	05/25/2023.
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024			23	1FE	2,690,703	99.280	2,730,200	2,750,000	2,718,739		16,355			0.981	1.649	JAJO	5,843	27,482	03/25/2013	01/15/2024.
87157V AA 7	SYMP 2013-11A A CLO FLT 01/17/2025			23	1FE	1,000,000	98.600	986,000	1,000,000	1,000,000		155			1.528	1.531	JAJO	3,226	15,565	01/16/2013	01/17/2025.
87244A AA 8	WINDR 2012-1A A CLO FLT 01/15/2024			23	1FE	1,000,000	99.250	992,500	1,000,000	1,000,000		682			1.631	1.634	JAJO	3,533	16,584	11/28/2012	01/15/2024.
87244A AR 1	WINDR 2012-1A B2 CLO 3.31 01/15/2024			23	1FE	984,100	95.000	950,000	1,000,000	987,412		1,293			3.310	3.622	JAJO	6,988	33,100	11/28/2012	01/15/2024.
87244A AU 4	WINDR 2012-1A C2 CLO 4.31 01/15/2024			23	1FE	971,800	93.000	930,000	1,000,000	977,505		2,248			4.310	4.880	JAJO	9,099	43,100	11/28/2012	01/15/2024.
872455 AG 5	TICP 2014-1A A2C CLO MEZ 4.397 04/26/26			23	1FE	1,500,000	98.885	1,483,275	1,500,000	1,500,000					4.397	4.421	JAJO	11,909	37,558	03/12/2014	04/26/2026.
87247C AJ 2	TICP 2014-2A A1B CLO 3.528 07/26/2026			23	1FE	1,000,000	99.750	997,500	1,000,000	1,000,000					3.528	3.544	JAJO	13,720		07/17/2014	07/20/2026.
87247C AL 7	TICP 2014-2A A2B CLO 4.317 07/26/2026			23	1FE	1,000,000	98.154	981,540	1,000,000	1,000,000					4.317	4.340	JAJO	16,788		07/17/2014	07/20/2026.
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038			2	1FE	2,369,969	98.938	2,343,182	2,368,333	2,369,725		(326)			2.830	2.831	MON	2,048	67,024	05/22/2013	02/22/2038.
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038			2	1FE	1,336,925	101.881	1,362,665	1,337,500	1,336,992		107			3.550	3.586	MON	1,451	48,123	10/31/2013	11/20/2038.
88432A AU 4	WINDR 2013-2A B2 CLO MEZ 4.09 01/18/2026			23	1FE	2,050,335	98.250	2,033,775	2,070,000	2,053,092		2,459			4.090	4.270	JAJO	17,168	78,548	10/21/2013	01/18/2026.
89289U AA 6	TRAL 2013-1A A CLO FLT 04/20/2025			23	1FE	1,991,800	98.500	1,970,000	2,000,000	1,992,782		2,076			1.411	1.563	JAJO	5,721	28,615	03/26/2013	04/20/2025.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039			2	1FE	1,584,551	116.800	1,850,762	1,584,551	1,584,551		1,129			6.657	6.750	MON	4,395	105,484	10/29/2009	11/16/2039.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040			2	1FE	3,499,640	109.500	3,694,988	3,374,418	3,485,503		(9,809)			5.194	4.790	MON	7,303	175,267	06/28/2012	10/16/2040.
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43			2	1FE	4,933,086	99.493	4,974,630	5,000,000	4,934,181		5,650			3.525	3.741	MON	7,833	149,813	03/28/2014	01/15/2043.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41			2	1FE	589,047	103.253	608,211	589,047	589,048		(0)			4.370	4.410	MON	1,144	25,741	06/29/2011	07/15/2041.
89690E AC 1	TRMF 2011-1A A2 ABS 6.024 07/15/41			2	1FE	1,000,000	116.771	1,167,705	1,000,000	1,000,004		(3)			6.024	6.100	MON	2,677	60,240	06/30/2011	07/15/2041.
92328C AA 3	VENTR 2012-11A A CLO 1.81925 11/14/2022			23	1FE	1,996,400	99.350	1,987,000	2,000,000	1,996,075		(34)			1.683	1.736	FMAN	4,489	34,135	09/25/2012	11/14/2022.
92328C AC 9	VENTR 2012-11A C CLO 3.61925 11/14/2022			23	1FE	1,937,600	93.700	1,874,000	2,000,000	1,948,286		4,682			3.483	4.174	FMAN	9,289	70,635	09/25/2012	11/14/2022.
92328X AE 9	VENTR 2013-15A B2 CLO MEZ 4.445 07/2025			23	1FE	1,000,000	100.350	1,003,500	1,000,000	1,000,027		22			4.445	4.469	JAJO	9,384	37,412	11/22/2013	07/15/2025.
92329J AD 1	VENTR 2012-12A B2 CLO 3.74 02/28/2024			23	1FE	999,000	97.000	970,000	1,000,000	999,264		123			3.740	3.773	FMAN	3,428	37,400	12/19/2012	02/28/2024.
92329N AJ 9	VENTR 2013-13A C2 CLO FLT 06/10/2025			23	1FE	990,000	97.750	977,500	1,000,000	991,210		1,285			3.438	3.661	MJSD	2,101	34,825	03/12/2013	06/10/2025.
92329X AJ 7	VENTR 2014-16A A2F CLO SEQ 4.395 04/2026			23	1FE	1,500,000	100.315	1,504,719	1,500,000	1,500,000					4.395	4.419	JAJO	13,918	38,639	02/14/2014	04/15/2026.
92557G AL 2	VIBR 2013-2A A2B CLO 4.03 07/24/24			23	1FE	972,700	98.500	985,000	1,000,000	976,905		3,309			4.030	4.498	JAJO	7,500	43,770	08/13/2013	07/24/2024.
939218 AE 3	WAMI 2014-1A A2 CLO SEQ SSNR 3.28 04/26			23	1FE	499,500	99.700	498,500	500,000	499,572		72			3.280	3.313	JAJO	3,234	7,061	04/11/2014	04/20/2026.
95168Q AE 0	WSTC 2013-1A A2B CLO 4.066 11/07/2025			23	1FE	1,488,300	97.288	1,459,320	1,500,000	1,490,083		1,527			4.066	4.213	FMAN	9,149	60,990	10/08/2013	11/07/2025.
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025			2	3AM	1,364,773	100.457	1,346,195	1,340,066	1,359,526		(9,883)			3.750	2.108	MON	4,188	25,126	06/24/2014	08/20/2025.
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26			2	1FE	1,351,999	99.313	1,347,864	1,357,195	1,349,736		(1,680)			2.150	2.295	MON	2,432	5,836	09/17/2014	12/20/2026.
98886Y AC 2	ZAIS2 2014-2A A1B CLO SSNR 3.57 07/25/26			23	1FE	1,000,000	99.650	996,500	1,000,000	1,000,000					3.570	3.586	JAJO	9,123		09/08/2014	07/25/2026.
98954R AB 6	ZIGG 2014-1A A2 CLO SSNR 3.44 10/17/2026			2	1FE	997,500	99.750	997,500	1,000,000	997,541		41			3.440	3.507	JAJO	2,771		11/04/2014	10/17/2026.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						229,045,125	XXX	230,327,217	230,118,837	229,298,893	0	105,447	0	0	XXX	XXX	XXX	1,030,166	6,001,954	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						1,859,109,398	XXX	1,964,730,230	1,911,189,418	1,847,523,699	0	5,845,871	0	0	XXX	XXX	XXX	16,741,969	79,181,549	XXX	XXX
Hybrid Securities - Issuer Obligations																					
44841Y AA 4	HUTCHINSON WHAMPOA INTL 6.00 VR		R	1	2FE	1,000,000	102.750	1,027,500	1,000,000	1,000,000					6.000	6.000	AO	10,500	60,000	10/21/2010	10/28/2020.
4299999. Hybrid Securities - Issuer Obligations						1,000,000	XXX	1,027,500	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	10,500	60,000	XXX	XXX
4899999. Total - Hybrid Securities						1,000,000	XXX	1,027,500	1,000,000	1,000,000	0	0	0	0	XXX	XXX	XXX	10,500	60,000	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						1,438,096,668	XXX	1,520,884,946	1,423,542,498	1,434,753,869	0	181,278	0	0	XXX	XXX	XXX	17,769,012	60,854,230	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7899999.	Total - Residential Mortgage-Backed Securities					275,709,853	XXX	295,156,177	322,366,979	263,722,313	0	4,484,893	0	0	XXX	XXX	XXX	1,129,944	13,318,305	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities					229,719,581	XXX	250,398,135	235,751,606	233,392,878	0	878,586	0	0	XXX	XXX	XXX	962,420	12,293,715	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					273,849,332	XXX	276,029,688	274,863,325	274,099,229	0	96,323	0	0	XXX	XXX	XXX	1,390,018	7,361,766	XXX	XXX
8399999.	Grand Total - Bonds					2,217,375,433	XXX	2,342,468,947	2,256,524,409	2,205,968,289	0	5,641,080	0	0	XXX	XXX	XXX	21,251,395	93,828,016	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
02503X 10 5	AMERICAN CAPITAL AGENCY CORP.			62,166.000	1,357,084	21.830	1,357,084	1,362,489	13,677	188,985		157,902		157,902		L	12/06/2013.
12673A 10 8	CYS INVESTMENTS INC.			235,000.000	2,049,200	8.720	2,049,200	1,964,077		291,400		307,850		307,850		L	12/06/2013.
140661 10 9	CAPMARK FINANCIAL GROUP INC.			689.000	3,307	4.800	3,307	4,781				1,818	1,491	328		U	12/31/2014.
247361 70 2	DELTA AIR LINES INC.			4,683.000	230,357	49.190	230,357	43,721		1,405		101,715		101,715		L	12/29/2010.
90187B 10 1	TWO HARBORS INVESTMENT CORP.			275,000.000	2,755,500	10.020	2,755,500	2,528,604	71,500	214,500		203,500		203,500		L	12/06/2013.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					6,395,448	XXX	6,395,448	5,903,672	85,177	696,290	0	772,785	1,491	771,294	0	XXX	XXX
9799999. Total - Common Stock					6,395,448	XXX	6,395,448	5,903,672	85,177	696,290	0	772,785	1,491	771,294	0	XXX	XXX
9899999. Total Common and Preferred Stock					6,395,448	XXX	6,395,448	5,903,672	85,177	696,290	0	772,785	1,491	771,294	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total $ value (included in Column 8) of all such issues $.....3,307.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 RP 7	U.S. TREASURY NOTES 1.75 10/31/2018		09/12/2014	GOLDMAN SACHS		1,278,434	1,270,000	8,334
0599999.	Total - Bonds - U.S. Government					1,278,434	1,270,000	8,334
Bonds - U.S. States, Territories and Possessions								
041042 WY 4	ARKANSAS ST A 4.111 07/01/2034		06/30/2014	CREWS & ASSOCIATES		1,000,000	1,000,000	114
594612 BS 1	MICHIGAN ST ENVR PROG B 3.59 12/01/2026		06/25/2014	BARCLAYS CAPITAL		1,000,000	1,000,000	
686053 GG 8	OR SCH BRDS TXB PENSION 4.759 06/30/2028		12/03/2014	BARCLAYS CAPITAL		3,319,320	3,000,000	62,660
882723 PU 7	TEXAS ST TXBL REF B 3.423 10/01/2026		06/26/2014	JP MORGAN SECURITIES INC.		1,000,000	1,000,000	
882723 PV 5	TEXAS ST REF B 3.573 10/01/2027		06/26/2014	JP MORGAN SECURITIES INC.		1,000,000	1,000,000	
93974C PL 8	WA ST BABS D 5.381 08/01/2029		06/16/2014	JP MORGAN SECURITIES INC.		2,325,220	2,000,000	41,254
1799999.	Total - Bonds - U.S. States, Territories & Possessions					9,644,540	9,000,000	104,029
Bonds - U.S. Political Subdivisions of States								
718814 ZZ 2	PHOENIX AZ BAB A 5.269 07/01/2034		12/11/2014	CITIGROUP		2,374,440	2,000,000	48,299
2499999.	Total - Bonds - U.S. Political Subdivisions of States					2,374,440	2,000,000	48,299
Bonds - U.S. Special Revenue and Special Assessment								
010608 5M 5	AL ST PUB SCH CONSTR BD 5.15 09/01/2027		12/12/2014	BARCLAYS CAPITAL		3,485,280	3,000,000	45,492
040627 DX 6	AZ ST PWR AUTH 4.918 10/01/2045		03/19/2014	JP MORGAN SECURITIES INC.		2,000,000	2,000,000	
167736 YV 3	CHICAGO IL WTR C 6.642 11/01/2029		03/12/2014	RAYMOND JAMES & ASSOCIATES		1,130,630	1,000,000	25,092
442435 5B 5	HOUSTON TX UTL SYS B 3.828 05/15/2028		03/13/2014	JP MORGAN SECURITIES INC.		2,000,000	2,000,000	
452227 JN 2	IL ST SALES TAX REV 4.62 06/15/2038		03/11/2014	JP MORGAN SECURITIES INC.		2,000,000	2,000,000	
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		04/03/2014	BARCLAYS CAPITAL		2,000,000	2,000,000	
576000 KW 2	MA SCH BLD AUTH QSCB A 5.468 06/15/2027		06/27/2014	GOLDMAN SACHS		2,330,900	2,000,000	5,164
64966T FD 1	NYHDC 2014-8SPR A 3.709 02/15/2048		10/24/2014	BANC OF AMERICA SECURITIES		3,063,744	3,000,000	
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		06/19/2014	BARCLAYS CAPITAL		2,000,000	2,000,000	
649907 YA 4	NY ST DORM AUTH A 4.802 12/01/2034		01/07/2014	BARCLAYS CAPITAL		2,015,600	2,000,000	5,602
73358W TZ 7	PORT AUTH NY/NJ 187 4.426 10/15/2034		10/08/2014	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000	
92778L BK 5	VA ST CMWLTH UNIV A 3.858 01/01/2024		01/30/2014	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000	
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		11/21/2014	BANC OF AMERICA SECURITIES		2,000,000	2,000,000	1,944
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					26,026,154	25,000,000	83,295
Bonds - Industrial and Miscellaneous								
00102D AC 2	ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26		10/09/2014	NOMURA SECURITIES INTL		1,000,000	1,000,000	
001055 AM 4	AFLAC INC 3.625 11/15/2024		11/04/2014	GOLDMAN SACHS		1,997,980	2,000,000	
00206R CE 0	AT&T INC 3.90 03/11/2024		03/05/2014	WELLS FARGO BROKERAGE SERVICES		1,993,920	2,000,000	
00213R AB 9	ARLFR 2012-1A A2 SEQ SNR 3.81 12/15/2042		03/27/2014	BANC OF AMERICA SECURITIES		3,469,688	3,500,000	5,927
00214M AB 9	ARLFR 2014-1A A2 ABS SNR SEQ 3.97 06/44		06/18/2014	RBS SECURITIES/GREENWICH		2,998,301	3,000,000	
002799 AN 4	ABBEY NATL TREAS 4.00 03/13/2024	R	03/10/2014	MORGAN STANLEY		1,986,640	2,000,000	
00507U AF 8	ACTAVIS FUNDING 3.85 06/15/2024	R	06/10/2014	BANC OF AMERICA SECURITIES		1,992,460	2,000,000	
008252 AM 0	AFFILIATED MANAGERS 4.25 02/15/2024		02/06/2014	BANC OF AMERICA SECURITIES		2,973,930	3,000,000	
00912X AM 6	AIR LEASE CORP 3.875 04/01/2021		03/04/2014	JP MORGAN SECURITIES INC.		1,996,040	2,000,000	
009158 AV 8	AIR PROD & CHEM 3.35 07/31/2024		07/28/2014	BARCLAYS CAPITAL		1,993,440	2,000,000	
009363 AQ 5	AIRGAS INC 3.65 07/15/2024		06/12/2014	BANC OF AMERICA SECURITIES		1,996,100	2,000,000	
01609W AH 5	ALIBABA GROUP 3.60 11/28/2024	R	11/20/2014	MORGAN STANLEY		998,170	1,000,000	
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		09/10/2014	GOLDMAN SACHS		999,950	1,000,000	
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		11/20/2014	GOLDMAN SACHS		999,935	1,000,000	
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		12/23/2014	JP MORGAN SECURITIES INC.		1,006,250	1,000,000	2,861
03073E AL 9	AMERISOURCEBERGEN 3.40 05/15/2024		05/19/2014	BANC OF AMERICA SECURITIES		1,994,300	2,000,000	
03076C AG 1	AMERIPRISE FINL 3.70 10/15/2024		09/15/2014	BARCLAYS CAPITAL		1,993,120	2,000,000	
03764X AD 9	APID 2014-17A A2B CLO MEZ 4.25 04/17/26		03/20/2014	BANC OF AMERICA SECURITIES		745,500	750,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
03764X AG 2	APID 2014-17A A1B CLO SSNR 3.46 04/17/26		03/20/2014	BANC OF AMERICA SECURITIES		2,000,000	2,000,000	
03765H AA 9	APOLLO MNGMT HLD 4.00 05/30/2024		05/27/2014	CITIGROUP		1,994,440	2,000,000	
037833 AS 9	APPLE INC 3.45 05/06/2024		04/29/2014	GOLDMAN SACHS		2,997,480	3,000,000	
04010L AN 3	ARES CAPITAL CORP 4.00 11/30/2018		01/23/2014	BANC OF AMERICA SECURITIES		2,054,000	2,000,000	18,688
04015C AA 6	ARES FIN CO LLC 4.00 10/08/2024		10/01/2014	BANC OF AMERICA SECURITIES		1,965,360	2,000,000	
040555 CQ 5	ARIZONA PUB SERV 3.35 06/15/2024		06/09/2014	JP MORGAN SECURITIES INC		2,997,240	3,000,000	
04280P AC 1	AWPT 2014-2A A1F CLO SEQ SSNR 3.53 03/26		02/06/2014	JEFFERIES & CO		3,500,000	3,500,000	
04621W AC 4	ASSURED GUARANTY 5.00 07/01/2024		06/17/2014	BANC OF AMERICA SECURITIES		997,950	1,000,000	
052528 AH 9	AUST & NZ BANK 4.50 03/19/2024	R	03/12/2014	CITIGROUP		998,640	1,000,000	
05363U AG 8	AVERY 2014-1A B2 CLO MEZ 4.325 04/25/26		03/19/2014	MORGAN STANLEY		1,000,000	1,000,000	
05565Q CP 1	BP CAPITAL PLC 3.814 02/10/2024	R	02/05/2014	RBS SECURITIES/GREENWICH		2,000,000	2,000,000	
05578D AG 7	BPCE 4.00 04/15/2024		04/08/2014	CITIGROUP		3,992,800	4,000,000	
05578Q AD 5	BPCE 4.50 03/15/2025	R	09/08/2014	JP MORGAN SECURITIES INC		1,971,540	2,000,000	
06051G FF 1	BANK OF AMER CRP 4.00 04/01/2024		03/27/2014	BANC OF AMERICA SECURITIES		996,250	1,000,000	
06051G FH 7	BANK OF AMER CRP MTN 4.20 08/26/2024		08/21/2014	BANC OF AMERICA SECURITIES		1,998,540	2,000,000	
06406H CQ 0	BANK OF NY MELLON MTN 3.95 11/18/2025		07/31/2014	BANC OF AMERICA SECURITIES		2,082,200	2,000,000	16,897
064255 AW 2	BK TOKYO-MITSUBISHI UFJ 3.75 03/10/2024	R	03/04/2014	MORGAN STANLEY		2,993,550	3,000,000	
06739F HV 6	BARCLAYS PLC BKNT 3.75 05/15/2024	R	05/12/2014	BARCLAYS CAPITAL		4,998,350	5,000,000	
07274E AG 8	BAYER US FINANCE 3.375 10/08/2024		10/01/2014	BANC OF AMERICA SECURITIES		1,980,220	2,000,000	
07330M AA 5	BRANCH BKG & TR 3.80 10/30/2026		09/22/2014	DEUTSCHE BANK		1,995,120	2,000,000	
09254D AC 9	BSIS 2006-4A C CLO MEZ FLT 04/20/2019		05/21/2014	MORGAN STANLEY		943,100	1,000,000	908
107015 AA 7	BREMER FINL CORP 5.20 12/30/2024		12/29/2014	SANDLER & O'NEIL PARTNERS		2,000,000	2,000,000	
111320 AH 0	BROADCOM CORP MTN 3.50 08/01/2024		07/24/2014	JP MORGAN SECURITIES INC		1,992,300	2,000,000	
12189L AT 8	BURLINGTON NORTH SF 3.40 09/01/2024		08/11/2014	CITIGROUP		997,710	1,000,000	
12479R AB 3	CAUTO 2014-1A A ABS MEZ 3.66 10/15/2044		10/10/2014	CS FIRST BOSTON		999,399	1,000,000	
12527G AC 7	CF INDUSTRIES INC 3.45 06/01/2023		01/09/2014	BANC OF AMERICA SECURITIES		1,833,600	2,000,000	8,242
12549V AQ 7	CIFC 2014-4A A2 CLO SSNR SEQ 3.428 10/26		08/05/2014	MORGAN STANLEY		1,000,000	1,000,000	
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		10/09/2014	DEUTSCHE BANK		1,499,400	1,500,000	
12632Q AW 3	COMM 2014-CR18 A4 SEQ SSNR 3.55 07/15/47		06/19/2014	DEUTSCHE BANK		1,009,956	1,000,000	2,564
12632Q AX 1	COMM 2014-CR18 A5 SEQ SSNR 3.828 07/47		06/19/2014	DEUTSCHE BANK		1,029,927	1,000,000	2,765
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		11/26/2013	Capital Interest		(142)		
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		01/28/2014	JP MORGAN SECURITIES INC		2,230,804	2,385,886	5,965
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		02/12/2014	CS FIRST BOSTON		1,781,404	1,906,519	2,701
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		01/09/2014	JP MORGAN SECURITIES INC		2,854,078	2,961,430	3,743
14042E 3Y 4	CAPITAL ONE NA BNKT 2.95 07/23/2021		07/21/2014	CS FIRST BOSTON		3,988,720	4,000,000	
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29		03/05/2014	GOLDMAN SACHS		4,953,500	4,953,500	18,073
149123 CC 3	CATERPILLAR INC 3.40 05/15/2024		05/05/2014	BARCLAYS CAPITAL		999,830	1,000,000	
150323 AC 7	CEDF 2014-4A AF CLO SSNR 3.491 10/23/26		09/17/2014	JEFFERIES & CO		2,000,000	2,000,000	
150326 AC 0	CEDF 2014-3A AF CLO SEQ SSNR 3.347 05/26		04/10/2014	JEFFERIES & CO		3,000,000	3,000,000	
150326 AG 1	CEDF 2014-3A BF CLO MEZ 4.464 05/20/2026		04/10/2014	JEFFERIES & CO		500,000	500,000	
171232 AE 1	CHUBB CORP 6.80 11/15/2031		08/01/2014	BANC OF AMERICA SECURITIES		1,312,810	1,000,000	15,300
172967 HT 1	CITIGROUP INC 3.75 06/16/2024		06/09/2014	CITIGROUP		4,993,800	5,000,000	
184588 AC 5	CLRLK 2006-1A B CLO MEZ FLT 12/20/2020		09/16/2014	JP MORGAN SECURITIES INC		958,750	1,000,000	2,328
200340 AQ 0	COMERICA INC 3.80 07/22/2026		07/17/2014	JP MORGAN SECURITIES INC		1,995,600	2,000,000	
22546Q AP 2	CREDIT SUISSE NY MTN 3.625 09/09/2024	R	09/04/2014	CS FIRST BOSTON		1,988,720	2,000,000	
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		02/25/2014	CS FIRST BOSTON		3,225,924	3,592,468	5,739
23204G AA 8	CUSTOMERS BANCORP 4.625 06/26/2019		06/24/2014	US BANCORP		1,000,000	1,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
233851 BJ 2	DAIMLER FINANCE 3.25 08/01/2024		07/24/2014	HSBC SECURITIES		1,980,780	2,000,000	
24422E SP 5	JOHN DEERE CAP MTN 3.35 06/12/2024		06/09/2014	HSBC SECURITIES		1,998,480	2,000,000	
25152R XA 6	DEUTSCHE BK LONDON 3.70 05/30/2024	R	05/22/2014	DEUTSCHE BANK		4,980,950	5,000,000	
254010 AD 3	DIGNITY HEALTH 3.812 11/01/2024		10/07/2014	JP MORGAN SECURITIES INC		1,000,000	1,000,000	
268948 AA 4	EAGLE BANCORP 5.75 09/01/2024		07/31/2014	SANDLER & O'NEIL PARTNERS		1,000,000	1,000,000	
278642 AL 7	EBAY INC 3.45 08/01/2024		07/23/2014	CITIGROUP		2,996,970	3,000,000	
29364W AU 2	ENTERGY LA LLC 3.78 04/01/2025		06/24/2014	BNP PARIBAS		1,998,340	2,000,000	
29365P AR 3	ENTERGY GULF 1 3.78 04/01/2025		06/24/2014	BNP PARIBAS		1,998,340	2,000,000	
29379V BE 2	ENTERPRISE PRODUCTS 3.75 02/15/2025		10/02/2014	CITIGROUP		1,993,620	2,000,000	
31620M AM 8	FIDELITY NATIONAL 3.875 06/05/2024		05/27/2014	BANC OF AMERICA SECURITIES		996,220	1,000,000	
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		02/06/2014	AMHERST SECURITIES CORP		1,013,692	1,089,260	1,488
320844 PD 9	FIRST MERIT BANK 4.27 11/25/2026		11/18/2014	JP MORGAN SECURITIES INC		1,000,000	1,000,000	
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	R	07/23/2014	DEUTSCHE BANK		1,999,582	2,000,000	
38137L AJ 8	GOLD8 2014-8A B1 CLO MEZ FLT 04/19/2026		03/06/2014	JP MORGAN SECURITIES INC		1,493,550	1,500,000	
38137L AL 3	GOLD8 2014-8A B2 CLO MEZ 4.237 04/19/26		03/06/2014	JP MORGAN SECURITIES INC		1,300,000	1,300,000	
38141E C2 3	GOLDMAN SACHS GP 3.85 07/08/2024		06/30/2014	GOLDMAN SACHS		2,996,040	3,000,000	
40414L AL 3	HCP INC 3.875 08/15/2024		08/07/2014	UBS WARBURG		996,300	1,000,000	
40434C AD 7	HSBC USA INC 3.50 06/23/2024		06/16/2014	HSBC SECURITIES		1,991,480	2,000,000	
40443A AB 4	H2 2014-1A AFX CDO 3.5069 03/19/2037		02/28/2014	WELLS FARGO BROKERAGE SERVICES		5,998,200	6,000,000	
40538C AJ 9	HLA 2014-1A B2 CLO MEZ 4.644 04/18/2026		02/07/2014	BANC OF AMERICA SECURITIES		3,000,000	3,000,000	
41165G AC 3	HARV7 7A AF CLO SSNR 3.11 11/18/2026		10/15/2014	JEFFERIES & CO		1,000,000	1,000,000	
42770Q AA 0	HERO 2014-2A A ABS SNR PT 3.99 09/21/40		10/16/2014	DEUTSCHE BANK		999,319	1,000,000	
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038		03/06/2014	DEUTSCHE BANK		999,991	1,000,000	
43132Q AE 3	HLDN 2014-2A B2 CLO MEZ 4.44 07/19/2026		05/08/2014	BANC OF AMERICA SECURITIES		495,500	500,000	
44106M AS 1	HOSPITALITY PROP TRUST 4.65 03/15/2024		03/05/2014	CITIGROUP		996,830	1,000,000	
44106M AT 9	HOSPITALITY PROP 4.50 03/15/2025		09/09/2014	BANC OF AMERICA SECURITIES		987,800	1,000,000	
44841D AB 8	HUTCH WHAMPOA FIN 3.625 10/31/2024	R	10/28/2014	HSBC SECURITIES		998,840	1,000,000	
45384B AA 4	INDEPENDENT BK 5.875 08/01/24		07/17/2014	SANDLER & O'NEIL PARTNERS		2,000,000	2,000,000	
46617N AJ 6	JFIN 2014-2A A1B CLO SEQ SSNR 3.307 7/26		06/27/2014	CITIGROUP		1,500,000	1,500,000	
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		02/10/2014	BARCLAYS CAPITAL		999,436	1,000,000	
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		07/16/2014	CS FIRST BOSTON		1,499,028	1,500,000	
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077		11/19/2014	BARCLAYS CAPITAL		999,551	1,000,000	
46625H JY 7	JPMORGAN CHASE 3.875 09/10/2024		09/03/2014	JP MORGAN SECURITIES INC		1,989,500	2,000,000	
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		12/26/2014	Capital Interest		6	23	
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		12/26/2013	Capital Interest		(1,359)	(1)	
478373 AC 7	JOHNSON CONTROLS 3.625 07/02/2024		06/10/2014	BANC OF AMERICA SECURITIES		999,480	1,000,000	
482480 AE 0	KLA-TENCOR CORP 4.65 11/01/2024		10/30/2014	JP MORGAN SECURITIES INC		997,480	1,000,000	
49338L AA 1	KEYSIGHT TECHNOLOFIES 4.55 10/30/2024		10/06/2014	BANC OF AMERICA SECURITIES		2,998,980	3,000,000	
50065W AF 3	KOREA NATL OIL 4.00 01/23/2024	R	01/15/2014	BARCLAYS CAPITAL		994,460	1,000,000	
56585A AG 7	MARATHON PETROLEUM 3.625 09/15/2024		09/02/2014	MITSUBISHI		996,410	1,000,000	
571044 AE 6	MARLB 2007-1A C CLO MEZ FLT 04/18/2019		08/12/2014	BANC OF AMERICA SECURITIES		71,625	75,000	57
571748 AX 0	MARSH & MCLENNAN 3.50 03/10/2025		09/03/2014	BANC OF AMERICA SECURITIES		1,992,340	2,000,000	
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		01/16/2014	CS FIRST BOSTON		4,532,916	5,012,208	1,784
585055 BM 7	MEDTRONIC INC 3.50 03/15/2025		12/01/2014	BANC OF AMERICA SECURITIES		990,420	1,000,000	
59523U AL 1	MID-AMERICA APT LP 3.75 06/15/2024		06/10/2014	JP MORGAN SECURITIES INC		1,977,460	2,000,000	
60688U AB 2	MIZUHO FIN GROUP 4.60 03/27/2024	R	03/20/2014	MIZUHO SEC USA		2,992,620	3,000,000	
61746B DQ 6	MORGAN STANLEY F 3.875 04/29/2024		04/23/2014	MORGAN STANLEY		1,982,480	2,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		01/08/2014	RBS SECURITIES/GREENWICH		2,719,176	2,985,030	5,970
620076 BF 5	MOTOROLA SOLUTIONS 4.00 09/01/2024		08/12/2014	BANC OF AMERICA SECURITIES		980,540	1,000,000	
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		03/11/2014	NOMURA SECURITIES INTL		3,740,407	3,916,657	4,597
637138 AC 2	NATL PENN BANC 4.25 09/30/2024		09/09/2014	SANDLER & O'NEIL PARTNERS		2,000,000	2,000,000	
640270 AC 8	NGCLO 2014-1A AF CLO 3.4 08/28/2026		07/18/2014	JEFFERIES & CO		2,998,500	3,000,000	
64129X AE 9	NEUB 2014-16A A2 CLO SSNR 3.51 04/15/26		02/11/2014	MORGAN STANLEY		1,000,000	1,000,000	
64129X AJ 8	NEUB 2014-16A B2 CLO MEZ 4.31 04/15/2026		02/11/2014	MORGAN STANLEY		1,000,000	1,000,000	
667469 AA 8	NORTHWEST FL TIMBER 4.75 03/04/2029		04/03/2014	JP MORGAN SECURITIES INC		4,924,150	5,000,000	
66859N AC 6	WOODS 2014-11A B2 CLO MEZ 4.63 04/15/25		03/13/2014	GOLDMAN SACHS		1,000,000	1,000,000	
67107F AC 1	OZLM 2014-8A A1B CLO SSNR 3.38 10/17/26		08/07/2014	BANC OF AMERICA SECURITIES		994,300	1,000,000	
67107F AG 2	OZLM 2014-8A A2B CLO 4.39 10/17/26		08/07/2014	BANC OF AMERICA SECURITIES		496,950	500,000	
67107K AJ 5	OCP 2014-7A A1B CLO SSNR 3.61 10/20/2026		10/31/2014	CITIGROUP		1,000,000	1,000,000	
67108L AE 3	OZLM 2014-6A A2B CLO MEZ 4.47 04/17/2026		03/07/2014	BANC OF AMERICA SECURITIES		1,490,700	1,500,000	
67515E AG 1	OCTR 2014-5A A3 CLO SSNR 3.47 10/13/2026		11/13/2014	NOMURA SECURITIES INTL		1,000,000	1,000,000	
67590L AG 3	OCT19 2014-1A B2 CLO MEZ 4.363 04/15/26		03/13/2014	WELLS FARGO BROKERAGE SERVICES		894,412	900,000	
680033 AC 1	OLD NATL BANCORP 4.125 08/15/2024		08/12/2014	SANDLER & O'NEIL PARTNERS		1,000,000	1,000,000	
680223 AJ 3	OLD REPUB INTL 4.875 10/01/2024		09/22/2014	MORGAN STANLEY		1,989,960	2,000,000	
68389X AU 9	ORACLE CORP 3.40 07/08/2024		06/30/2014	BANC OF AMERICA SECURITIES		3,990,920	4,000,000	
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		08/06/2014	BANC OF AMERICA SECURITIES		999,825	1,000,000	
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		02/12/2014	CS FIRST BOSTON		4,762,490	4,887,739	8,078
708062 AA 2	PENNANTPARK INV 4.50 10/01/2019		09/16/2014	JP MORGAN SECURITIES INC		1,998,100	2,000,000	
71270Q EB 8	PEOPLES UNITED 4.00 07/15/2024		06/23/2014	JEFFERIES & CO		2,982,270	3,000,000	
72650R BF 8	PLAINS ALL AMER PIPELINE 3.60 11/01/2024		09/02/2014	JP MORGAN SECURITIES INC		998,420	1,000,000	
74456Q BH 8	PUBLIC SERVICE E 3.15 08/15/2024		08/06/2014	RBS SECURITIES/GREENWICH		998,210	1,000,000	
747262 AS 2	QVC INC 4.85 04/01/2024		03/11/2014	BANC OF AMERICA SECURITIES		999,270	1,000,000	
747262 AU 7	QVC INC 4.45 02/15/2025		08/07/2014	WELLS FARGO BROKERAGE SERVICES		998,600	1,000,000	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		05/26/2012	Capital Interest		4,362		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2012	Capital Interest		9,877		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		07/26/2012	Capital Interest		9,700		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		08/26/2012	Capital Interest		9,492		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		10/26/2012	Capital Interest		9,418		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		11/26/2012	Capital Interest		9,285		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		12/26/2012	Capital Interest		9,120		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		01/26/2013	Capital Interest		9,095		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		02/26/2013	Capital Interest		9,010		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		04/26/2013	Capital Interest		8,878		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		05/26/2013	Capital Interest		8,794		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		01/26/2014	Capital Interest		6,225	8,301	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2014	Capital Interest		8,207		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		03/26/2014	Capital Interest		5,885	8,143	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		04/26/2014	Capital Interest		6,174	7,969	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		05/26/2014	Capital Interest		6,084	7,999	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2014	Deferred Interest		3,476	4,570	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2014	Deferred Interest		3,454	3,465	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		07/26/2014	Deferred Interest		3,447	4,491	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		08/26/2014	Capital Interest		3,443	4,497	
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		09/26/2014	Capital Interest		4,462	4,462	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		11/26/2014	Capital Interest		6,689		
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		10/26/2014	Capital Interest		3,377	4,362	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		04/26/2013	Capital Interest		11,616		
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		05/26/2013	Capital Interest		15,828		
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		12/26/2013	Capital Interest		16,092		
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		01/26/2014	Capital Interest		11,793	7,810	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		02/26/2014	Capital Interest		12,721	2,649	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		03/26/2014	Capital Interest		13,420	13,988	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		04/26/2014	Deferred Interest		13,678	16,236	
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		05/26/2014	Deferred Interest		13,683	16,216	
78403D AH 3	SBA TOWER TRUST 14-2 C 3.869 10/15/2024		10/07/2014	BARCLAYS CAPITAL		2,000,000	2,000,000	
803171 AC 1	SRANC 2014-2A A1F CLO SSNR 3.35 02/20/25		03/24/2014	JEFFERIES & CO		4,500,000	4,500,000	
81180W AK 7	SEAGATE HDD CAYMAN 4.75 01/01/2025	R	05/20/2014	MORGAN STANLEY		2,000,000	2,000,000	
81721M AK 5	SENIOR HOUSING 4.75 05/01/2024		04/23/2014	WELLS FARGO BROKERAGE SERVICES		1,993,680	2,000,000	
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		03/17/2014	BANC OF AMERICA SECURITIES		2,726,438	2,879,882	4,560
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		02/27/2014	CS FIRST BOSTON		2,569,920	2,604,923	6,838
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		06/11/2014	MORGAN STANLEY		2,331,214	2,604,709	2,034
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		07/11/2014	JP MORGAN SECURITIES INC.		1,161,436	1,294,079	1,010
82671A AA 1	SIGNET UK FINANCE 4.70 06/15/2024	R	05/14/2014	JP MORGAN SECURITIES INC.		1,991,980	2,000,000	
828807 CR 6	SIMON PROP GP LP 3.75 02/01/2024		01/13/2014	CITIGROUP		1,987,580	2,000,000	
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044		07/24/2014	CS FIRST BOSTON		499,993	500,000	
83608N AE 1	SNDPT 2014-1A B1 CLO MEZ FLT 04/18/2026		03/21/2014	MORGAN STANLEY		489,100	500,000	
83608N AL 5	SNDPT 2014-1A B2 CLO MEZ 4.28 04/18/2026		03/21/2014	MORGAN STANLEY		4,891,000	5,000,000	
83608X AC 3	SNDPT 2014-2A A1 CLO FLT 10/20/2026		07/23/2014	MORGAN STANLEY		992,500	1,000,000	
83608X AE 9	SNDPT 2014-2A A2 CLO 3.44 10/20/2026		07/23/2014	MORGAN STANLEY		2,000,000	2,000,000	
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23		09/18/2014	BANC OF AMERICA SECURITIES		1,999,869	2,000,000	
86562M AA 8	SUMITOMO MITSUI 4.436 04/02/2024	R	03/26/2014	GOLDMAN SACHS		1,000,000	1,000,000	
87165B AD 5	SYNCHRONY FINANCIAL 4.25 08/15/2024		08/06/2014	JP MORGAN SECURITIES INC.		998,060	1,000,000	
87236Y AD 0	TD AMERITRADE 3.625 04/01/2025		10/17/2014	BARCLAYS CAPITAL		1,999,000	2,000,000	
872455 AG 5	TICP 2014-1A A2C CLO MEZ 4.397 04/26/26		03/12/2014	CITIGROUP		1,500,000	1,500,000	
87246Y AC 0	TIAA ASSET MGMT 4.125 11/01/2024		10/27/2014	JP MORGAN SECURITIES INC.		1,997,720	2,000,000	
87247C AJ 2	TICP 2014-2A A1B CLO 3.528 07/26/2026		07/17/2014	CITIGROUP		1,000,000	1,000,000	
87247C AL 7	TICP 2014-2A A2B CLO 4.317 07/26/2026		07/17/2014	CITIGROUP		1,000,000	1,000,000	
87612E BD 7	TARGET CORP 3.50 07/01/2024		06/17/2014	CITIGROUP		1,991,120	2,000,000	
88224P JS 9	TEXAS CAPITAL BK BKNT 5.25 01/31/2026		01/28/2014	DEUTSCHE BANK		2,000,000	2,000,000	
886546 AA 8	TIFFANY & CO 3.80 10/01/2024		09/22/2014	BANC OF AMERICA SECURITIES		997,020	1,000,000	
89153V AL 3	TOTAL CAP INTL SA 3.75 04/10/2024	R	01/08/2014	BARCLAYS CAPITAL		2,977,470	3,000,000	
893045 AE 4	TRANS-ALLEGHENY 3.85 06/01/2025		12/08/2014	JP MORGAN SECURITIES INC.		1,998,480	2,000,000	
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43		03/28/2014	CS FIRST BOSTON		2,905,313	3,000,000	4,994
902133 AR 8	TYCO ELECTRONICS 3.45 08/01/2024	R	07/28/2014	CITIGROUP		996,140	1,000,000	
90932P AA 6	UNITED AIR 2014-1 A 4.00 04/11/2026		03/24/2014	MORGAN STANLEY		1,000,000	1,000,000	
90932Q AA 4	UNITED AIR 2014-2 A 3.75 09/03/2026		07/28/2014	CS FIRST BOSTON		1,000,000	1,000,000	
91159H HK 9	US BANCORP 3.60 09/11/2024		09/08/2014	US BANCORP		2,993,760	3,000,000	
92329X AJ 7	VENTR 2014-16A A2F CLO SEQ 4.395 04/2026		02/14/2014	RBS SECURITIES/GREENWICH		1,500,000	1,500,000	
939218 AE 3	WAMI 2014-1A A2 CLO SEQ SSNR 3.28 04/26		04/11/2014	BANC OF AMERICA SECURITIES		499,500	500,000	
94974B FY 1	WELLS FARGO CO 4.10 06/03/2026		05/27/2014	WELLS FARGO BROKERAGE SERVICES		4,994,850	5,000,000	
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025		06/24/2014	AMHERST SECURITIES CORP		1,676,244	1,645,897	4,458

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		09/17/2014	AMHERST SECURITIES CORP		1,494,258	1,500,000	
969457 BW 9	WILLIAMS COS INC 4.55 06/24/2024		06/19/2014	CITIGROUP		997,380	1,000,000	
97650W AF 5	WINTRUST FINL 5.00 06/13/2024		06/10/2014	RBC CAPITAL MARKETS		2,500,000	2,500,000	
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044		06/19/2014	JP MORGAN SECURITIES INC		1,987,500	2,000,000	4,861
98886Y AC 2	ZAIS2 2014-2A A1B CLO SSNR 3.57 07/25/26		09/08/2014	JP MORGAN SECURITIES INC		1,000,000	1,000,000	
98954R AB 6	ZIGG 2014-1A A2 CLO SSNR 3.44 10/17/2026		11/04/2014	BANC OF AMERICA SECURITIES		997,500	1,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						337,822,260	340,860,366	163,428
8399997. Total - Bonds - Part 3						377,145,827	378,130,366	407,385
8399998. Total - Bonds - Summary Item from Part 5								(38,024)
8399999. Total - Bonds						377,145,827	378,130,366	369,361
Common Stocks - Industrial and Miscellaneous								
140661 10 9	CAPMARK FINANCIAL GROUP INC		07/30/2014	Liquidation	35.000	172	XXX	
140661 10 9	CAPMARK FINANCIAL GROUP INC		12/31/2014	Liquidation	240.000	1,152	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						1,324	XXX	0
9799997. Total - Common Stocks - Part 3						1,324	XXX	0
9799999. Total - Common Stocks						1,324	XXX	0
9899999. Total - Preferred and Common Stocks						1,324	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						377,147,151	XXX	369,361

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		12/25/2014.	MBS Paydown		2,117	2,117	2,117	2,108		(1)		(1)		2,117			0	82	05/01/2031.
31406J 2L 6	FNCL 811779 PT 5.0 1/1/2035		12/25/2014.	MBS Paydown		24,728	24,728	25,134	24,345		(1,312)		(1,312)		24,728			0	709	01/01/2035.
63252F AA 7	NATIONAL ARCHIVE 8.50 09/01/2019		09/01/2014.	Sinking Fund Redemption		178,538	178,538	190,325	182,744		(521)		(521)		178,538			0	11,461	09/01/2019.
649085 AA 5	NEW VALEY GEN II5.572 05/01/20		05/01/2014.	Sinking Fund Redemption		133,017	133,017	137,575	134,739		(156)		(156)		133,017			0	3,706	05/01/2020.
690353 RX 7	OVERSEAS PRIV INV 4.44 2/27/27		08/27/2014.	Sinking Fund Redemption		74,535	74,535	74,535	74,533		0		0		74,535			0	2,497	02/27/2027.
690353 XM 4	OVERSEAS PRI INV 3.59 12/15/2030		12/15/2014.	Sinking Fund Redemption		114,286	114,286	114,286	114,285		0		0		114,286			0	2,564	12/15/2030.
83162C FF 5	SBA SER 94-20D 7.70 4-1-2014		04/01/2014.	MBS Paydown		206	206	141,794	206		3		3		206			0	8	04/01/2014.
83162C GM 9	SBAP 1996-20A 1 6.30 01/01/2016		07/01/2014.	MBS Paydown		23,895	23,895	23,895	23,895				0		23,895			0	1,094	01/01/2016.
912828 DC 1	U.S. TREASURY NOTES 4.25 11/15/2014		11/15/2014.	Maturity		1,300,000	1,300,000	1,378,609	1,311,038		(11,038)		(11,038)		1,300,000			0	55,994	11/15/2014.
0599999.	Total - Bonds - U.S. Government					1,851,324	1,851,324	2,088,270	1,867,893	0	(13,024)	0	(13,024)	0	1,851,324	0	0	0	78,115	XXX
Bonds - U.S. Political Subdivisions of States																				
442331 QM 9	HOUSTON TX REF PENSION 6.29 3/01/2032		03/01/2014.	Sinking Fund Redemption		20,000	20,000	24,467	24,291		(4,291)		(4,291)		20,000			0	629	03/01/2032.
549187 6N 7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018		02/15/2014.	Sinking Fund Redemption		190,000	190,000	195,062	192,001		(2,001)		(2,001)		190,000			0	4,988	02/15/2018.
645019 3L 2	NEW HAVEN CT TXB 9TH 7.00 02-15-14		02/15/2014.	Maturity		402,907	402,907	413,628	403,210		(303)		(303)		402,907			0	14,102	02/15/2014.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					612,907	612,907	633,157	619,502	0	(6,595)	0	(6,595)	0	612,907	0	0	0	19,718	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		12/01/2014.	MBS Paydown		373,012	373,012	373,012	373,012				0		373,012			0	6,668	02/01/2042.
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		12/01/2014.	MBS Paydown		230,509	230,509	229,932	229,990		267		267		230,509			0	4,445	02/01/2042.
31395X 3F 0	FHR 3018 UG PAC 5.50 10/15/2034		12/15/2014.	MBS Paydown		226,973	226,973	221,441	224,631		1,727		1,727		226,973			0	6,497	10/15/2034.
34074M JB 8	FL HSG FIN CORP A 2.80 07/01/2041		12/01/2014.	MBS Paydown		197,288	197,288	276,101	118,475		1		1		197,288			0	3,034	07/01/2041.
34074M JC 6	FL HSG FIN B TXBL 2.80 07/01/2041		12/01/2014.	MBS Paydown		191,405	191,405	191,405	191,405				0		191,405			0	2,523	07/01/2041.
454622 QD 6	IN BD BK-TXB--5-A 5.04 01/15/2014		01/15/2014.	Maturity		1,210,000	1,210,000	1,210,000	1,210,000		(0)		(0)		1,210,000			0	30,492	01/15/2014.
454622 QE 4	IN BD BK-TXB--5-A 5.04 07/15/2014		01/15/2014.	Call		1,805,000	1,805,000	1,805,000	1,805,000		(0)		(0)		1,805,000			0	45,486	07/15/2014.
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		12/01/2014.	Partial Call		250,000	250,000	250,000	250,001		(0)		(0)		250,000			0	4,374	02/01/2042.
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		12/01/2014.	Partial Call		225,000	225,000	225,000	225,000				0		225,000			0	4,050	11/01/2041.
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		12/01/2014.	Partial Call		190,000	190,000	190,000	190,000				0		190,000			0	3,300	11/01/2041.
57429L AL 0	MARYLAND TRANS REV 6.48 7/01/22		07/01/2014.	Sinking Fund Redemption		90,000	90,000	97,104	94,067		(4,067)		(4,067)		90,000			0	5,832	07/01/2022.
57586N UR 0	MA ST HSG FIN A 4.375 01/15/2046		12/15/2014.	MBS Paydown		14,119	14,119	14,119					0		14,119			0	238	01/15/2046.
64970M XT 5	NYC MULT FAM HSG DEV 6.42 11/01/2027		05/01/2014.	Make Whole Call		90,000	90,000	91,800	91,610		(1,610)		(1,610)		90,000			0	2,889	11/01/2027.
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036		12/15/2014.	MBS Paydown		19,823	19,823	19,823					0		19,823			0	184	06/15/2036.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		07/01/2014.	Sinking Fund Redemption		65,000	65,000	65,000	65,000		0		0		65,000			0	1,945	01/01/2030.
658207 MA 0	NC HSG FIN AGY 4.00 01/01/2030		11/01/2014.	Partial Call		190,000	190,000	190,000	189,999		1		1		190,000			0	9,304	01/01/2030.
686087 MP 9	OR HSG & CMNTY SVCS C 2.891 07/01/2033		04/01/2014.	Partial Call		105,000	105,000	105,000	105,004		(0)		(0)		105,000			0	3,770	07/01/2033.
76221T AL 3	RI HSG SER 64-T 5.00 10/01/2028		10/01/2014.	Partial Call		395,000	395,000	395,000	394,997		3		3		395,000			0	15,471	10/01/2028.
882750 NE 8	TX HSG & CMNTY AFFAIRS 2.875 07/01/2041		12/01/2014.	Partial Call		150,000	150,000	150,000	149,988		12		12		150,000			0	5,091	07/01/2041.
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036		07/15/2014.	Partial Call		80,000	80,000	80,000	79,995		5		5		80,000			0	5,302	07/20/2036.
91528N AA 9	UNM SANDOVAL REG MD 4.50 07/20/2036		07/20/2014.	Sinking Fund Redemption		135,000	135,000	135,000	134,992		8		8		135,000			0	5,994	07/20/2036.
92812U Q3 5	VA ST HSG DEV D 4.30 12/25/2043		12/25/2014.	MBS Paydown		101,890	101,890	101,890			5,510		5,510		101,890			0	2,600	12/25/2043.
92813T EE 6	VIRGINIA HSG AUTH SER A 3.25 08/25/2042		12/25/2014.	MBS Paydown		91,173	91,173	142,964	39,377		11		11		91,173			0	1,670	08/25/2042.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					6,426,191	6,426,191	6,559,590	6,162,542	0	1,868	0	1,868	0	6,426,191	0	0	0	171,160	XXX
Bonds - Industrial and Miscellaneous																				
00164T AA 6	AMC EAST COMM LLC 5.74 01/15/2028		07/15/2014.	Sinking Fund Redemption		47,230	47,230	49,431	48,890		(94)		(94)		47,230			0	2,711	01/15/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
00173P AA 3	AMMC 2005-4A A CLO FLT 03/25/17	R	06/25/2014.	MBS Paydown		702,395	702,395	664,641	755,985		(53,591)		(53,591)		702,395			0	1,148	03/25/2017.
00173P AB 1	AMMC 2005-4A B CLO INV 03/25/17	R	09/25/2014.	MBS Paydown		2,250,000	2,250,000	2,214,844	2,239,668		10,332		10,332		2,250,000			0	13,331	03/25/2017.
00174E AC 3	AMMC 2006-6A A1B CLO FLT 05/03/2018	R	05/25/2014.	MBS Paydown		471,817	471,817	432,007	449,650		22,167		22,167		471,817			0	826	05/03/2018.
00191L AE 2	ARES 2013-3A B2 CLO MEZ 4.07 10/17/2024		07/17/2014.	MBS Paydown									0					0		10/17/2024.
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		12/15/2014.	MBS Paydown		109,188	109,188	109,188	109,154		2		2		109,188			0	1,138	12/15/2042.
002447 AA 8	AWAS AVIATION 7.00 10/15/2016	R	10/15/2014.	Sinking Fund Redemption		96,000	96,000	96,000	95,999		0		0		96,000			0	5,040	10/17/2016.
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		12/01/2014.	Sinking Fund Redemption		146,463	146,463	146,463	146,463				0		146,463			0	2,853	11/01/2017.
00441Y AC 6	ACE 2006-OP2 A2B SEQ FLT 08/25/2036		12/25/2014.	MBS Paydown		285,437	285,437	250,114	270,220		8,953		8,953		285,437			0	482	08/25/2036.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		12/20/2014.	MBS Paydown		1,889,655	1,889,655	1,889,655	1,889,655				0		1,889,655			0	100,991	12/20/2040.
006346 AK 6	ADMSO 2010-1 A ABS 5.438 12/20/2040		12/23/2014.	Suspense Ledger Adjustment		147,788							0				147,788	147,788		12/20/2040.
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035		12/25/2014.	MBS Paydown		115,662	115,662	108,216	108,101		4,028		4,028		115,662			0	2,249	06/25/2035.
00846U AE 1	AGILENT TECH INC 5 09/14/15		07/14/2014.	Make Whole Call		2,111,950	2,000,000	1,993,740	1,998,011		1,989		1,989		2,000,000		111,950	111,950	91,667	09/14/2015.
009363 AG 7	AIRGAS INC 4.50 09/15/14		09/15/2014.	Maturity		2,000,000	2,000,000	1,997,600	1,999,631		369		369		2,000,000			0	90,000	09/15/2014.
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023		07/15/2014.	Sinking Fund Redemption		56,032	56,032	56,032	56,024		(0)		(0)		56,032			0	1,925	01/15/2023.
02660L AA 8	AHMA 2006-4 1A11SEQ SSNR FLT 10/25/2046		12/25/2014.	MBS Paydown		45,509	45,509	34,132	31,405		3,221		3,221		45,509			0	82	10/25/2046.
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		12/17/2014.	MBS Paydown		2,725	2,725	2,725			11		11		2,725			0	16	10/17/2036.
031162 AJ 9	AMGEN INC 4.85 11/18/2014		11/18/2014.	Maturity		2,000,000	2,000,000	2,144,620	2,025,832		(25,832)		(25,832)		2,000,000			0	97,000	11/18/2014.
03938L AL 8	ARCELORMITTAL 9.00 02/15/2015	R	10/30/2014.	Make Whole Call		513,030	500,000	494,655	498,711		1,289		1,289		500,000		13,030	13,030	57,396	02/15/2015.
04621X AC 2	ASSURANT INC 5.625 02/15/14		02/15/2014.	Maturity		1,000,000	1,000,000	998,870	999,982		18		18		1,000,000			0	28,125	02/15/2014.
05523U AG 5	BAE SYSTEMS HOLDING 4.95 06/01/2014		06/01/2014.	Maturity		1,000,000	1,000,000	997,990	999,813		187		187		1,000,000			0	24,750	06/01/2014.
05531R AG 2	BCAP 2009-RR4 3A1 SEQ SSNR CSTR 4/26/37		12/26/2014.	MBS Paydown		297,738	297,738	272,802	241,156		4,726		4,726		297,738			0	3,068	04/26/2037.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		01/31/2014.	Book Value Adjustment									0					0		06/26/2035.
05531U AN 0	BCAP 2009-RR5 7A1 SEQ SSNR CSTR 6/26/35		12/26/2014.	MBS Paydown		221,669	221,669	216,682	211,035		489		489		221,669			0	8,793	06/26/2035.
05532C AN 9	BCAP 2009-RR8 4A1 SEQ SSNR CSTR 11/21/36		12/26/2014.	MBS Paydown		562,610	562,610	528,853	530,395		20,975		20,975		562,610			0	11,388	11/26/2036.
05532E AG 0	BCAP 2009-RR10 4A1 SEQ SSNR 6.00 6/26/37		12/27/2014.	MBS Paydown		340,075	340,075	330,723	329,305		5,433		5,433		340,075			0	10,901	06/27/2037.
05532E BB 0	BCAP 2009-RR10 15A1 SEQ SSNR 5.50 3/36		12/26/2014.	MBS Paydown		242,249	242,249	238,615	239,575		1,021		1,021		242,249			0	7,691	03/26/2036.
05532L AL 3	BCAP 2009-RR14 5A1 SEQ AFC SSNR 12/26/36		12/26/2014.	MBS Paydown		342,672	342,672	340,102	341,164		1,153		1,153		342,672			0	11,220	12/26/2036.
05533G CN 7	BCAP 2010-RR9 6A1 SEQ SSNR 6.00 10/26/35		12/26/2014.	MBS Paydown		152,214	152,214	144,222	143,541		840		840		152,214			0	4,908	10/26/2035.
05534D AU 9	BCAP 2012-RR1 4A1 SEQ SSNR CSTR 01/36 RE		12/26/2014.	MBS Paydown		409,273	409,273	360,160	363,428		24,893		24,893		409,273			0	5,768	01/26/2036.
055359 AC 7	BCRR 2009-1 2A1 SEQ SSNR CSTR 07/17/40		12/17/2014.	MBS Paydown		901,317	901,317	848,672	875,425		24,918		24,918		901,317			0	22,911	07/17/2040.
05540X BK 8	BCAP 2012-RR4 5A5 SUB SSNR CSTR 05/36 RE		12/26/2014.	MBS Paydown		216,483	216,483	201,330	205,420		3,185		3,185		216,483			0	2,701	05/26/2036.
05540X BQ 5	BCAP 2012-RR4 6A1 SEQ SSNR CSTR 11/35 RE		12/26/2014.	MBS Paydown		221,121	221,121	289,603			4,885		4,885		221,121			0	2,926	11/26/2035.
05541D AU 0	BCAP 2012-RR8 4A3 SUB FLT 11/20/2036 RE		12/20/2014.	MBS Paydown		158,840	158,840	131,241	128,625		2,788		2,788		158,840			0	275	11/20/2036.
055451 AG 3	BHP FINANCE USA 5.50 04/01/2014	R	04/01/2014.	Maturity		4,000,000	4,000,000	3,986,640	3,999,251		749		749		4,000,000			0	110,000	04/01/2014.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		12/25/2014.	MBS Paydown		316,646	316,646	335,546			35,403		35,403		316,646			0	9,005	03/25/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		12/25/2014.	Pass-Through Loss			357,483	253,415			222		222		357,483		(357,483)	(357,483)	9,370	03/25/2036.
058931 AD 8	BAFC 2006-3 2A1 SEQ SSNR 6.0 03/25/2036		12/31/2014.	Book Value Adjustment									0		(357,483)		357,483	357,483		03/25/2036.
05947U 7J 1	BACM 2006-1 A3A SEQ CSTR 9/10/45		07/10/2014.	MBS Paydown		325,730	325,730	328,606	325,730				0		325,730			0	30,202	09/10/2045.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		12/25/2014.	MBS Paydown		159,268	159,268	129,206	112,497		3,216		3,216		159,268			0	474	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		12/25/2014.	Pass-Through Loss			57,245	46,440					0					0	163	05/25/2035.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		12/25/2014.	MBS Paydown		215,895	215,895	210,227	198,914		1,396		1,396		215,895			0	7,814	09/25/2035.
05949C GW 0	BOAMS 2005-8 A9 PAC 5.50 9/25/35		12/25/2014.	Pass-Through Loss			8,474	8,251					0					0	466	09/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		12/25/2014.	MBS Paydown		304,540	304,540	267,704	263,193		15,732		15,732		304,540			0	3,989	10/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		12/25/2014.	Pass-Through Loss			55,399	48,680					0		55,399		(55,399)	(55,399)	484	10/25/2035.
05949C HM 1	BOAMS 2005-I 1A1 SEQ SSNR CSTR 10/25/35		12/31/2014.	Book Value Adjustment									0		(55,399)		55,399	55,399		10/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		11/30/2014.	Book Value Adjustment									0		(61,936)		61,936	61,936		11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		12/25/2014.	MBS Paydown		14,764	14,764	175,722	13,988		60,008		60,008		74,923		(60,159)	(60,159)	214	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		12/25/2014.	Pass-Through Loss			1,784	1,576					0		1,784		(1,784)	(1,784)	26	11/25/2035.
059513 AC 5	BACM 2007-4 A3 SEQ CSTR 2/10/51		01/10/2014.	MBS Paydown		1,160,761	1,160,761	1,098,098	1,152,132		8,629		8,629		1,160,761			0	5,624	02/10/2051.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		12/25/2014.	MBS Paydown		38,330	38,330	36,414	28,471		(727)		(727)		38,330			0	1,107	01/25/2037.
05951F AB 0	BAFC 2007-1 TA1B SEQ AFC 1/25/2037		12/25/2014.	Pass-Through Loss			17,166	16,308					0					0	474	01/25/2037.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		12/25/2014.	MBS Paydown		3,944	3,944	3,747	2,880		20		20		3,944			0	123	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		12/25/2014.	Pass-Through Loss			2,641	2,509					0					0	76	10/25/2036.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		12/25/2014.	MBS Paydown		39,201	39,201	34,440	29,486		78		78		39,201			0	1,185	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		12/25/2014.	Pass-Through Loss			8,727	7,631					0					0	233	05/25/2037.
05955D AA 3	BAFC 2009-R6 1A1 SEQ SSNR 6.0 37		12/26/2014.	MBS Paydown		427,510	427,510	427,510	426,775		349		349		427,510			0	13,130	09/26/2037.
05955Q AA 4	BAFC 2009-R17 1A1 SEQ SSNR 6.00 8/26/37		12/26/2014.	MBS Paydown		860,884	860,884	817,840	831,543		6,847		6,847		860,884			0	28,007	08/26/2037.
05955Q AC 0	BAFC 2009-R17 2A1 SEQ SSNR 6.0 36 RE		12/26/2014.	MBS Paydown		667,494	667,494	654,978	660,858		2,368		2,368		667,494			0	21,889	10/26/2036.
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		12/24/2014.	MBS Paydown		187,880	187,880	191,380	189,171		(1,926)		(1,926)		187,880			0	6,728	02/24/2051.
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		12/24/2014.	MBS Paydown		46,403	46,403	45,056	45,627		590		590		46,403			0	1,835	12/24/2049.
05955T AE 0	BALL 2009-UB2 A4AC SEQ CSTR 02/24/44		12/24/2014.	MBS Paydown		735,445	735,445	667,292	702,105		30,426		30,426		735,445			0	24,267	02/24/2044.
05955U AG 2	BALL 2010-UB3 A4A2 RR SEQ CSTR 5/15/46		12/15/2014.	MBS Paydown		627,596	627,596	593,274	609,184		16,866		16,866		627,596			0	18,379	05/15/2046.
05990H AA 1	BAFC 2010-R2 1A1 SEQ SSNR CSTR		12/26/2014.	MBS Paydown		1,122,999	1,122,999	1,127,210	1,118,839		(3,147)		(3,147)		1,122,999			0	36,260	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		12/26/2014.	Pass-Through Loss			78,401	45,051			526		526		78,401		(78,401)	(78,401)	2,667	08/26/2037.
05990H AH 6	BAFC 2010-R2 1A3 MEZ 6.00 8/26/2037		12/31/2014.	Book Value Adjustment									0		(78,401)		78,401	78,401		08/26/2037.
067316 AA 7	BACARDI LTD 7.45 04/01/2014	R	04/01/2014.	Maturity		5,000,000	5,000,000	4,995,450	4,999,675		325		325		5,000,000			0	186,250	04/01/2014.
07330T AA 0	BCRR 2009-2A 1A1 RR SEQ SSNR 6.50 7/40		12/17/2014.	MBS Paydown		163,803	163,803	150,731	156,993		6,609		6,609		163,803			0	4,620	07/17/2040.
073568 AA 5	BEACN 2012-1A A ABS 3.72 09/20/2027		12/20/2014.	MBS Paydown		164,995	164,995	165,655	165,625		(71)		(71)		164,995			0	3,326	09/20/2027.
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		12/25/2014.	MBS Paydown		261,825	261,825	264,607	264,480		(621)		(621)		261,825			0	7,627	09/25/2033.
07388L AE 0	BSCMS 2006-PW13 A4 SEQ 5.54 09/11/41		12/11/2014.	MBS Paydown		406,217	406,217	408,917	406,527		(941)		(941)		406,217			0	13,205	09/11/2041.
079860 AL 6	BELLSOUTH CORP 5.20 12/15/2016		07/15/2014.	Make Whole Call		2,204,238	2,000,000	1,933,380	1,976,246		23,754		23,754		2,000,000		204,238	204,238	60,667	12/15/2016.
091797 AN 0	BLACK & DECKER 5.75 11/15/2016		01/24/2014.	Make Whole Call		2,263,600	2,000,000	1,996,170	1,998,696		2,046		2,046		2,000,742		262,858	262,858	22,042	11/15/2016.
097023 AV 7	BOEING CO 5 03/15/14		03/15/2014.	Maturity		3,000,000	3,000,000	2,986,740	2,999,392		608		608		3,000,000			0	75,000	03/15/2014.
12189T BB 9	BURLINGTON NORTHERN 7.00 02/01/2014		02/01/2014.	Maturity		1,000,000	1,000,000	999,830	999,994		6		6		1,000,000			0	35,000	02/01/2014.
12479H AA 7	CAUTO 2011-1A A ABS 5.61 11/15/2039		12/15/2014.	MBS Paydown		26,687	26,687	26,678	26,680		1		1		26,687			0	817	11/15/2039.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36		12/25/2014.	MBS Paydown		414,751	414,751	414,749	414,751				0		414,751			0	16,343	12/25/2036.
125278 AA 9	CGCMT 2010-RR2 CA3A SEQ SSNR CSTR 12/39		12/19/2014.	MBS Paydown		71,042	71,042	68,793	69,998		999		999		71,042			0	3,389	12/19/2039.
125278 AC 5	CGCMT 2010-RR2 JA4A SEQ SSNR 6.068 2/51		09/19/2014.	MBS Paydown		246,254	246,254	266,099	257,753		(11,630)		(11,630)		246,254			0	5,830	02/19/2051.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		09/20/2014.	Pass-Through Loss			495	140					0					0	3	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		12/20/2014.	MBS Paydown		21,767	21,767	22,281	10,255		319		319		21,767			0	232	06/20/2036.
125634 AE 5	CLIF 2012-1A A ABS 4.21 06/18/2027		11/18/2014.	MBS Paydown		830,751	830,751	830,648	830,660		92		92		830,751			0	27,656	06/18/2027.
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		12/18/2014.	MBS Paydown		220,000	220,000	219,919	219,923		8		8		220,000			0	3,875	06/18/2028.
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028		12/18/2014.	MBS Paydown		59,113	59,113	59,109	59,109		0		0		59,113			0	1,175	11/18/2028.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		12/18/2014.	MBS Paydown		25,000	25,000	24,990			0		0		25,000			0	101	10/18/2029.
12572Q AD 7	CME GROUP INC 5 02/15/14		02/15/2014.	Maturity		4,000,000	4,000,000	3,993,560	3,999,824		176		176		4,000,000			0	115,000	02/15/2014.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12641P AA 2	CSMC 2009-6R 1A1 EXC SEQ SSNR 5.75 1/36		12/26/2014.	MBS Paydown		478,800	478,800	478,800	477,471		2,515		2,515		478,800			0	15,847	01/26/2036.
12641P AJ 3	CSMC 2009-6R 2A1 EXC SEQ SSNR 5.50 10/35		12/26/2014.	MBS Paydown		862,449	862,449	862,449	859,909		560		560		862,449			0	26,525	10/26/2035.
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		10/31/2014.	Book Value Adjustment									0		(15,423)		15,423	15,423		10/26/2035.
12641P AR 5	CSMC 2009-6R 2A6 MEZ SSUP 5.50 10/26/35		12/26/2014.	Pass-Through Loss			78,626	71,645			192		192		15,423		(15,423)	(15,423)	2,635	10/26/2035.
12641P AX 2	CSMC 2009-6R 4A1 SEQ SSNR 5.50 11/26/35		12/26/2014.	MBS Paydown		160,944	160,944	160,944	154,721		1,685		1,685		160,944			0	5,309	11/26/2035.
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		06/30/2014.	Book Value Adjustment									0		(473)		473	473		11/26/2035.
12641P BC 7	CSMC 2009-6R 4A6 MEZ SSUP 5.50 11/26/35		12/26/2014.	Pass-Through Loss			391	162			3		3		478		(478)	(478)	13	11/26/2035.
12641P BJ 2	CSMC 2009-6R 6A1 EXC SEQ SSNR 5.50 9/35		12/26/2014.	MBS Paydown		459,995	459,995	459,995	416,355		151		151		459,995			0	15,549	09/26/2035.
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		12/26/2014.	Pass-Through Loss			24,735	24,239			(309)		(309)		10,478		(10,478)	(10,478)	1,104	09/26/2035.
12641P BR 4	CSMC 2009-6R 6A6 MEZ SSUP 5.50 9/26/35		12/31/2014.	Book Value Adjustment									0		(10,478)		10,478	10,478		09/26/2035.
12641P BX 1	CSMC 2009-6R 8A1 EXC SEQ SSNR 5.50 10/35		12/26/2014.	MBS Paydown		1,227,522	1,227,522	1,227,522	1,223,955		(952)		(952)		1,227,522			0	39,257	10/26/2035.
12641P CE 2	CSMC 2009-6R 8A6 MEZ SSUP 5.50 10/26/35		05/26/2014.	MBS Paydown									0					0		10/26/2035.
12641P CS 1	CSMC 2009-6R 11A1 EXC SEQ SSNR 5.5 1/36		12/26/2014.	MBS Paydown		292,686	292,686	292,686	291,819		251		251		292,686			0	8,126	01/26/2036.
12641P CZ 5	CSMC 2009-6R 12A1 EXC SEQ SSNR 4/26/35		12/26/2014.	MBS Paydown		431,391	431,391	431,391	430,049		1,027		1,027		431,391			0	11,752	04/26/2035.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		12/26/2014.	MBS Paydown		23,020	23,020	16,056	14,415		8,511		8,511		23,020			0	1,295	09/26/2037.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		12/26/2014.	Pass-Through Loss			1,507	1,051			0		0					0	83	09/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		12/26/2014.	MBS Paydown		86,012	86,012	86,012	85,625		73		73		86,012			0	2,979	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		12/26/2013.	MBS Paydown			(1)	(1)					0		(1)			0		07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		12/26/2014.	Pass-Through Loss			15,222	13,785			(0)		(0)		15,224		(15,224)	(15,224)	540	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		12/31/2014.	Book Value Adjustment									0		(15,224)		15,224	15,224		07/26/2037.
12641Q AN 2	CSMC 2009-7R 5A1 SEQ EXCH 5.50 11/26/35		12/26/2014.	MBS Paydown		376,599	376,599	376,599	375,625		92		92		376,599			0	11,257	11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		08/26/2014.	MBS Paydown									0					0	1	11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		12/26/2014.	Pass-Through Loss			15,815	12,479			(117)		(117)		15,815		(15,815)	(15,815)	484	11/26/2035.
12641Q AS 1	CSMC 2009-7R 5A5 MEZ 5.50 11/26/2035		12/31/2014.	Book Value Adjustment									0		(15,815)		15,815	15,815		11/26/2035.
12641Q AW 2	CSMC 2009-7R 6A1 SEQ EXCH 5.50 09/26/35		12/26/2014.	MBS Paydown		341,195	341,195	341,195	340,486		66		66		341,195			0	9,503	09/26/2035.
12641Q BC 5	CSMC 2009-7R 7A1 SEQ EXCH FLT 12/26/36		07/26/2014.	MBS Paydown		81,369	81,369	81,369	76,682		4,687		4,687		81,369			0	1,516	12/26/2036.
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36		12/26/2014.	MBS Paydown		54,594	54,594	50,986	52,529		2,057		2,057		54,594			0	2,471	12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		12/26/2014.	Pass-Through Loss			1,312	211			14		14		1,312		(1,312)	(1,312)	79	12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		12/31/2014.	Book Value Adjustment									0		(1,312)		1,312	1,312		12/26/2036.
12641Q BU 5	CSMC 2009-7R 9A1 SEQ EXCH 5.25 8/26/35		12/26/2014.	MBS Paydown		414,683	414,683	414,683	413,665		203		203		414,683			0	10,471	08/26/2035.
12641Q CH 3	CSMC 2009-7R 11A1 SEQ EXCH 2/26/35		12/26/2014.	MBS Paydown		321,332	321,332	321,332	320,705		663		663		321,332			0	9,131	02/26/2035.
12641Q CN 0	CSMC 2009-7R 12A1 SEQ EXCH 5.75 1/26/36		04/26/2014.	MBS Paydown		24,826	24,826	25,001	24,826				0		24,826			0	236	01/26/2036.
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36		12/26/2014.	MBS Paydown		30,191	30,191	30,191	30,080		68		68		30,191			0	1,013	01/26/2036.
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		10/26/2014.	Pass-Through Loss			2,344	2,372			(7)		(7)					0	42	01/26/2036.
12641Q CW 0	CSMC 2009-7R 13A1 SEQ EXCH 6.00 06/26/37		12/26/2014.	MBS Paydown		78,539	78,539	78,539	77,939		702		702		78,539			0	2,399	06/26/2037.
12641Q DE 9	CSMC 2009-7R 14A3 SUB 5.75 4/26/37		08/26/2014.	MBS Paydown		68,359	68,359	68,359	67,936		422		422		68,359			0	860	04/26/2037.
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37		12/26/2014.	MBS Paydown		62,079	62,079	62,079	61,321		419		419		62,079			0	2,124	04/26/2037.
12641Q DV 1	CSMC 2009-7R 16A1 SEQ EXCH 5.75 2/26/36		12/26/2014.	MBS Paydown		121,072	121,072	121,095	118,945		(137)		(137)		121,072			0	3,742	02/26/2036.
12641Q DW 9	CSMC 2009-7R 16A2 MEZ 5.75 2/26/36		12/26/2014.	Pass-Through Loss			12,203	12,686			(49)		(49)					0	442	02/26/2036.
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		12/26/2014.	MBS Paydown		150,989	150,989	150,989	138,482		4,299		4,299		150,989			0	215	03/26/2037.
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		12/26/2014.	MBS Paydown		161,710	161,710	161,710	150,259				0		161,710			0	4,037	03/26/2037.
12641Q EV 0	CSMC 2009-7R 1A1 SEQ EXCH 5.75 3/26/36		12/26/2014.	MBS Paydown		314,236	314,236	314,236	313,564		38		38		314,236			0	11,292	03/26/2036.
12641Q FC 1	CSMC 2009-7R 2A1 SEQ EXCH 5.50 8/26/35		12/26/2014.	MBS Paydown		595,787	595,787	595,787	594,172		116		116		595,787			0	22,665	08/26/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12641Q FK 3	CSMC 2009-7R 3A2 SUB 6.00 9/26/37		10/26/2014.	MBS Paydown		51,534	51,534	51,534	51,534				0		51,534			0	1,442	09/26/2037.
12641V AA 9	CSMC 2009-RR1 A3A SEQ 5.383 2/15/2040		12/15/2014.	MBS Paydown		900,776	900,776	942,261	919,035		(20,518)		(20,518)		900,776			0	19,540	02/15/2040.
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39		11/15/2014.	MBS Paydown		474,159	474,159	446,672	462,618		9,492		9,492		474,159			0	16,476	09/15/2039.
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		12/15/2014.	MBS Paydown		902,994	902,994	910,552	906,452		(5,310)		(5,310)		902,994			0	19,588	02/15/2040.
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48		12/12/2014.	MBS Paydown		121,289	121,289	127,235	124,435		(3,308)		(3,308)		121,289			0	4,006	08/12/2048.
12646U AK 4	CSMC 2013-IVR1 A2 SEQ SNR 3 0 3/25/2043		12/25/2014.	MBS Paydown		138,501	138,501	129,498			712		712		138,501			0	2,289	03/25/2043.
12646W AH 7	CSMC 2013-IVR2 A2 SEQ SNR 3.0 04/25/43		12/25/2014.	MBS Paydown		104,454	104,454	97,599			1,713		1,713		104,454			0	1,650	04/25/2043.
12647H BJ 4	CSMC 2013-8R 5A1 SEQ FLT 12/27/2036 RE		12/25/2014.	MBS Paydown		579,439	579,439	549,924	503,884		6,769		6,769		579,439			0	1,298	12/27/2036.
12647P AK 4	CSMC 2013-7 A6 SEQ SNR 3.50 08/25/2043		12/25/2014.	MBS Paydown		166,272	166,272	160,245			250		250		166,272			0	3,065	08/25/2043.
126650 AW 0	CVS CAREMARK 5.298 01/11/27		12/10/2014.	Sinking Fund Redemption		66,218	66,218	66,218	66,218				0		66,218			0	1,916	01/11/2027.
126650 BH 2	CVS CAREMARK 5.75 06/01/17		09/08/2014.	Cash Tender		209,468	186,000	184,049	185,205		147		147		185,353		24,115	24,115	11,539	06/01/2017.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		12/25/2014.	MBS Paydown		45,864	45,864	259,292	24,367		367		367		45,864			0	1,988	05/25/2036.
126670 NY 0	CWL 2005-16 2AF3 SEQ 5.669 5/25/2036		12/25/2014.	Pass-Through Loss			(221)	(186,377)			147		147					0	(699)	05/25/2036.
12667F 4N 2	CWALT 2005-7CB 2A3 NAS 5.5 04/25/2035		12/25/2014.	MBS Paydown		166,805	166,805	145,329	143,897		4,907		4,907		166,805			0	5,486	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		12/25/2014.	MBS Paydown		241,166	241,166	171,172			3,735		3,735		241,166			0	6,615	04/25/2035.
12667G AC 7	CWALT 2005-13CB A3 SEQ 5.5 5/25/35		12/25/2014.	MBS Paydown		242,284	242,284	219,381	180,725		16,651		16,651		242,284			0	7,299	05/25/2035.
12669D US 5	CWHL 2002-39 A18 PAC 5.75 2/25/2033		12/25/2014.	MBS Paydown		80,641	80,641	79,923	80,061		268		268		80,641			0	2,878	02/25/2033.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		04/25/2014.	Pass-Through Loss			1,749	1,639					0		1,749		(1,749)	(1,749)	32	08/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		04/30/2014.	Book Value Adjustment									0		(1,749)		1,749	1,749		08/25/2035.
12669G R4 5	CWHL 2005-15 A8 NAS 5.5 08/25/2035		12/25/2014.	MBS Paydown		362,675	362,675	339,781	344,999		(289)		(289)		362,675			0	10,342	08/25/2035.
12670F AC 4	CWL 2007-9 2A2 SEQ FLT 06/25/2047		12/25/2014.	MBS Paydown		682,940	682,940	570,255	608,220		74,720		74,720		682,940			0	1,124	06/25/2047.
12803P AA 6	CAJUN 2011-1A A2 ABS 5.995 2/20/2041		11/20/2014.	MBS Paydown		132,955	132,955	132,955	132,954		0		0		132,955			0	5,025	02/20/2041.
141781 G# 5	CARGILL INC 7.28 06-30-23		06/30/2014.	Paydown		104,763	104,763	122,684			(991)		(991)		104,763			0	7,663	06/30/2023.
14310K AG 6	CGMS 2013-4A B2 CLO MEZ 3.973 10/15/2025		04/15/2014.	MBS Paydown									0					0		10/15/2025.
144531 EW 6	CARR 2006-NC1 A3 SEQ FLT 01/25/2036		12/25/2014.	MBS Paydown		164,642	164,642	270,973			4,132		4,132		164,642			0	352	01/25/2036.
144531 FL 9	CARR 2006-OPT1 A3 SEQ FLT 02/25/2036		12/25/2014.	MBS Paydown		233,508	233,508	820,667	22,805		19,194		19,194		233,508			0	451	02/25/2036.
14574K AE 2	CAUTO 2010-1A A ABS 5.73 12/15/2038		12/15/2014.	MBS Paydown		15,882	15,882	15,882	15,882		0		0		15,882			0	496	12/15/2038.
14855G AB 7	CLAST 2014-1 A1 ABS SNR 5.25 02/15/29		12/15/2014.	MBS Paydown		625,478	625,478	625,478			1		1		625,478			0	13,207	02/15/2029.
161546 CW 4	CFAB 2002-3 1A5 5.407 06/25/32		12/25/2014.	MBS Paydown		86,710	86,710	86,704	86,587		(5)		(5)		86,710			0	2,937	06/25/2032.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		12/25/2014.	MBS Paydown		33,939	33,939	29,873	25,268		840		840		33,939			0	429	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		12/25/2014.	Pass-Through Loss			2,150	1,892					0		2,150		(2,150)	(2,150)	36	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		12/31/2014.	Book Value Adjustment									0		(2,150)		2,150	2,150		01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		12/25/2014.	MBS Paydown		18,095	18,095	15,788	15,256		1,727		1,727		18,095			0	506	11/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		12/25/2014.	MBS Paydown		188,279	188,279	147,799	125,016		8,881		8,881		188,279			0	2,749	09/25/2036.
16163C AG 7	CHASE 2006-A1 2A2 SEQ SSNR CSTR 09/25/36		12/25/2014.	Pass-Through Loss			22,368	17,559					0					0	379	09/25/2036.
172973 3L 1	CMSI 2005-7 1A7 VADM 5.50 10/25/35		01/25/2014.	MBS Paydown		131,572	131,572	130,338	135,446		(3,874)		(3,874)		131,572			0	603	10/25/2035.
173067 EE 5	CGCMT 2004-C2 A5 SEQ 4.733 10/15/41		10/15/2014.	MBS Paydown		3,951,793	3,951,793	3,796,345	3,934,440		17,353		17,353		3,951,793			0	107,053	10/15/2041.
172967 EU 1	CITIGROUP inc 6.5% 8/1920/13		09/01/2014.	Litigation Settlement		36,549							0				36,549	36,549		08/19/2013.
17307G ED 6	CMLTI 2004-HYB2 3A SEQ CSTR 03/25/2034		12/25/2014.	MBS Paydown		129,897	129,897	117,557	117,695		4,599		4,599		129,897			0	1,479	03/25/2034.
17309D AD 5	CGCMT 2006-C4 A3 SEQ CSTR 3/15/2049		12/15/2014.	MBS Paydown		620,914	620,914	646,672	626,595		(7,208)		(7,208)		620,914			0	22,655	03/15/2049.
17309L AD 7	CMLTI 2006-HE2 A2C SEQ FLT 08/25/2036		12/25/2014.	MBS Paydown		97,367	97,367	80,206	90,328		1,639		1,639		97,367			0	163	08/25/2036.
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		12/25/2014.	MBS Paydown		369,048	369,048	362,587	365,576		1,013		1,013		369,048			0	13,300	07/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		12/25/2014.	MBS Paydown		165,429	165,429	143,096	155,854		1,674		1,674		165,429			0	5,424	09/25/2036.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49		10/10/2014.	MBS Paydown		2,102,439	2,102,439	1,986,558	2,091,133		11,267		11,267		2,102,439			0	53,573	12/10/2049.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		12/25/2014.	MBS Paydown		47,221	47,221	45,923	26,135		15,576		15,576		47,221			0	1,142	04/25/2037.
17312F AB 9	CMSI 2007-3 1A2 PAC SSUP 6.0 04/25/2037		12/25/2014.	Pass-Through Loss			7,132	6,936					0					0	386	04/25/2037.
17312H AF 6	CRMSI 2007-2 A6 NAS 6.265 6/25/2037		12/25/2014.	MBS Paydown		604,238	604,238	581,075	545,268		17,876		17,876		604,238			0	22,304	06/25/2037.
17315J AP 7	CMLTI 2009-6 7A2 SUB 6.00 8/25/2037		12/25/2014.	MBS Paydown		163,620	163,620	164,847	164,006		(1,046)		(1,046)		163,620			0	9,810	08/25/2037.
17315N AD 5	CMLTI 2009-8 2A1 SEQ 6.1 04/25/2037		12/25/2014.	MBS Paydown		279,000	279,000	279,000	278,466		126		126		279,000			0	8,714	04/25/2037.
17315X AD 3	CMLTI 2009-9 2A1 RR SEQ SSNR CSTR 11/35		12/25/2014.	MBS Paydown		405,559	405,559	389,337	370,571		10,850		10,850		405,559			0	10,817	11/25/2035.
17316A AQ 3	CMLTI 2009-10 4A1 SEQ SSNR 6.00 05/25/37		12/25/2014.	MBS Paydown		456,997	456,997	450,142	451,833		2,274		2,274		456,997			0	14,194	05/25/2037.
17316H BG 9	CMLTI 2010-2 6A1 SEQ SSNR 12/25/35		12/25/2014.	MBS Paydown		344,427	344,427	343,889	343,295		248		248		344,427			0	8,700	12/25/2035.
20035C AA 8	COMERICA BANK AI 5.70 06/01/2014		06/01/2014.	Maturity		2,000,000	2,000,000	1,996,540	1,999,813		187		187		2,000,000			0	57,000	06/01/2014.
20047Q AE 5	COMM 2006-C7 A4 SEQ CSTR 6/10/46		12/10/2014.	MBS Paydown		431,328	431,328	447,031	434,918		(4,100)		(4,100)		431,328			0	9,097	06/10/2046.
20825C AT 1	CONOCOPHILLIPS 4.6 01/15/15		11/25/2014.	Make Whole Call		2,514,481	2,500,000	2,621,700	2,524,984		(19,992)		(19,992)		2,504,993		9,489	9,489	156,528	01/15/2015.
209111 EW 9	CON EDISON NY 5.55 04/01/14		04/01/2014.	Maturity		2,000,000	2,000,000	1,998,420	1,999,913		87		87		2,000,000			0	55,500	04/01/2014.
210795 PW 4	CONTL AIRLINES INC 6.75 09/15/2015		09/15/2014.	Call		1,000,000	1,000,000	990,000	996,285		3,715		3,715		1,000,000			0	67,500	09/15/2015.
212168 AA 6	CONTINENTAL WIND 6.00 02/28/2033		08/31/2014.	Sinking Fund Redemption		66,822	66,822	66,822	66,832		6		6		66,822			0	2,593	02/28/2033.
22541L AM 5	CRED SUIS FB USA 5.125 01/15/2014		01/15/2014.	Maturity		1,000,000	1,000,000	996,120	999,981		19		19		1,000,000			0	25,625	01/15/2014.
22541Q FV 9	CSFB 2003-17 1A4 NAS 5.50 06/25/33		12/25/2014.	MBS Paydown		103,670	103,670	104,362	103,886		(485)		(485)		103,670			0	3,271	06/25/2033.
225458 QM 3	CSFB 2005-4 3A15 5.50 6/25/35		10/25/2014.	MBS Paydown		933,136	933,136	936,635	923,542		7,446		7,446		933,136			0	24,110	06/25/2035.
22545B AC 5	CSMC 2006-C2 A3 SEQ CSTR 3/15/39		12/15/2014.	MBS Paydown		115,039	115,039	116,645	115,309		(519)		(519)		115,039			0	6,037	03/15/2039.
225470 AP 8	CSFB 2005-C5 A4 SEQ 5.10 8/15/38		12/15/2014.	MBS Paydown		316,601	316,601	300,116	312,804		3,125		3,125		316,601			0	11,812	08/15/2038.
227170 AD 9	CRNN 2012-2A A ABS 3.81 09/18/2027	R	12/18/2014.	MBS Paydown		100,000	100,000	99,958	99,963		4		4		100,000			0	2,064	09/18/2027.
227170 AA 5	CRNN 2011-1A A1 ABS 4.94 11/18/2026	R	12/18/2013.	Prior Year Adjustment									0					0	(34)	11/18/2026.
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	12/18/2014.	MBS Paydown		100,000	100,000	99,999	99,999		0		0		100,000			0	1,668	04/18/2028.
22944P AA 5	CSMC 2013-TH1 A1 SEQ SSNR 2.13 02/25/43		12/25/2014.	MBS Paydown		236,552	236,552	212,417			5,013		5,013		236,552			0	2,597	02/25/2043.
232422 AD 7	CWL 2006-7 2A3 SEQ FLT 04/25/46		12/25/2014.	MBS Paydown		356,296	356,296	235,156	231,768		30,574		30,574		356,296			0	644	04/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		12/25/2014.	MBS Paydown		125,762	125,762	96,603	88,568		1,834		1,834		125,762			0	214	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		12/25/2014.	Pass-Through Loss			11,680	8,917					0		11,680		(11,680)	(11,680)	22	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		12/31/2014.	Book Value Adjustment									0		(11,680)		11,680	11,680		12/25/2046.
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047		12/25/2014.	MBS Paydown		512,898	512,898	496,710	499,861		10,630		10,630		512,898			0	833	06/25/2047.
23335J AA 4	DSCMT 2011-1 A ABS 3.91 03/15/2016		03/15/2014.	MBS Paydown		1,000,000	1,000,000	999,972	999,982		18		18		1,000,000			0	9,775	03/15/2016.
244199 BB 0	DEERE & CO 6.95 04/25/2014		04/25/2014.	Maturity		1,000,000	1,000,000	999,010	999,963		37		37		1,000,000			0	34,750	04/25/2014.
24488R AC 5	DEKA 2004-2A B CDO FLT 08/23/2034	R	05/23/2014.	MBS Paydown		2,000,000	2,000,000	1,187,500	1,295,001		705,000		705,000		2,000,000			0	15,778	08/23/2034.
24763L FN 5	DELHE 1999-2 A7F NAS 7.03 08/15/30		12/15/2014.	MBS Paydown		21,481	21,481	21,479	21,481				0		21,481			0	533	08/15/2030.
250847 DX 5	DETROIT EDISON AR 4.80 02/15/2015		07/23/2014.	Make Whole Call		1,025,692	1,000,000	948,930	991,488		8,512		8,512		1,000,000		25,692	25,692	45,067	02/15/2015.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		12/25/2014.	MBS Paydown		104,550	104,550	89,652	88,770		5,459		5,459		104,550			0	251	03/25/2020.
25179M AG 8	DEVON ENERGY 5 01/15/14		01/15/2014.	Maturity		2,000,000	2,000,000	2,001,450	2,000,013		(13)		(13)		2,000,000			0	56,250	01/15/2014.
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	12/15/2014.	Sinking Fund Redemption		279,600	279,600	278,901	279,170		87		87		279,600			0	12,303	06/15/2019.
256882 AB 7	DOLPHIN SUB II I 6.50 10/15/2016		10/06/2014.	Cash Tender		901,362	825,000	825,000	825,018		(5)		(5)		825,000		76,362	76,362	56,977	10/15/2016.
25755T AC 4	DPABS 2012-1A A2 ABS 5.216 01/25/2042		04/25/2014.	MBS Paydown		30,000	30,000	30,000	30,000		0		0		30,000			0	591	01/25/2042.
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025		04/15/2014.	MBS Paydown		115,839	115,839	115,838	115,837		2		2		115,839			0	2,197	01/15/2025.
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025		06/25/2014.	Make Whole Call		695,723	671,234	671,230	671,221		13		13		671,234		24,489	24,489	20,855	01/15/2025.
264399 EQ 5	DUKE ENERGY CORP 6.3 02/01/14		02/01/2014.	Maturity		2,000,000	2,000,000	1,996,240	1,999,929		71		71		2,000,000			0	63,000	02/01/2014.
268317 AA 2	ELEC DE FRANCE 5.50 01/26/2014	R	01/26/2014.	Maturity		5,000,000	5,000,000	4,980,150	4,999,689		311		311		5,000,000			0	137,500	01/26/2014.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
278058 DG 4	EATON CORP 5.95 03/20/14		03/20/2014.	Maturity		2,000,000	2,000,000	1,999,300	1,999,966		34		34		2,000,000			0	59,500	03/20/2014.
27876G AY 4	ECHOSTAR DBS 6.625 10/01/14		10/01/2014.	Maturity		1,000,000	1,000,000	1,020,000	1,004,023		(4,023)		(4,023)		1,000,000			0	66,250	10/01/2014.
28932M AA 3	ELM RD GEN STA 5.209 02/11/2030		08/11/2014.	Sinking Fund Redemption		59,161	59,161	59,161	59,161				0		59,161			0	2,321	02/11/2030.
293791 AN 9	ENTERPRISE PRODU G 5.60 10/15/2014		10/15/2014.	Maturity		1,000,000	1,000,000	999,140	999,916		84		84		1,000,000			0	56,000	10/15/2014.
302570 BC 9	FPL GROUP CAPITAL 7.875 12/15/2015		12/29/2014.	Partial Make Whole Call		1,349,276	1,263,000	1,263,000	1,263,000				0		1,263,000		86,276	86,276	103,329	12/15/2015.
30257G AA 9	FPL ENERGY NATL 5.608 03/10/24		09/10/2014.	Sinking Fund Redemption		247,918	247,918	246,279	246,905		(1,811)		(1,811)		247,918			0	8,711	03/10/2024.
31428X AQ 9	FEDEX CORP 7 01/15/14		01/15/2014.	Maturity		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	36,875	01/15/2014.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		12/01/2014.	Sinking Fund Redemption		95,788	95,788	85,018	93,194		638		638		95,788			0	3,737	06/01/2017.
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		12/25/2014.	MBS Paydown		252,650	252,650	235,122			8,108		8,108		252,650			0	6,523	11/25/2035.
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		12/25/2014.	Pass-Through Loss			36	33					0		36		(36)	(36)	1	11/25/2035.
32051G XV 2	FHASI 2005-AR5 4A1 SEQ SNR CSTR 11/25/35		12/31/2014.	Book Value Adjustment									0		(36)		36	36		11/25/2035.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		12/25/2014.	MBS Paydown		15,970	15,970	11,658	5,318				0		15,970			0	655	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		12/25/2014.	Pass-Through Loss			6,912	5,046					0		6,912		(6,912)	(6,912)	245	02/25/2037.
32052D AG 6	FHAMS 2006-FA8 1A7 SEQ 6.00 02/25/37		12/31/2014.	Book Value Adjustment									0		(6,912)		6,912	6,912		02/25/2037.
32113J CF 0	FNLC 2005-4 A3 SEQ FLT 02/25/2036		12/25/2014.	MBS Paydown		217,741	217,741	167,933	183,099		10,128		10,128		217,741			0	552	02/25/2036.
347466 AE 4	IRWIN LAND LLC 5.3 12/15/35		12/15/2014.	Sinking Fund Redemption		62,386	62,386	58,761	59,177		131		131		62,386			0	2,490	12/15/2035.
361652 AA 8	GFI GROUP INC 144A 8.375 07/19/2018		03/04/2014.	JEFFERIES & CO		1,067,500	1,000,000	1,000,000	1,000,105		(3)		(3)		1,000,102		67,398	67,398	65,708	07/19/2018.
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		12/25/2014.	MBS Paydown		52,535	52,535	51,977	23,330		3,554		3,554		52,535			0	2,198	04/25/2033.
36190G AA 6	GSMSC 2009-4R 1A1 SEQ SSNR CSTR 1/26/37		12/26/2014.	MBS Paydown		1,556,997	1,556,997	1,510,287	1,522,074		10,977		10,977		1,556,997			0	50,322	01/26/2037.
36190K BJ 7	GSMS 2009-RR1 MLA SEQ CSTR 12/14/2049		12/14/2014.	MBS Paydown		152,247	152,247	140,579	147,225		4,830		4,830		152,247			0	7,836	12/14/2049.
36192E AB 7	GTP CELLULAR 12-2 A 4.336 03/15/2019		12/15/2014.	Sinking Fund Redemption		26,355	26,355	26,355	26,355				0		26,355			0	619	03/15/2019.
3622E8 AB 1	GSAA 2006-15 AF2 SEQ 5.6788 09/25/2036		12/25/2014.	MBS Paydown		78,227	78,227	49,283	37,895		11,392		11,392		78,227			0	2,072	09/25/2036.
362405 AB 8	GSAMP 2006-SD2 A2 SEQ FLT 05/25/2046		12/25/2014.	MBS Paydown		307,869	307,869	217,818	202,393		16,793		16,793		307,869			0	651	05/25/2046.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		12/25/2014.	MBS Paydown		127,880	127,880	128,320	127,113		(1,030)		(1,030)		127,880			0	2,806	12/25/2034.
36298G AA 7	GSPA MONETIZATION TR 6.422 10/09/2029		12/09/2014.	Sinking Fund Redemption		37,576	37,576	38,427	38,292		(27)		(27)		37,576			0	1,340	10/09/2029.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		12/20/2014.	Sinking Fund Redemption		221,010	221,010	221,010	221,010				0		221,010			0	7,829	09/20/2016.
36877Q AA 4	GEN AMER RAILCAR 7.76 08/20/18		12/20/2014.	Sinking Fund Redemption		127,366	127,366	127,366	121,031		(6,854)		(6,854)		127,366			0	5,391	08/20/2018.
37952U AA 1	SEACO 2012-1A A ABS 4.11 07/17/2027	R	08/17/2014.	MBS Paydown		858,333	858,333	858,163	858,183		150		150		858,333			0	22,719	07/19/2027.
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	12/17/2014.	MBS Paydown		150,000	150,000	148,962	148,969		106		106		150,000			0	2,421	04/17/2028.
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	R	12/17/2014.	MBS Paydown		100,000	100,000	99,992	99,992		1		1		100,000			0	1,988	11/17/2028.
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	R	12/17/2014.	MBS Paydown		83,333	83,333	83,316			1		1		83,333			0	576	07/17/2029.
393505 XE 7	GT 1997-6 A8 SEQ 7.07 1/15/2029		12/15/2014.	MBS Paydown		25,457	25,457	26,244	25,457				0		25,457			0	907	01/15/2029.
39538W DC 9	GPMF 2005-HE4 1A1 SEQ FLT 7/25/2030		11/25/2014.	MBS Paydown		167,378	167,378	145,618	163,081		4,296		4,296		167,378			0	592	07/25/2030.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		12/25/2014.	MBS Paydown		57,514	57,514	57,226	53,619		199		199		57,514			0	1,603	09/25/2034.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		10/25/2014.	Pass-Through Loss			7,742	6,794					0		7,742		(7,742)	(7,742)	354	09/25/2037.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		10/31/2014.	Book Value Adjustment									0		(7,742)		7,742	7,742		09/25/2037.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		12/25/2014.	MBS Paydown		159,608	159,608	140,056	146,202		10,496		10,496		159,608			0	4,115	09/25/2037.
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		12/20/2014.	MBS Paydown		22,500	22,500	22,500	22,500				0		22,500			0	629	03/20/2043.
41987Q AX 1	HAWAIIAN ELE IND MTNC 6.51 05/05/2014		05/05/2014.	Maturity		1,000,000	1,000,000	1,074,070	1,017,546		(17,546)		(17,546)		1,000,000			0	37,071	05/05/2014.
42770R AA 8	HERO 2014-1A ABS 4.75 09/20/2038		09/20/2014.	MBS Paydown		34,373	34,373	34,373			0		0		34,373			0	871	09/20/2038.
42805R AV 1	HERTZ 2009-2A A2 ABS 5.29 03/25/16		07/21/2014.	Consent Fee		3,000							0		3,000			0		03/25/2016.
42805R AV 1	HERTZ 2009-2A A2 ABS 5.29 03/25/16		12/25/2014.	MBS Paydown		2,000,000	2,000,000	1,999,878	1,999,974		1,121		1,121		2,000,000			0	96,983	03/25/2016.

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
428236 AV 5	HEWLETT-PACK CO 4 06/02/14		06/02/2014.	Maturity		2,000,000	2,000,000	2,130,540	2,012,183		(12,183)		(12,183)		2,000,000			0	47,500	06/02/2014.
437084 PQ 3	HEAT 2005-7 2A4 SEQ FLT 01/25/2036		12/25/2014.	MBS Paydown		217,227	217,227	184,371	200,244		5,125		5,125		217,227			0	567	01/25/2036.
44329H AG 9	HP COMM LLC 5.02 03/15/2023		09/15/2014.	Sinking Fund Redemption		245,850	245,850	237,806	241,137		390		390		245,850			0	9,296	03/15/2023.
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043		10/25/2014.	MBS Paydown		71,819	71,819	71,819	71,822		(0)		(0)		71,819			0	1,907	01/25/2043.
452308 AH 2	ILLINOIS TOOL WK 5.15 04/01/2014		04/01/2014.	Maturity		5,000,000	5,000,000	4,996,000	4,999,779		221		221		5,000,000			0	128,750	04/01/2014.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		12/25/2014.	MBS Paydown		87,942	87,942	73,872	75,016		2,231		2,231		87,942			0	404	04/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		12/25/2014.	MBS Paydown		46,608	46,608	24,236	4,727		1,776		1,776		46,608			0	194	08/25/2035.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		11/30/2014.	Book Value Adjustment									0		(31,176)		31,176	31,176		06/25/2035.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		12/25/2014.	MBS Paydown		23,985	23,985	16,358	784		12,074		12,074		23,985			0	673	06/25/2035.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		12/25/2014.	Pass-Through Loss			56,513	32,282					0		31,176		(31,176)	(31,176)	1,287	06/25/2035.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		12/25/2014.	MBS Paydown		252,751	252,751	192,090			25,057		25,057		2		252,749	252,749	413	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		12/31/2014.	Book Value Adjustment									0		252,749		(252,749)	(252,749)		06/25/2039.
459745 FY 6	INTL LEASE FIN 6.50 09/01/14		09/01/2014.	Maturity		2,000,000	2,000,000	2,009,970	2,001,831		(1,831)		(1,831)		2,000,000			0	130,000	09/01/2014.
46616M AA 8	HENDR 2010-3A A ABS 3.82 12/15/2048		12/15/2014.	MBS Paydown		90,139	90,139	90,121	90,110		(31)		(31)		90,139			0	1,782	12/15/2048.
46616P AA 1	HENDR 2011-1A A ABS 4.70 10/15/2056		12/15/2014.	MBS Paydown		150,238	150,238	150,199	150,203		5		5		150,238			0	3,722	10/15/2056.
46617A AA 3	HENDR 2012-3A A ABS 3.22 09/15/2065		12/15/2014.	MBS Paydown		65,897	65,897	101,310	30,742		4		4		65,897			0	874	09/15/2065.
46617F AA 2	HENDR 2013-1A A ABS 3.22 03/15/2067		12/15/2014.	MBS Paydown		57,593	57,593	57,553	57,554		5		5		57,593			0	1,094	04/15/2067.
46617J AA 4	HENDR 2013-2A A ABS 4.21 03/15/2062		12/15/2014.	MBS Paydown		78,572	78,572	78,554	78,550		(0)		(0)		78,572			0	1,916	03/15/2062.
46617L AA 9	HENDR 2013-3A A ABS 4.08 07/15/41		12/15/2014.	MBS Paydown		94,722	94,722	94,645	94,646		8		8		94,722			0	2,287	01/17/2073.
46617T AA 2	HENDR 2014-1A A ABS SNR 3.96 03/15/2063		12/15/2014.	MBS Paydown		16,158	16,158	16,149			1		1		16,158			0	394	03/15/2063.
46618A AA 2	HENDR 2014-2A A ABS 3.61 01/17/2073		12/15/2014.	MBS Paydown		4,681	4,681	4,678			1		1		4,681			0	47	01/17/2073.
46618H AA 7	HENDR 2014-3A A ABS SNR 3.50 06/15/2077		12/15/2014.	MBS Paydown		1,125	1,125	1,125					0		1,125			0	2	06/15/2077.
466247 RP 0	JPMMT 2005-A4 2A1 SEQ CSTR 7/25/2035		12/25/2014.	MBS Paydown		201,163	201,163	178,533	169,449		11,600		11,600		201,163			0	2,902	07/25/2035.
46625Y CV 3	JPMCC 2004-LN2 A2 SEQ 5.115 07/15/41		12/15/2014.	MBS Paydown		5,919,842	5,919,842	5,967,941	5,912,836		4,863		4,863		5,919,842			0	131,273	07/15/2041.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		12/25/2014.	MBS Paydown		46,576	46,576	44,815	35,928		3,815		3,815		46,576			0	1,525	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		12/25/2014.	Pass-Through Loss			12,905	12,417					0					0	466	12/25/2035.
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		12/25/2014.	MBS Paydown		256,420	256,420	210,265	210,563		16,033		16,033		256,420			0	3,234	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		12/25/2014.	MBS Paydown		188,729	188,729	176,973	141,967		4,933		4,933		188,729			0	5,747	03/25/2036.
46627M EC 7	JPALT 2006-S1 1A6 NAS 5.75 3/25/36		12/25/2014.	Pass-Through Loss			40,989	38,370					0					0	1,265	03/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		12/25/2014.	MBS Paydown		168,284	168,284	125,371	114,983		21,248		21,248		168,284			0	3,389	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		12/25/2014.	Pass-Through Loss			40,563	30,220					0		40,563		(40,563)	(40,563)	600	11/25/2036.
466285 AN 3	JPALT 2006-A6 2A4 SEQ SSNR 5.95 11/25/36		12/31/2014.	Book Value Adjustment									0		(40,563)		40,563	40,563		11/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		12/25/2014.	MBS Paydown		74,219	74,219	59,392	29,695		6,875		6,875		74,219			0	1,174	06/25/2036.
46628L AB 4	JPMMT 2006-A4 1A2 SEQ SSNR CSTR 6/36		12/25/2014.	Pass-Through Loss			5,425	4,340					0					0	78	06/25/2036.
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		12/25/2014.	Pass-Through Loss			13,240	8,208			(319)		(319)		13,240		(13,240)	(13,240)	776	08/25/2036.
46628V AH 9	JPALT 2006-S3 A5 SEQ SSNR STP 08/25/36		12/31/2014.	Book Value Adjustment									0		(13,240)		13,240	13,240		08/25/2036.
46629H AB 2	JPMAC 2006-NC2 A1B SEQ FLT 07/25/2036		12/25/2014.	MBS Paydown		247,752	247,752	196,343	203,517		7,633		7,633		247,752			0	415	07/25/2036.
46629P AC 2	JPMCC 2006-LDP9 A3 SEQ 5.336 5/15/47		12/15/2014.	MBS Paydown		32,602	32,602	33,641	33,177		(634)		(634)		32,602			0	1,247	05/15/2047.
46629Y AB 5	JPMCC 2007-CB18 A3 SEQ 5.447 06/12/47		06/12/2014.	MBS Paydown		354,845	354,845	331,731	348,332		6,513		6,513		354,845			0	8,888	06/12/2047.
46630J AB 5	JPMCC 2007-LDPX A2 SEQ 5.434 01/49		05/15/2014.	MBS Paydown		4,163,089	4,163,089	3,932,101	4,073,265		89,823		89,823		4,163,089			0	64,564	01/15/2049.
46630J AC 3	JPMCC 2007-LDPX A3 SEQ 5.42 1/15/49		12/15/2014.	MBS Paydown		58,417	58,417	56,477	57,601		701		701		58,417			0	1,472	01/15/2049.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		12/25/2014.	MBS Paydown		2,264	2,264	2,203	2,264				0		2,264			0	32	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		12/25/2014.	Pass-Through Loss			294	287					0					0	5	04/25/2037.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049		12/12/2014.	MBS Paydown		4,381,916	4,381,916	4,367,464	4,370,513		9,590		9,590		4,381,916			0	144,294	02/12/2049.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		12/27/2014.	MBS Paydown		250,620	250,620	198,303	204,607		36,998		36,998		250,620			0	3,113	07/27/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		12/26/2014.	MBS Paydown		320,829	320,829	553,573			14,707		14,707		320,829			0	3,855	03/26/2037.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		11/26/2014.	MBS Paydown		160,145	160,145	286,298	160,145		15,985		15,985		160,145			0	4,088	11/26/2036.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		12/26/2014.	MBS Paydown		465,133	465,133	(16,744)			8,054		8,054		465,133			0	19,756	06/26/2037.
46633K AY 9	JPMRR 2009-5 3A1 SEQ SSNR CSTR 5/26/37		12/26/2014.	MBS Paydown		460,116	460,116	435,960	448,976		5,797		5,797		460,116			0	8,066	05/26/2037.
46633P BQ 4	JPMRR 2009-7 21A1 SEQ SSNR CSTR 3/27/37		12/27/2014.	MBS Paydown		423,056	423,056	392,781	406,793		10,062		10,062		423,056			0	5,155	03/27/2037.
46634B BY 7	JPMRR 2009-12 4A1 SEQ 5.75 12/26/35		12/26/2014.	MBS Paydown		281,554	281,554	278,386	278,469		559		559		281,554			0	9,313	12/26/2035.
46634D AW 8	JPMRR 2010-1 3A1 SEQ SSNR 6.00 4/26/37		12/26/2014.	MBS Paydown		766,256	766,256	766,256	765,029		156		156		766,256			0	24,979	04/26/2037.
46634F AU 7	JPMRR 2010-2 3A1 SEQ EX 6.00 07/26/2036		12/26/2014.	MBS Paydown		1,394,493	1,394,493	1,412,113	1,404,684		(39,535)		(39,535)		1,394,493			0	53,906	07/26/2036.
46635B AA 9	JPMRR 2010-7 1A1 SEQ SSNR CSTR 3/26/2039		12/26/2014.	MBS Paydown		388,821	388,821	417,011	401,568		(12,175)		(12,175)		388,821			0	12,390	03/26/2039.
46637D AA 3	JPMRR 2012-1 1A1 SEQ SSNR FLT 6/26/35 RE		12/26/2014.	MBS Paydown		759,546	759,546	705,428	713,384		19,818		19,818		759,546			0	13,582	06/26/2035.
47102X AC 9	JANUS CAP GROUP 6.119 04/15/2014		04/15/2014.	Maturity		2,000,000	2,000,000	1,997,820	1,999,905		95		95		2,000,000			0	61,190	04/15/2014.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		12/25/2014.	MBS Paydown		361,870	361,870	333,616	272,260		13,210		13,210		361,870			0	14,876	06/25/2047.
472321 AC 2	JMAC 2008-R2 2A1 SEQ CSTR 01/25/37		12/26/2014.	MBS Paydown		85,566	85,566	73,950	78,379		2,352		2,352		85,566			0	1,368	01/25/2037.
472321 AJ 7	JMAC 2008-R2 3A1 SEQ CSTR 01/25/2039		12/26/2014.	MBS Paydown		281,376	281,376	227,723	236,974		16,193		16,193		281,376			0	3,369	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		12/26/2014.	Pass-Through Loss			46,271	10,409			(55)		(55)		8,321		(8,321)	(8,321)	621	01/25/2039.
472321 AL 2	JMAC 2008-R2 3A3 MEZ CSTR 01/25/39		12/31/2014.	Book Value Adjustment									0		(8,321)		8,321	8,321		01/25/2039.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		07/31/2014.	Book Value Adjustment									0					0		01/25/2037.
472321 AN 8	JMAC 2008-R2 2A4 SEQ CSTR 01/25/37		11/26/2014.	Pass-Through Loss			22,858	4,776					0					0	329	01/25/2037.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		12/26/2014.	MBS Paydown		93,600	93,600	93,600	92,907		240		240		93,600			0	3,278	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		12/26/2014.	Pass-Through Loss			48,910	38,555			(1,353)		(1,353)		47,456		(47,456)	(47,456)	1,464	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		12/31/2014.	Book Value Adjustment									0		(47,456)		47,456	47,456		09/26/2036.
47232D AM 4	JMAC 2009-R5 3A1 SEQ SSNR CSTR 1/26/47		12/26/2014.	MBS Paydown		99,033	99,033	99,033	98,966		414		414		99,033			0	795	01/26/2047.
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		11/26/2013.	MBS Paydown									0					0	2	01/26/2047.
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		12/26/2014.	Pass-Through Loss			65,980	21,471			79		79		10,498		(10,498)	(10,498)	1,061	01/26/2047.
47232D AS 1	JMAC 2009-R5 3A6 MEZ SSUP CSTR 1/26/47		12/31/2014.	Book Value Adjustment									0		(10,498)		10,498	10,498		01/26/2047.
47232D AT 9	JMAC 2009-R5 4A1 SEQ SSNR CSTR 9/26/36		06/26/2014.	MBS Paydown		47,912	47,912	47,912	33,590		14,323		14,323		47,913			0	704	09/26/2036.
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		12/26/2014.	MBS Paydown		76,952	76,952	72,960	75,483		(5)		(5)		76,952			0	3,164	09/26/2036.
47232D AW 2	JMAC 2009-R5 5A1 SEQ SSNR CSTR 1/26/36		12/26/2014.	MBS Paydown		56,733	56,733	57,716	56,451		150		150		56,733			0	1,548	01/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36		12/26/2014.	MBS Paydown		153,026	153,026	153,026	149,316		2,793		2,793		153,026			0	371	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		09/30/2014.	Book Value Adjustment									0		(5,280)		5,280	5,280		09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36		12/26/2014.	Pass-Through Loss			63,456	20,520			(139)		(139)		5,280		(5,280)	(5,280)	180	09/26/2036.
47232D BP 6	JMAC 2009-R5 8A1 SEQ SSNR CSTR 7/26/37		12/26/2014.	MBS Paydown		266,700	266,700	266,700	264,980		538		538		266,700			0	9,687	07/26/2037.
47232D BT 8	JMAC 2009-R5 8A5 SUB SSUP CSTR 7/26/37		12/26/2014.	Pass-Through Loss			136,152	82,762			(2,949)		(2,949)					0	6,600	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		03/31/2014.	Book Value Adjustment				12,440			48,292		48,292		(1,780)		1,780	1,780		07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		04/26/2014.	Pass-Through Loss			34,971	34,124			(32,760)		(32,760)		12,721		(12,721)	(12,721)	328	07/26/2037.
47232D BU 5	JMAC 2009-R5 8A6 MEZ SSUP CSTR 7/26/37		11/26/2011.	MBS Paydown				83,575			(17,312)		(17,312)		(10,940)		10,940	10,940		07/26/2037.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		12/21/2014.	MBS Paydown		73,153	73,153	73,153	73,153				0		73,153			0	1,306	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		12/21/2014.	Pass-Through Loss			22,358	6,854			(248)		(248)		22,358		(22,358)	(22,358)	369	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		12/31/2014.	Book Value Adjustment									0		(22,358)		22,358	22,358	371	05/21/2036.
47232D CU 4	JMAC 2009-R5 13A1 SEQ SSNR CSTR 4/26/47		07/26/2014.	MBS Paydown		46,544	46,544	46,544			248		248		46,544			0	454	04/26/2047.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		12/26/2014.	MBS Paydown		20,270	20,270	20,270	20,242		1		1		20,270			0	510	04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		12/26/2014.	Pass-Through Loss			86,063	50,226			(381)		(381)		33,724		(33,724)	(33,724)	1,609	04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		12/31/2014.	Book Value Adjustment									0		(33,724)		33,724	33,724		04/26/2047.
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		12/26/2014.	MBS Paydown		137,850	137,850	135,155	134,699		1,204		1,204		137,850			0	4,401	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		12/26/2014.	Pass-Through Loss			17,986	6,569			(146)		(146)		17,976		(17,976)	(17,976)	769	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		12/31/2014.	Book Value Adjustment									0		(17,976)		17,976	17,976		06/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		12/26/2014.	MBS Paydown		251,112	251,112	251,112	237,276		13,962		13,962		251,112			0	8,395	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		12/26/2014.	Pass-Through Loss			5,487	1,459			(2)		(2)		5,487		(5,487)	(5,487)	182	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		12/31/2014.	Book Value Adjustment									0		(5,487)		5,487	5,487		08/26/2037.
47232D DG 4	JMAC 2009-R5 16A1 SEQ SSNR CSTR 8/26/37		12/26/2014.	MBS Paydown		199,542	199,542	199,542	199,267		45		45		199,542			0	8,273	08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		05/31/2014.	Book Value Adjustment									0		(10)		10	10		08/26/2037.
47232D DN 9	JMAC 2009-R5 16A5 MEZ SSUP CSTR 8/37		12/26/2014.	Pass-Through Loss			36,562	9,987			(17)		(17)		16		(16)	(16)	1,451	08/26/2037.
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		12/26/2014.	MBS Paydown		196,695	196,695	196,695	180,786		1,395		1,395		196,695			0	3,313	09/26/2035.
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37		12/26/2014.	MBS Paydown		120,377	120,377	112,064	113,501		3,843		3,843		120,377			0	2,525	04/26/2037.
47232D DW 9	JMAC 2009-R5 18A2 SUB SSUP CSTR 4/37		12/31/2014.	Book Value Adjustment									0					0		04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		11/26/2014.	Pass-Through Loss			17,187	2,908			3		3		17,187		(17,187)	(17,187)	318	04/26/2037.
47232D EA 6	JMAC 2009-R5 18A6 MEZ SSUP CSTR 4/37		12/31/2014.	Book Value Adjustment									0		(17,187)		17,187	17,187		04/26/2037.
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37		12/26/2014.	MBS Paydown		58,402	58,402	31,027	57,730		562		562		58,402			0	1,243	06/26/2037.
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36		12/26/2014.	MBS Paydown		148,568	148,568	148,568	148,358		62		62		148,568			0	4,032	12/26/2036.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		12/26/2013.	MBS Paydown		(0)	(0)	(0)					0		(0)			0		06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		12/26/2014.	Pass-Through Loss			16,032	3,417			226		226		13,455		(13,455)	(13,455)	235	06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		12/31/2014.	Book Value Adjustment									0		(13,455)		13,455	13,455		06/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		12/26/2014.	MBS Paydown		254,038	254,038	246,894	217,556		1,833		1,833		254,038			0	8,573	11/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		12/26/2014.	MBS Paydown		68,736	68,736	68,736	68,320		13		13		68,736			0	2,679	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		12/26/2014.	Pass-Through Loss			24,461	19,220					0					0	914	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		12/26/2014.	MBS Paydown		240,604	240,604	240,604	239,412		(1)		(1)		240,604			0	8,987	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		12/26/2014.	Pass-Through Loss			85,625	79,572			(224)		(224)					0	3,068	02/26/2037.
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37		12/26/2014.	MBS Paydown		285,591	285,591	255,733	285,591				0		285,591			0	6,862	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		12/26/2014.	Pass-Through Loss			54,971	17,812			2,621		2,621		54,971		(54,971)	(54,971)	1,292	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		12/31/2014.	Book Value Adjustment									0		(54,971)		54,971	54,971		11/26/2037.
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		12/26/2014.	MBS Paydown		37,631	37,631	37,631	37,485		123		123		37,631			0	1,393	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		12/26/2014.	Pass-Through Loss			22,488	4,146			(234)		(234)		22,488		(22,488)	(22,488)	858	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		12/31/2014.	Book Value Adjustment									0		(22,488)		22,488	22,488		07/26/2036.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		12/26/2014.	MBS Paydown		51,502	51,502	51,502	51,502				0		51,502			0	1,569	04/26/2037.
47232V CM 2	JMAC 2009-R4 12A1 SEQ SSNR 5.50 11/26/35		12/26/2014.	MBS Paydown		240,017	240,017	240,017	239,563		49		49		240,017			0	9,026	11/26/2035.
47232V CP 5	JMAC 2009-R4 12A3 MEZ SSUP 5.50 11/26/35		12/26/2014.	Pass-Through Loss			50,301	50,198			(237)		(237)					0	1,507	11/26/2035.
47232V CQ 3	JMAC 2009-R4 13A1 SEQ SSNR 5.85 05/26/36		12/26/2014.	MBS Paydown		194,787	194,787	194,787	193,513		525		525		194,787			0	6,962	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		05/26/2014.	MBS Paydown		0	0						0		0			0		05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		12/26/2014.	Pass-Through Loss			9,798	8,464			(240)		(240)		5,609		(5,609)	(5,609)	480	05/26/2036.
47232V CU 4	JMAC 2009-R4 13A5 MEZ SSUP 5.85 05/26/36		12/31/2014.	Book Value Adjustment									0		(5,609)		5,609	5,609		05/26/2036.
47232V DC 3	JMAC 2009-R4 15A1 SEQ SSNR 5.25 09/26/35		12/26/2014.	MBS Paydown		260,025	260,025	260,025	259,790		19		19		260,025			0	7,588	09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		11/26/2014.	Pass-Through Loss			17,552	13,059			(252)		(252)		8,415		(8,415)	(8,415)	764	09/26/2035.
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		12/26/2014.	MBS Paydown		4	4	3	0		(0)		(0)		4			0	0	09/26/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232V DE 9	JMAC 2009-R4 15A3 MEZ SSUP 5.25 09/26/35		12/31/2014.	Book Value Adjustment									0		(8,415)		8,415	8,415		09/26/2035.
47232V DF 6	JMAC 2009-R4 16A1 SEQ SSNR 6.00 04/26/36		12/26/2014.	MBS Paydown		65,366	65,366	63,655	64,313		476		476		65,366			0	1,583	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		12/26/2014.	Pass-Through Loss			11,472	2,175			(18)		(18)		11,472		(11,472)	(11,472)	329	04/26/2036.
47232V DM 1	JMAC 2009-R4 16A5 MEZ SSUP 6.00 04/26/36		12/31/2014.	Book Value Adjustment									0		(11,472)		11,472	11,472		04/26/2036.
47232V DN 9	JMAC 2009-R4 17A1 SEQ SSNR 5.75 02/26/36		12/26/2014.	MBS Paydown		666,077	666,077	666,077	663,198		929		929		666,077			0	20,777	02/26/2036.
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		11/26/2014.	Pass-Through Loss			43,492	37,300			51		51					0	1,061	02/26/2036.
47232V DQ 2	JMAC 2009-R4 17A3 MEZ SSUP 5.75 02/26/36		12/26/2014.	MBS Paydown		4	4	3	0		(0)		(0)		4			0	0	02/26/2036.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		12/26/2014.	MBS Paydown		86,151	86,151	86,151	86,887		(374)		(374)		86,151			0	3,613	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		12/26/2014.	Pass-Through Loss			32,024	14,311			(126)		(126)		10,207		(10,207)	(10,207)	1,367	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		12/31/2014.	Book Value Adjustment									0		(10,207)		10,207	10,207		04/26/2036.
47232V DW 9	JMAC 2009-R4 19A1 SEQ SSNR 6.00 07/26/36		12/26/2014.	MBS Paydown		23,948	23,948	23,948	23,948				0		23,948			0	1,062	07/26/2036.
47232V DY 5	JMAC 2009-R4 19A3 MEZ SSUP 6.00 07/26/36		12/26/2014.	Pass-Through Loss			10,198	9,836			(38)		(38)					0	394	07/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		12/26/2014.	MBS Paydown		100,440	100,440	100,440	99,624		(34)		(34)		100,440			0	4,054	03/26/2036.
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		12/26/2014.	Pass-Through Loss			30,832	7,952					0					0	1,194	03/26/2036.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		12/26/2014.	MBS Paydown		41,988	41,988	42,327	41,889		(509)		(509)		41,988			0	1,641	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		12/26/2014.	Pass-Through Loss			17,676	17,818			(115)		(115)					0	676	03/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37		12/26/2014.	MBS Paydown		72,945	72,945	74,045	72,619		(695)		(695)		72,945			0	2,611	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		12/26/2014.	Pass-Through Loss			46,253	46,951			(517)		(517)		424		(424)	(424)	1,786	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37		12/31/2014.	Book Value Adjustment									0		(424)		424	424		04/26/2037.
47232V ER 9	JMAC 2009-R4 23A2 SUB SSUP 5.75 01/26/36		12/26/2014.	MBS Paydown		176,019	176,019	176,019	176,019				0		176,019			0	7,413	01/26/2036.
47232V EV 0	JMAC 2009-R4 23A6 MEZ SSUP 5.75 1/26/36		12/26/2014.	Pass-Through Loss			33,577	33,285			(129)		(129)					0	1,164	01/26/2036.
47232V EW 8	JMAC 2009-R4 24A1SEQ SSNR 5.5 2/26/36		11/26/2014.	MBS Paydown		59,134	59,134	59,134	59,134				0		59,134			0	1,748	02/26/2036.
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36		12/26/2014.	MBS Paydown		13,807	13,807	13,807	13,759		606		606		13,807			0	802	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		12/26/2014.	Pass-Through Loss			14,655	2,119			(261)		(261)		6,317		(6,317)	(6,317)	611	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		12/31/2014.	Book Value Adjustment									0		(6,317)		6,317	6,317		02/26/2036.
47232V FK 3	JMAC 2009-R4 27A1 SEQ SSNR CSTR 06/36		01/26/2014.	MBS Paydown		18,874	18,874	18,874	18,874				0		18,874			0	284	06/26/2036.
47232V FL 1	JMAC 2009-R4 27A2 SUB SSUP CSTR 06/36		07/26/2014.	MBS Paydown		139,243	139,243	60,799	130,657		8,586		8,586		139,243			0	2,851	06/26/2036.
47232V FM 9	JMAC 2009-R4 27A3 SUB SSUP CSTR 06/36		12/26/2014.	MBS Paydown		145,112	145,112	40,446	109,735		32,486		32,486		145,112			0	6,437	06/26/2036.
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		12/26/2014.	Pass-Through Loss			2,711	522			145		145		2,711		(2,711)	(2,711)	62	06/26/2036.
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36		12/31/2014.	Book Value Adjustment									0		(2,711)		2,711	2,711		06/26/2036.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		12/26/2014.	MBS Paydown		179,571	179,571	179,571	179,571				0		179,571			0	1,071	01/26/2047.
47232V GH 9	JMAC 2009-R4 32A1 SEQ SSNR 6.50 3/26/36		10/26/2014.	MBS Paydown		54,546	54,546	54,546	54,032		515		515		54,546			0	2,500	03/26/2036.
47232V GJ 5	JMAC 2009-R4 32A2 SUB SSUP 6.50 3/26/36		12/26/2014.	MBS Paydown		8,012	8,012	8,012	7,983		29		29		8,012			0	519	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		12/26/2014.	Pass-Through Loss			72,110	15,174			(1,524)		(1,524)		24,562		(24,562)	(24,562)	2,831	03/26/2036.
47232V GN 6	JMAC 2009-R4 32A6 MEZ SSUP 6.50 3/26/36		12/31/2014.	Book Value Adjustment									0		(24,562)		24,562	24,562		03/26/2036.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		12/26/2014.	MBS Paydown		152,212	152,212	140,416	124,954		4,091		4,091		152,212			0	1,931	03/26/2037.
47233A AW 7	JMAC 2009-R7 11A1 SEQ SSNR CSTR 03/26/37		12/31/2014.	Book Value Adjustment									0					0		03/26/2037.
47233D AA 9	JMAC 2009-R11 1A1 SEQ SSNR CSTR 9/26/36		12/26/2014.	MBS Paydown		1,184,939	1,184,939	1,113,843	1,161,204		5,907		5,907		1,184,939			0	40,930	09/26/2036.
475070 AD 0	JEFFERSON-PILOT 4.75 01-30-14 NC		01/30/2014.	Maturity		7,000,000	7,000,000	6,507,400	6,992,577		7,423		7,423		7,000,000			0	166,250	01/30/2014.
48124W AA 7	JPMCC 2009-RR1 A4A SEQ SSNR CSTR 3/18/51		12/18/2014.	MBS Paydown		655,115	655,115	577,428	616,283		36,461		36,461		655,115			0	16,852	03/18/2051.
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021		11/15/2014.	MBS Paydown		150,481	150,481	146,181	147,584		1,346		1,346		150,481			0	819	05/15/2021.
515074 AA 0	LANDMARK LEASING 6.20 10/01/2022		10/01/2014.	Sinking Fund Redemption		133,695	133,695	132,023	132,390		114		114		133,695			0	6,274	10/01/2022.
52520M AE 3	LMT 2005-1 2A2 SEQ SSNR 5.50 11/25/2035		12/25/2014.	MBS Paydown		410,606	410,606	386,355	386,057		12,420		12,420		410,606			0	12,442	11/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		12/25/2014.	MBS Paydown		44,156	44,156	28,701	25,535		(573)		(573)		44,156			0	1,359	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		12/25/2014.	Pass-Through Loss			62,751	40,788			(266)		(266)		62,751		(62,751)	(62,751)	1,610	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		12/31/2014.	Book Value Adjustment									0		(62,751)		62,751	62,751		01/25/2037.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		12/25/2014.	MBS Paydown		494,575	494,575	430,280	434,006		39,931		39,931		494,575			0	20,353	07/25/2047.
53079E AS 3	LIBERTY MUTUAL 7.30 06/15/14		06/15/2014.	Maturity		3,000,000	3,000,000	3,018,236	2,952,512		47,488		47,488		3,000,000			0	109,500	06/15/2014.
534187 AP 4	LINCOLN NATL CRP 4.75 02/15/2014		02/15/2014.	Maturity		1,000,000	1,000,000	980,180	999,676		324		324		1,000,000			0	23,750	02/15/2014.
55312V AB 4	MLCFC 2006-4 A2 SEQ CSTR 12/12/2049		12/12/2014.	MBS Paydown		321,873	321,873	315,738	320,908		965		965		321,873			0	15,979	12/12/2049.
55312Y AC 6	MLCFC 2007-5 A3 SEQ 5.364 8/12/2048		02/12/2014.	MBS Paydown		2,556,793	2,556,793	2,392,639	2,515,704		41,089		41,089		2,556,793			0	21,064	08/12/2048.
564760 BH 8	MTTC 2003-1 A1 SEQ CSTR 11/25/2033		12/25/2014.	MBS Paydown		519,213	519,213	532,193	528,547		(29,532)		(29,532)		519,213			0	18,382	11/25/2033.
576434 HM 9	MALT 2003-7 7A4 5.75 11/25/2033		12/25/2014.	MBS Paydown		686,513	686,513	688,873	684,962		(163)		(163)		686,513			0	19,451	11/25/2033.
57643M LZ 5	MASTR 2006-1 1A3 PAC SSNR 5.75 5/25/36		12/25/2014.	MBS Paydown		262,267	262,267	256,735	256,050		(215,195)		(215,195)		262,267			0	5,755	05/25/2036.
57645T AA 5	MARM 2007-HF2 A1 SEQ SNR FLT 09/25/2037		12/25/2014.	MBS Paydown		863,226	863,226	780,680			12,868		12,868		863,226			0	2,045	09/25/2037.
581557 AW 5	MCKESSON CORP 6 02/15/14		02/15/2014.	Maturity		2,000,000	2,000,000	2,095,700	2,002,848		(2,848)		(2,848)		2,000,000			0	65,000	02/15/2014.
589331 AP 2	MRK-CALL12/14 4.00 06/30/2015		12/01/2014.	Make Whole Call		3,064,590	3,000,000	3,106,950	3,029,424		(17,853)		(17,853)		3,011,571		53,019	53,019	110,333	06/30/2015.
59020U W4 3	MLMI 2005-A9 4A1 SEQ SSNR CSTR 12/25/35		12/25/2014.	MBS Paydown		142,093	142,093	119,535	119,021		12,799		12,799		142,093			0	1,348	12/25/2035.
59549P AA 6	MID-STATE TR 4A ABS 8.33 4/1/2030		10/01/2014.	MBS Paydown		23,381	23,381	24,018	23,427		(36)		(36)		23,381			0	1,222	04/01/2030.
59562V AK 3	MIDAMER ENER HLD D 5.00 02/15/2014		02/15/2014.	Maturity		2,000,000	2,000,000	1,990,340	1,999,852		148		148		2,000,000			0	50,000	02/15/2014.
59748T AA 7	MIDLAND COGEN 6.00 03/15/2025		09/15/2014.	Sinking Fund Redemption		37,392	37,392	37,392	37,394		(0)		(0)		37,392			0	1,683	03/15/2025.
59748T AB 5	MIDLAND COGEN VENTURE 5.25 03/15/2025		09/15/2014.	Sinking Fund Redemption		12,909	12,909	12,909			(0)		(0)		12,909			0	642	03/15/2025.
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021		07/20/2014.	MBS Paydown		351,223	351,223	356,491	353,990		(922)		(922)		351,223			0	10,976	10/20/2021.
604668 AA 1	MRMX 2011-1A A ABS 6.25 10/20/2021		08/20/2014.	Liquidation		554,074	534,592	542,611	538,804		(2,957)		(2,957)		537,692		16,382	16,382	27,843	10/20/2021.
60687V AE 5	MLCFC 2006-3 A4 SEQ 5.414 7/12/46		12/12/2014.	MBS Paydown		213,804	213,804	211,298	212,793		659		659		213,804			0	4,083	07/12/2046.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		12/25/2014.	MBS Paydown		100,611	100,611	68,164	64,519		20,182		20,182		100,611			0	2,249	10/25/2046.
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		12/25/2014.	MBS Paydown		306,755	306,755	279,434			5,148		5,148		306,755			0	5,768	07/25/2047.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		12/25/2014.	MBS Paydown		357,028	357,028	315,523	322,380		17,348		17,348		357,028			0	438	06/25/2037.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		12/26/2014.	MBS Paydown		787,926	787,926	818,281	811,222		(19,841)		(19,841)		787,926			0	26,861	04/26/2036.
61758V AH 0	MSRR 2010-R2 3A SEQ 6.50 10/26/37		12/26/2014.	MBS Paydown		408,660	408,660	408,660	409,579		(1,818)		(1,818)		408,660			0	13,762	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		09/26/2014.	Pass-Through Loss			36,662	15,349			(46)		(46)		36,662		(36,662)	(36,662)	961	10/26/2037.
61758V AQ 0	MSRR 2010-R2 3B2 RR MEZ 6.50 10/26/37		09/30/2014.	Book Value Adjustment									0		(36,662)		36,662	36,662		10/26/2037.
61760D AA 1	MSRR 2011-KEYA 1A SEQ SSNR 4.25 12/17/40		12/19/2014.	MBS Paydown		1,408,602	1,408,602	1,387,638	1,397,601		9,239		9,239		1,408,602			0	30,385	12/17/2040.
61915R AB 2	MHL 2005-2 1A2 SEQ SSUP FLT 05/25/35		12/25/2014.	MBS Paydown		69,461	69,461	38,203	43,931		18,458		18,458		69,461			0	201	05/25/2035.
62942K AA 4	NRPMT 2013-1 A1 SEQ SNR 3.25 07/25/2043		12/25/2014.	MBS Paydown		164,591	164,591	157,184			933		933		164,591			0	2,496	07/25/2043.
638612 AH 4	NATIONWIDE FIN 5.10 10/01/2015		07/18/2014.	WELLS FARGO BROKERAGE SERVICES		1,051,580	1,000,000	973,780	993,745		1,943		1,943		995,688		55,892	55,892	60,156	10/01/2015.
643528 AB 8	NCAMT 2006-ALT1 AF2 SEQ 5.90 7/25/36		12/25/2014.	MBS Paydown		13,584	13,584	12,531	9,377		1,045		1,045		13,584			0	283	07/25/2036.
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		12/25/2014.	MBS Paydown		68,472	68,472	45,534	43,002		12,155		12,155		68,472			0	1,393	10/25/2036.
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		12/25/2014.	MBS Paydown		34,236	34,236	22,767	21,506		6,324		6,324		34,236			0	696	10/25/2036.
65504L AA 5	NOBLE CORP 7.375 03/15/2014	R	03/15/2014.	Maturity		3,000,000	3,000,000	2,990,850	2,999,560		440		440		3,000,000			0	110,625	03/15/2014.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035		12/25/2014.	MBS Paydown		240,732	240,732	223,580	235,167		3,585		3,585		240,732			0	6,491	03/25/2035.
65536M AC 1	NHELI 2006-HE2 A3 SEQ FLT 03/25/2036		12/25/2014.	MBS Paydown		317,831	317,831	1,110,067			114,478		114,478		317,831			0	563	03/25/2036.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		12/25/2014.	MBS Paydown		31,952	31,952	34,834	19,039		(803)		(803)		31,952			0	964	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		12/25/2014.	Pass-Through Loss			21,902	20,745			(15)		(15)					0	494	03/25/2047.
667294 AW 2	NORTHWEST AIRLINE 7.041 04/01/22		10/01/2014.	Sinking Fund Redemption		30,642	30,642	31,408	31,265		(38)		(38)		30,642			0	1,576	04/01/2022.
66989H AA 6	NOVARTIS CAPITAL 4 02/10/14		02/10/2014.	Maturity		3,000,000	3,000,000	3,113,370	3,002,888		(2,888)		(2,888)		3,000,000			0	61,875	02/10/2014.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
67021B AC 3	NII CAPITAL CORP 8.875 12/15/2019		02/28/2014.	GOLDMAN SACHS		210,000	500,000	371,250	216,250				0		216,250		(6,250)	(6,250)	9,861	12/15/2019.
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028		12/01/2014.	Sinking Fund Redemption		83,333	83,333	92,021	90,735		(773)		(773)		83,333			0	5,175	12/01/2028.
68383N BN 2	OPMAC 2005-3 A2 SEQ SSUP FLT 07-25-2035		12/25/2014.	MBS Paydown		180,978	180,978	139,127	144,674		11,267		11,267		180,978			0	482	07/25/2035.
68504R AA 6	ONGLT 2014-AA A ABS SNR 2.29 07/09/2029		12/09/2014.	MBS Paydown		102,224	102,224	102,206			5		5		102,224			0	459	07/09/2029.
693304 AN 7	PECO ENERGY 5 10/01/14		10/01/2014.	Maturity		4,000,000	4,000,000	3,995,400	3,999,305		695		695		4,000,000			0	200,000	10/01/2014.
69331C AE 8	PG&E CORP 5 04/01/14		04/01/2014.	Maturity		3,000,000	3,000,000	2,983,680	2,999,090		910		910		3,000,000			0	86,250	04/01/2014.
693456 AA 3	PMTLT 2013-J1 A1 SEQ SNR 3.5 09/25/2043		12/25/2014.	MBS Paydown		202,463	202,463	197,275			222		222		202,463			0	3,664	09/25/2043.
705006 AB 0	PEARSON PLC 5.70 06/01/2014	R	06/01/2014.	Maturity		1,000,000	1,000,000	1,014,960	1,000,856		(856)		(856)		1,000,000			0	28,500	06/01/2014.
72447X AC 1	PITNEY BOWES INC MTN 5.75 09/15/2017		03/18/2014.	Cash Tender		967,317	849,000	838,838	844,540		4,460		4,460		849,000		118,317	118,317	24,816	09/15/2017.
743263 AM 7	PROGRESS ENERGY 6.05 03/15/14		03/15/2014.	Maturity		1,000,000	1,000,000	997,250	999,870		130		130		1,000,000			0	30,250	03/15/2014.
744448 BX 8	PUB SERV COLO 15 5.50 04/01/2014		04/01/2014.	Maturity		1,000,000	1,000,000	993,710	999,808		192		192		1,000,000			0	27,500	04/01/2014.
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18		12/01/2014.	Sinking Fund Redemption		101,376	101,376	98,274	100,106		1,046		1,046		101,376			0	4,903	06/01/2018.
747262 AA 1	QVC INC 7.50 10/01/2019		09/07/2014.	Make Whole Call		1,042,050	1,000,000	990,000	993,154		6,846		6,846		1,000,000		42,050	42,050	70,000	10/01/2019.
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		12/25/2014.	MBS Paydown		350,147	350,147	323,449	326,715		7,919		7,919		350,147			0	610	08/25/2046.
74924S AB 2	RASC 2007-KS1 A2 SEQ FLT 1/25/2037		07/25/2014.	MBS Paydown		446,343	446,343	397,245	446,343				0		446,343			0	392	01/25/2037.
74924V AB 5	RASC 2006-EMX9 1A2 SEQ 0.3233 11/25/36		06/25/2014.	MBS Paydown		794,543	794,543	766,734	794,543				0		794,543			0	715	11/25/2036.
749271 AA 0	RBSCF 2009-RR1 CSA SEQ CSTR SSNR 9/17/39		02/17/2014.	MBS Paydown		5,000,000	5,000,000	4,716,420	4,967,377		32,623		32,623		5,000,000			0	47,985	09/17/2039.
74927D BY 1	RBSSP 2010-4 11A55 SEQ SSNR 5.50 10/37		12/26/2014.	MBS Paydown		425,135	425,135	422,478	422,920		392		392		425,135			0	13,351	10/26/2037.
74927T AC 5	RBSSP 2010-9 3A2 SEQ SSUP AFC 10/34 RE		11/26/2014.	MBS Paydown									0					0		10/26/2034.
749289 AA 2	RBSCF 2009-RR2 CWA SEQ SSNR CSTR 8/48		12/16/2014.	MBS Paydown		829,669	829,669	778,852	805,771		21,935		21,935		829,669			0	26,252	08/16/2048.
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51		12/16/2014.	MBS Paydown		26,928	26,928	25,750	26,292		562		562		26,928			0	1,441	02/16/2051.
749289 BT 0	RBSCF 2009-RR2 JPA SEQ SSNR CSTR 5/16/47		12/16/2014.	MBS Paydown		114,158	114,158	104,448	109,638		4,301		4,301		114,158			0	4,366	05/16/2047.
74928D AU 9	RBSSP 2009-1 7A1 SEQ SSNR CSTR 06/26/37		12/26/2014.	MBS Paydown		463,179	463,179	470,126	444,688		(481)		(481)		463,179			0	7,541	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		06/26/2014.	MBS Paydown				(3,476)					0					0	248	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		11/01/2014.	Suspense Ledger Adjustment									0		113,154		(113,154)	(113,154)		06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		12/26/2014.	Pass-Through Loss			40,632	17,744			1,145		1,145		40,632		(40,632)	(40,632)	2,090	06/26/2037.
74928D AV 7	RBSSP 2009-1 7A2 Z MEZ CSTR 6/26/2037		12/31/2014.	Book Value Adjustment									0		(153,786)		153,786	153,786		06/26/2037.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		11/01/2014.	Suspense Ledger Adjustment									0		43,536		(43,536)	(43,536)		03/26/2036.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		12/26/2014.	MBS Paydown		317,999	317,999	180,149	181,549				0		317,999			0	17,766	03/26/2036.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		12/26/2014.	Pass-Through Loss			47,640	28,203					0		47,640		(47,640)	(47,640)	1,843	03/26/2036.
74928F AY 6	RBSSP 2009-3 6A3 Z MEZ CSTR 03/26/2036		12/31/2014.	Book Value Adjustment									0		(91,176)		91,175	91,175		03/26/2036.
74928F AZ 3	RBSSP 2009-3 6A4 SEQ SSNR CSTR 3/26/2036		06/26/2014.	MBS Paydown		299,847	299,847	305,844	225,295		(1)		(1)		299,847			0	5,029	03/26/2036.
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		12/16/2014.	MBS Paydown		449,695	449,695	453,981	450,846		(2,080)		(2,080)		449,695			0	16,929	09/16/2039.
74928U AL 1	RBSSP 2009-12 5A1 RR SEQ SSNR CSTR 08/36		12/26/2014.	MBS Paydown		438,153	438,153	425,009	428,320		7,094		7,094		438,153			0	9,647	08/25/2036.
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		05/26/2014.	MBS Paydown									0					0		08/25/2036.
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		12/26/2014.	Pass-Through Loss			6,599	4,682			(65)		(65)		6,599		(6,599)	(6,599)	281	08/25/2036.
74928U AM 9	RBSSP 2009-12 5A2 SEQ SSUP CSTR 08/36 RE		12/31/2014.	Book Value Adjustment									0		(6,599)		6,599	6,599		08/25/2036.
74928U AS 6	RBSSP 2009-12 7A1 RR SEQ SSNR CSTR 10/36		12/26/2014.	MBS Paydown		175,398	175,398	169,259	170,589		3,288		3,288		175,398			0	2,487	10/25/2036.
74930A BA 4	RBSCF 2010-RR4 JP7B SUB SSUP 5.40 1/49		08/16/2013.	MBS Paydown									0					0		01/16/2049.
74930V AA 9	RBSSP 2011-6 A1 SEQ SSNR CSTR 05/26/2036		12/26/2014.	MBS Paydown		375,153	375,153	361,085	356,725		3,833		3,833		375,153			0	6,040	05/26/2036.
74935T AA 9	RCMC 2012-CRE1 A SEQ 5.6235 11/15/2044		12/15/2014.	MBS Paydown		409,786	409,786	409,786	409,551		(88)		(88)		409,786			0	15,889	11/15/2044.
74951P DQ 8	RESIF 2005-A B3 SEQ FLT 03/10/2037		12/10/2014.	MBS Paydown		705,450	705,450	300,992	228,558		80,748		80,748		705,450			0	2,944	03/10/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017		11/15/2014.	Paydown		73,660	73,660	72,726	73,444		68		68		73,660			0	3,540	05/15/2017.
75971F AY 9	RAMC 2007-3W AF6 SEQ STP 9/25/2037		12/25/2014.	MBS Paydown		52,005	52,005	37,443	38,505		7,569		7,569		52,005			0	1,069	09/25/2037.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		02/28/2014.	Suspense Ledger Adjustment									0				17,759	17,759		07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		07/31/2014.	Book Value Adjustment		17,759							0		17,759		(17,759)	(17,759)		07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		12/25/2014.	MBS Paydown		137,536	137,536	137,521	74,454		21,418		21,418		137,536			0	4,070	07/25/2034.
760985 7F 2	RAMP 2004-RS7 AI6 NAS 5.22 7/25/34		12/25/2014.	Pass-Through Loss			4,181	4,181					0					0	125	07/25/2034.
760985 UA 7	RAMP 2003-RS3 AI4 SEQ 5.67 4/25/33		12/25/2014.	MBS Paydown		35,537	35,537	35,519	32,948		(301)		(301)		35,537			0	1,202	04/25/2033.
76110H RV 3	RALI 2004-QS4 A1 SEQ 4.35 3/25/34		12/25/2014.	MBS Paydown		292,929	292,929	268,396	283,583		6,338		6,338		292,929			0	6,506	03/25/2034.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		05/27/2014.	Suspense Ledger Adjustment		3,166							0				3,165	3,165		10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		07/31/2014.	Book Value Adjustment									0		3,165		(3,165)	(3,165)		10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		12/25/2014.	MBS Paydown		83,093	83,093	76,342	62,258		239		239		83,093			0	2,269	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		12/25/2014.	Pass-Through Loss			17,000	15,619					0					0	265	10/25/2035.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		05/27/2014.	Suspense Ledger Adjustment		562							0				562	562		02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		07/31/2014.	Book Value Adjustment									0		562		(562)	(562)		02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		12/25/2014.	MBS Paydown		50,056	50,056	50,025	36,825		157		157		50,056			0	1,519	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		12/25/2014.	Pass-Through Loss			10,731	10,725					0					0	367	02/25/2036.
76111J 7K 4	RFMSI 2003-S10 A5 NAS 5.50 6/25/33		12/25/2014.	MBS Paydown		166,047	166,047	171,288	169,420		(3,461)		(3,461)		166,047			0	4,838	06/25/2033.
76111J U5 1	RFMSI 2003-S4 A4 NAS 5.75 3/25/2033		12/25/2014.	MBS Paydown		126,325	126,325	129,246	128,162		(2,062)		(2,062)		126,325			0	4,712	03/25/2033.
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035		12/25/2014.	MBS Paydown		51,139	51,139	48,103	48,091		922		922		51,139			0	804	03/25/2035.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/25/2014.	Suspense Ledger Adjustment		279							0				279	279		10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		04/28/2014.	Suspense Ledger Adjustment		4,536							0				4,536	4,536		10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		05/27/2014.	Suspense Ledger Adjustment		112							0				112	112		10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		07/31/2014.	Book Value Adjustment									0		4,927		(4,927)	(4,927)		10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		12/25/2014.	MBS Paydown		109,978	109,978	100,507	110,960		(7,559)		(7,559)		109,978			0	2,848	10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032		12/25/2014.	Pass-Through Loss			1,196	1,040					0					0	(8)	10/25/2032.
76112B SE 1	RAAC 2005-SP1 1A5 PAC 5.0 9/25/34		12/25/2014.	MBS Paydown		368,469	368,469	355,817	362,630		3,632		3,632		368,469			0	8,768	09/25/2034.
77356P AA 0	RCTF 2004-1A A1 ABS 5.22 05/17/2021		11/15/2014.	MBS Paydown		153,120	153,120	152,942	153,065		12		12		153,120			0	5,256	05/17/2021.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		12/15/2014.	MBS Paydown		381,905	381,905	381,905	390,403		(2,449)		(2,449)		381,905			0	7,546	07/15/2042.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		12/15/2014.	MBS Paydown		286,990	286,990	286,990	286,628		54		54		286,990			0	5,339	05/16/2044.
784635 AL 8	SPX CORP 7.625 12/15/2014		01/23/2014.	Cash Tender		1,062,280	1,000,000	1,064,500	1,015,657		(986)		(986)		1,014,671		47,609	47,609	8,049	12/15/2014.
80629Q AA 3	SCHAHIN II FINANCE 5.875 09/25/2022	R	09/25/2014.	Sinking Fund Redemption		117,333	117,333	117,333	117,271		4		4		117,333			0	5,227	09/25/2022.
81683R AJ 3	SEMINOLE TRIBE 7.804 10/01/2020		10/01/2014.	Sinking Fund Redemption		200,000	200,000	200,000	200,002		(0)		(0)		200,000			0	15,608	10/01/2020.
81745A AB 3	SEMT 2013-5 A2 SEQ CSTR 05/25/2043		12/25/2014.	MBS Paydown		142,360	142,360	134,774			1,050		1,050		142,360			0	1,764	05/25/2043.
81745J AA 6	SEMT 2013-11 A1 SEQ SNR 3.50 09/25/2043		12/25/2014.	MBS Paydown		241,230	241,230	237,988			1,224		1,224		241,230			0	4,831	09/25/2043.
81745M AA 9	SEMT 2013-2 A SEQ SNR CSTR 02/25/2043		12/25/2014.	MBS Paydown		137,105	137,105	122,809			1,107		1,107		137,105			0	790	02/25/2043.
822582 AF 9	SHELL INTL FIN 4.00 03/21/2014	R	03/21/2014.	Maturity		2,000,000	2,000,000	1,999,460	1,999,974		26		26		2,000,000			0	40,000	03/21/2014.
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		12/15/2014.	MBS Paydown		227,413	227,413	226,795	226,842		346		346		227,413			0	3,334	03/17/2025.
833034 AF 8	SNAP-ON INC 5.85 03/01/2014		03/01/2014.	Maturity		2,500,000	2,500,000	2,497,800	2,499,919		81		81		2,500,000			0	73,125	03/01/2014.
83546D AA 6	SONIC 2011-1A A2 ABS 5.438 05/20/2041		12/20/2014.	MBS Paydown		58,500	58,500	58,799	58,712		(32)		(32)		58,500			0	1,723	05/20/2041.
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37		06/25/2014.	MBS Paydown		380,857	380,857	1,435,259			17,958		17,958		380,857			0	295	03/25/2037.
84474W AA 8	SOUTHWEST AIR 6.53 07/02/19		01/02/2014.	Sinking Fund Redemption		255,585	255,585	226,193	241,877		19		19		255,585			0	8,345	07/02/2019.
848239 AA 7	SPENCER SP HLDG 11.00 05/01/2017		07/16/2014.	Cash Tender		1,062,500	1,000,000	1,000,000	1,000,077		(77)		(77)		1,000,000		62,500	62,500	77,917	05/01/2017.
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23		12/25/2014.	MBS Paydown		184,220	184,220	184,208			3		3		184,220			0	885	05/25/2023.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
855541 AC 2	STARM 2007-S1 3A1 SEQ CSTR 01/25/2037		12/25/2014.	MBS Paydown		65,076	65,076	59,219	59,345		3,144		3,144		65,076			0	909	01/25/2037.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		12/25/2014.	MBS Paydown		253,836	253,836	177,686	172,620		43,706		43,706		253,836			0	805	08/25/2035.
86359Y AG 6	SASC 2006-BC1 A5 SEQ FLT 03/25/2036		12/25/2014.	MBS Paydown		362,118	362,118	257,104	268,564		30,925		30,925		362,118			0	642	03/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		12/25/2014.	MBS Paydown		98,442	98,442	227,272			247		247		98,442			0	2,859	05/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		12/25/2014.	Pass-Through Loss			16,967	(137,415)					0		16,967		(16,967)	(16,967)	426	05/25/2036.
86360B AJ 7	SARM 2006-4 5A1 SEQ SSNR CSTR 05/25/2036		12/31/2014.	Book Value Adjustment				2,771					0		(16,967)		16,967	16,967		05/25/2036.
86765B AF 6	SUNOCO LOGISTICS 8 02/15/14		02/15/2014.	Maturity		5,000,000	5,000,000	4,999,750	5,000,000		0		0		5,000,000			0	218,750	02/15/2014.
872162 AK 8	TAL 2012-1A ABS 3.86 05/20/2027		05/20/2014.	MBS Paydown		1,683,333	1,683,333	1,682,685	1,682,776		558		558		1,683,333			0	26,538	05/20/2027.
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		12/20/2014.	MBS Paydown		290,000	290,000	290,200	290,190		(20)		(20)		290,000			0	4,445	02/22/2038.
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		12/20/2014.	MBS Paydown		150,000	150,000	149,936	149,937		6		6		150,000			0	2,243	11/20/2038.
881561 UH 5	TMTS 2005-8HE M1 MEZ FLT 07/25/2035		12/25/2014.	MBS Paydown		462,447	462,447	395,392	452,567		5,833		5,833		462,447			0	2,529	07/25/2035.
88157V AB 3	TMTS 2007-6ALT A2 SEQ CSTR 08/25/2038		12/25/2014.	MBS Paydown		126,021	126,021	65,531	73,216		42,454		42,454		126,021			0	326	08/25/2038.
883145 AJ 3	TMCL 2011-1A A ABS 4.70 06/15/2026	R	05/15/2014.	MBS Paydown		1,500,000	1,500,000	1,500,000	1,499,999		1		1		1,500,000			0	28,733	06/15/2026.
883145 AN 4	TMCL 2012-1A A ABS 4.21 04/15/2027	R	05/15/2014.	MBS Paydown		833,333	833,333	833,230	833,245		88		88		833,333			0	14,326	04/15/2027.
88732J AQ 1	TIME WARNER CABLE 8.25 02/14/2014		02/14/2014.	Maturity		1,500,000	1,500,000	1,497,735	1,499,929		71		71		1,500,000			0	61,875	02/14/2014.
88732J AR 9	TIME WARNER CABLE 7.50 04/01/2014		04/01/2014.	Maturity		4,000,000	4,000,000	3,981,360	3,998,911		1,089		1,089		4,000,000			0	150,000	04/01/2014.
887389 AG 9	TIMKEN CO 6.00 09/15/2014		09/15/2014.	Maturity		1,000,000	1,000,000	998,630	999,782		218		218		1,000,000			0	60,000	09/15/2014.
89655Y AA 4	TRL 2009-1A A ABS 6.657 11/16/2039		12/16/2014.	MBS Paydown		85,883	85,883	85,883	85,824		(1)		(1)		85,883			0	3,159	11/16/2039.
89656C AA 1	TRL 2010-1A A ABS 5.194 10/16/2040		12/16/2014.	MBS Paydown		167,279	167,279	173,486	173,070		(1,733)		(1,733)		167,279			0	4,941	10/16/2040.
89678D AA 3	TCF 2012-1A A ABS 4.21 05/14/2027		09/14/2014.	MBS Paydown		1,683,333	1,683,333	1,683,125	1,683,154		179		179		1,683,333			0	51,046	05/14/2027.
89690E AA 5	TRMF 2011-1A A1A ABS 4.37 07/15/41		12/15/2014.	MBS Paydown		122,372	122,372	122,372	122,372		(0)		(0)		122,372			0	2,938	07/15/2041.
907833 AE 7	UNION PACIFIC RR 6.7 02/23/19		08/23/2014.	Sinking Fund Redemption		77,122	98,798	74,242	97,683		161		161		77,122			0	3,895	02/23/2019.
90783T AA 8	UNP CO 2004 TRST 04-1 5.404 07/02/2025		07/02/2014.	Sinking Fund Redemption		109,950	109,950	109,950	109,950				0		109,950			0	5,349	07/02/2025.
908594 AC 8	UNION TANK CAR CO 4.71 05/15/2020		05/15/2014.	Sinking Fund Redemption		90,909	90,909	90,909	90,908		0		0		90,909			0	2,141	05/15/2020.
909287 AA 2	UAL 2007 PT TRUST 6.636 07/02/22		07/02/2014.	Sinking Fund Redemption		60,047	60,047	57,945	58,384		76		76		60,047			0	3,189	07/02/2022.
92553P AE 2	VIACOM INC 4.375 09/15/2014		04/03/2014.	Make Whole Call		3,053,187	3,000,000	2,978,730	2,996,752		3,248		3,248		3,000,000		53,187	53,187	72,188	09/15/2014.
92765Y AA 5	VIRGIN AUSTRALIA 2013 1A 5.00 10/23/2023	R	10/23/2014.	Sinking Fund Redemption		209,972	209,972	209,972	209,972		0		0		209,972			0	7,927	10/23/2023.
92857W AK 6	VODAFONE GROUP 5.75 03/15/2016	R	03/26/2014.	Make Whole Call		3,300,360	3,000,000	3,013,380	3,003,905		2,721		2,721		3,006,626		293,734	293,734	91,521	03/15/2016.
92935H AA 7	WCP 2010-1 A 4.141 11/15/2015		12/15/2014.	Sinking Fund Redemption		445,200	445,200	445,356	444,262		(902)		(902)		445,200			0	9,894	11/15/2015.
93114K AG 8	WAL-MART STORES 8.8 12/30/14		07/01/2014.	Paydown		404,855	404,855	484,409	409,386		(3,682)		(3,682)		404,855			0	31,217	12/30/2014.
93114K AG 8	WAL-MART STORES 8.8 12/30/14		12/30/2014.	Maturity		65,413	65,413	78,267	66,145		(1,581)		(1,581)		65,413			0	8,619	12/30/2014.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		12/25/2014.	MBS Paydown		21,856	21,856	17,108	9,895		257		257		21,856			0	81	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		12/25/2014.	Pass-Through Loss			19,702	15,422					0					0	73	07/25/2036.
94980G AR 2	WFHET 2004-2 M4 MEZ FLT 5/25/2034		11/25/2014.	MBS Paydown		53,063	53,063	36,614	35,528		12,874		12,874		53,063			0	463	10/25/2034.
94983T AJ 9	WFMBS 2006-AR6 5A1 SEQ SSNR CSTR 03/36		12/25/2014.	MBS Paydown		154,421	154,421	136,855	135,036		10,117		10,117		154,421			0	1,890	03/25/2036.
94986L AJ 3	WFMBS 2007-16 1APO PO 12/28/2037		12/25/2014.	MBS Paydown		230,354	230,354	185,003	159,666		28,740		28,740		230,354			0		12/28/2037.
949912 AA 7	WFALT 2003-1 1A1 SEQ 5.75 9/25/2033		12/25/2014.	MBS Paydown		73,339	73,339	68,022	68,435		3,152		3,152		73,339			0	2,171	09/25/2033.
96032V AA 9	WESTR 2013-1A A ABS 2.25 08/20/2025		08/20/2014.	MBS Paydown		217,897	217,897	217,897	217,803		46		46		217,897			0	1,801	08/20/2025.
96032V AA 9	WESTR 2013-1A A ABS 2.25 08/20/2025		09/17/2014.	AMHERST SECURITIES CORP.		775,775	772,041	772,041	771,706		(1,287)		(1,287)		770,370		5,404	5,404	13,871	08/20/2025.
96032V AB 7	WESTR 2013-1A B ABS MEZ 3.75 08/20/2025		12/20/2014.	MBS Paydown		305,832	305,832	311,471			(1,002)		(1,002)		305,832			0	3,337	08/20/2025.
96032X AA 5	WESTR 2014-1A A ABS SSNR PT 2.15 12/26		12/20/2014.	MBS Paydown		142,805	142,805	142,259			(36)		(36)		142,805			0	276	12/20/2026.
961548 AS 3	WESTVACO CORP 7.50 06/15/2027		06/15/2014.	Sinking Fund Redemption		88,000	88,000	89,101	88,885		(885)		(885)		88,000			0	3,300	06/15/2027.
96928* CN 5	WALGREEN-AURORA IN 6.66 9/15/2031		12/15/2014.	Paydown		23,544	23,544	23,544	23,544				0		23,544			0	858	09/15/2031.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
96928* CP 0	WALGREENS PROVIDENCE RI 6.66 10/15/32	..	08/18/2014.	Paydown		1,518,103	1,138,013	1,138,013	1,138,013				0		1,138,013		380,090	380,090	50,801	10/15/2032.
96928* CQ 8	WALGREEN-IDAHO FALLS ID 6.66 6/15/2033	..	12/15/2014.	Paydown		22,420	22,420	22,420	22,420				0		22,420			0	817	06/15/2033.
96928* CR 6	WALGREEN-CHICAGO 6.66 5/15/2034	..	12/15/2014.	Paydown		27,449	27,449	27,449	27,449				0		27,449			0	1,000	05/15/2034.
96928* CS 4	WALGREEN-SULPHUR SP TX 6.66 10/15/2033	..	11/12/2014.	Paydown		983,950	728,914	728,914	728,914				0		728,919		255,033	255,033	43,645	10/15/2033.
97652P AL 5	WIN 2014-1 A11 SEQ SSUP 3.50 06/27/2044	..	12/20/2014.	MBS Paydown		320,269	320,269	318,267			700		700		320,269			0	3,011	06/20/2044.
976656 CA 4	WISC ELEC POWER 6.00 04/01/2014	..	04/01/2014.	Maturity		1,000,000	1,000,000	998,060	999,898		102		102		1,000,000			0	30,000	04/01/2014.
989701 BB 2	ZIONS BANCORP 4.50 03/27/2017	..	09/24/2014.	Cash Tender		1,000,000	1,000,000	942,500	960,913		39,087		39,087		1,000,000			0	115,185	03/27/2017.
3899999.	Total - Bonds - Industrial and Miscellaneous					268,160,140	268,389,649	264,300,241	252,699,492	0	2,273,327	0	2,273,327	0	265,692,958	0	2,467,182	2,467,182	8,094,813	XXX
8399997.	Total - Bonds - Part 4					277,050,562	277,280,071	273,581,258	261,349,429	0	2,255,576	0	2,255,576	0	274,583,380	0	2,467,182	2,467,182	8,363,806	XXX
8399998.	Total - Bonds - Summary Item from Part 5												0						20,440	XXX
8399999.	Total - Bonds					277,050,562	277,280,071	273,581,258	261,349,429	0	2,255,576	0	2,255,576	0	274,583,380	0	2,467,182	2,467,182	8,384,246	XXX
Common Stocks - Industrial and Miscellaneous																				
910047 10 9	UNITED CONTINENTAL HOLDINGS	..	11/13/2014.	ISI GROUP	10,167.000	563,893	XXX	202,509	384,618	(182,108)			(182,108)		202,509		361,384	361,384		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					563,893	XXX	202,509	384,618	(182,108)	0	0	(182,108)	0	202,509	0	361,384	361,384	0	XXX
9799997.	Total - Common Stocks - Part 4					563,893	XXX	202,509	384,618	(182,108)	0	0	(182,108)	0	202,509	0	361,384	361,384	0	XXX
9799999.	Total - Common Stocks					563,893	XXX	202,509	384,618	(182,108)	0	0	(182,108)	0	202,509	0	361,384	361,384	0	XXX
9899999.	Total - Preferred and Common Stocks					563,893	XXX	202,509	384,618	(182,108)	0	0	(182,108)	0	202,509	0	361,384	361,384	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					277,614,455	XXX	273,783,768	261,734,046	(182,108)	2,255,576	0	2,073,468	0	274,785,889	0	2,828,566	2,828,566	8,384,246	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
3622NH AC 9	GSCI 2007-1A C CLO FLT 01/21/2020	..	07/11/2013	ROYAL BANK OF CANADA	10/20/2013	MBS Paydown								0				0	20,440	(38,024)
3899999.	Total - Bonds - Industrial and Miscellaneous						0	0	0	0	0	0	0	0	0	0	0	0	20,440	(38,024)
8399998.	Total - Bonds						0	0	0	0	0	0	0	0	0	0	0	0	20,440	(38,024)
9999999.	Total - Bonds, Preferred and Common Stocks							0	0	0	0	0	0	0	0	0	0	0	20,440	(38,024)

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....0.

2. Total amount of intangible assets nonadmitted $.....0.

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
825253 30 7	Invesco Advisors Inc. Treasury Portfolio Cash Management			12/30/2014.	The Bank of New York Mellon	XXX	21,102,454						21,102,454	188		0.010	0.010	Mtly.	4,758	
8899999. Total - Exempt Money Market Mutual Funds							21,102,454	0	0	0	0	XXX	21,102,454	188	0	XXX	XXX	XXX	4,758	0
9199999. Total - Short-Term Investments							21,102,454	0	0	0	0	XXX	21,102,454	188	0	XXX	XXX	XXX	4,758	0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/07/2014	01/06/2015		447,345	1,826.7700		11,287		23,664	*#	23,664	22,724		(10,346)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/07/2014	01/06/2015		2,680,776	1,826.7700		60,666		124,478	*#	124,478	119,422		(55,611)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/07/2014	01/06/2015		6,022,655	1,826.7700		119,809		240,643	*#	240,643	230,659		(109,825)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/07/2014	01/06/2015		4,756,977	1,826.7700		91,558		182,955	*#	182,955	175,325		(83,928)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/07/2014	01/06/2015		2,003,877	1,826.7700		39,918		91,174	*#	91,174	87,847		(36,592)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/21/2014	01/20/2015		218,888	1,838.7000		5,622		11,640	*#	11,640	11,172		(5,154)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/21/2014	01/20/2015		2,147,324	1,838.7000		48,150		97,184	*#	97,184	93,172		(44,138)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	01/21/2014	01/20/2015		4,069,663	1,838.7000		78,197		157,303	*#	157,303	150,787		(71,681)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/21/2014	01/20/2015		4,625,243	1,838.7000		86,785		169,994	*#	169,994	162,762		(79,553)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/21/2014	01/20/2015		1,979,040	1,838.7000		38,048		91,027	*#	91,027	87,857		(34,877)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	02/07/2014	02/06/2015		5,590,710	1,773.4300		107,752		201,633	*#	201,633	183,674		(89,793)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	02/07/2014	02/06/2015		5,856,181	1,773.4300		119,506		225,131	*#	225,131	205,214		(99,588)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	02/07/2014	02/06/2015		2,658,806	1,773.4300		60,659		116,083	*#	116,083	105,973		(50,550)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/07/2014	02/06/2015		354,631	1,773.4300		9,555		18,829	*#	18,829	17,236		(7,962)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	02/07/2014	02/06/2015		1,808,302	1,773.4300		39,023		84,071	*#	84,071	77,568		(32,519)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/21/2014	02/20/2015		4,060,964	1,839.7800		80,346		149,790	*#	149,790	136,399		(66,955)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/21/2014	02/20/2015		2,706,515	1,839.7800		60,330		114,392	*#	114,392	104,337		(50,275)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/21/2014	02/20/2015		226,508	1,839.7800		5,979		11,676	*#	11,676	10,679		(4,982)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/21/2014	02/20/2015		4,514,421	1,839.7800		85,441		158,371	*#	158,371	144,131		(71,201)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/21/2014	02/20/2015		2,069,829	1,839.7800		41,042		97,253	*#	97,253	90,412		(34,201)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/07/2014	03/06/2015		357,519	1,877.0300		8,720		15,811	*#	15,811	13,631		(6,540)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/07/2014	03/06/2015		4,889,558	1,877.0300		91,772		161,605	*#	161,605	138,662		(68,829)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/07/2014	03/06/2015		2,173,704	1,877.0300		45,315		80,654	*#	80,654	69,326		(33,986)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/07/2014	03/06/2015		4,497,128	1,877.0300		86,874		154,135	*#	154,135	132,416		(65,156)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	03/07/2014	03/06/2015		1,711,386	1,877.0300		33,635		79,044	*#	79,044	70,636		(25,226)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	03/21/2014	03/20/2015		5,531,714	1,872.0100		102,744		179,084	*#	179,084	153,398		(77,058)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	03/21/2014	03/20/2015		6,080,672	1,872.0100		121,938		214,111	*#	214,111	183,627		(91,453)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	03/21/2014	03/20/2015		1,615,459	1,872.0100		34,708		61,419	*#	61,419	52,742		(26,031)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	03/21/2014	03/20/2015		1,862,341	1,872.0100		37,207		86,590	*#	86,590	77,288		(27,905)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/07/2014	04/06/2015		1,606,377	1,865.0900		34,486		62,739	*#	62,739	51,244		(22,991)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2014	04/06/2015		817,210	1,865.0900		16,286		29,301	*#	29,301	23,872		(10,858)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/07/2014	04/06/2015		1,314,376	1,865.0900		30,663		56,528	*#	56,528	46,307		(20,442)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2014	04/06/2015		6,075,411	1,865.0900		114,792		205,567	*#	205,567	167,303		(76,528)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2014	04/06/2015		4,215,975	1,865.0900		74,550		132,365	*#	132,365	107,515		(49,700)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/07/2014	04/06/2015		2,402,178	1,865.0900		43,701		111,403	*#	111,403	96,836		(29,134)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2014	04/20/2015		998,160	1,864.8500		22,887		42,632	*#	42,632	35,003		(15,258)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	04/21/2014	04/20/2015		3,675,039	1,864.8500		68,856		116,008	*#	116,008	93,056		(45,904)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	04/21/2014	04/20/2015		8,400,390	1,864.8500		166,490		282,137	*#	282,137	226,641		(110,993)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	04/21/2014	04/20/2015		1,884,037	1,864.8500		42,044		73,060	*#	73,060	59,045		(28,029)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	04/21/2014	04/20/2015		1,961,519	1,864.8500		38,560		90,059	*#	90,059	77,205		(25,707)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	05/06/2015		1,853,602	1,867.7200		45,950		79,878	*#	79,878	60,732		(26,804)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	05/06/2015		4,454,354	1,867.7200		81,993		137,493	*#	137,493	103,329		(47,829)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	05/06/2015		5,655,667	1,867.7200		111,435		188,171	*#	188,171	141,740		(65,003)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	05/06/2015		1,060,742	1,867.7200		22,019		37,403	*#	37,403	28,229		(12,844)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/07/2014	05/06/2015		1,871,370	1,867.7200		40,018		68,210	*#	68,210	51,536		(23,344)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/07/2014	05/06/2015		2,430,081	1,867.7200		48,388		113,053	*#	113,053	92,891		(28,226)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2014	05/20/2015		1,489,214	1,872.8300		40,482		70,915	*#	70,915	54,047		(23,614)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2014	05/20/2015		1,714,244	1,872.8300		37,739		63,915	*#	63,915	48,191		(22,014)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2014	05/20/2015		7,132,849	1,872.8300		143,774		240,763	*#	240,763	180,857		(83,868)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2014	05/20/2015		3,391,668	1,872.8300		64,761		107,772	*#	107,772	80,788		(37,777)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/21/2014	05/20/2015		2,036,637	1,872.8300		42,476		92,616	*#	92,616	74,917		(24,778)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/09/2014	06/06/2015		1,282,163	1,949.4400		29,774		42,391	*#	42,391	27,504		(14,887)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/09/2014	06/06/2015		4,207,908	1,949.4400		76,261		106,353	*#	106,353	68,222		(38,130)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/09/2014	06/06/2015		1,034,715	1,949.4400		21,353		30,083	*#	30,083	19,407		(10,677)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/09/2014	06/06/2015		7,348,430	1,949.4400		147,199		206,745	*#	206,745	133,146		(73,600)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/09/2014	06/06/2015		2,089,687	1,949.4400		39,930		66,190	*#	66,190	46,225		(19,965)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/23/2014	06/20/2015		2,207,969	1,962.8700		52,621		74,517	*#	74,517	48,207		(26,311)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/23/2014	06/20/2015		4,738,928	1,962.8700		87,083		120,813	*#	120,813	77,272		(43,542)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	06/23/2014	06/20/2015		4,632,169	1,962.8700		89,888		125,195	*#	125,195	80,251		(44,944)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/23/2014	06/20/2015		3,146,704	1,962.8700		64,253		89,811	*#	89,811	57,684		(32,126)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	06/23/2014	06/20/2015		1,352,926	1,962.8700		24,496		38,176	*#	38,176	25,928		(12,248)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2014	07/06/2015		680,124	1,985.4400		14,233		19,463	*#	19,463	11,160		(5,930)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	07/07/2014	07/06/2015		500,710	1,985.4400		11,402		15,637	*#	15,637	8,986		(4,751)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	07/07/2014	07/06/2015		4,105,638	1,985.4400		81,350		110,886	*#	110,886	63,432		(33,896)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	07/07/2014	07/06/2015		6,173,149	1,985.4400		108,853		148,043	*#	148,043	84,545		(45,356)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/07/2014	07/06/2015		2,297,055	1,985.4400		39,556		54,985	*#	54,985	31,911		(16,482)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/21/2014	07/20/2015		6,288,501	1,978.2200		128,903		175,317	*#	175,317	100,124		(53,710)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/21/2014	07/20/2015		651,114	1,978.2200		14,462		19,756	*#	19,756	11,320		(6,026)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	07/21/2014	07/20/2015		7,664,782	1,978.2200		138,710		187,107	*#	187,107	106,192		(57,796)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	07/21/2014	07/20/2015		2,944,157	1,978.2200		52,715		76,242	*#	76,242	45,491		(21,965)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2014	08/06/2015		618,165	1,920.2400		13,495		21,645	*#	21,645	12,648		(4,498)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	08/07/2014	08/06/2015		1,144,232	1,920.2400		28,966		43,399	*#	43,399	24,089		(9,655)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2014	08/06/2015		3,941,684	1,920.2400		81,237		117,115	*#	117,115	62,957		(27,079)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2014	08/06/2015		10,118,064	1,920.2400		179,056		259,393	*#	259,393	140,022		(59,685)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/07/2014	08/06/2015		2,679,124	1,920.2400		52,655		98,117	*#	98,117	63,014		(17,552)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/21/2014	08/20/2015		8,774,963	1,986.5100		164,676		208,596	*#	208,596	98,812		(54,892)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	08/21/2014	08/20/2015		1,582,458	1,986.5100		32,103		40,723	*#	40,723	19,321		(10,701)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	08/21/2014	08/20/2015		1,739,543	1,986.5100		41,078		52,330	*#	52,330	24,944		(13,693)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	08/21/2014	08/20/2015		2,061,084	1,986.5100		41,055		52,469	*#	52,469	25,098		(13,685)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/08/2014	09/06/2015		799,207	2,007.7100		22,212		26,384	*#	26,384	9,725		(5,553)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/08/2014	09/06/2015		8,495,609	2,007.7100		156,131		184,525	*#	184,525	67,426		(39,033)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/08/2014	09/06/2015		891,927	2,007.7100		21,089		24,916	*#	24,916	9,100		(5,272)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/08/2014	09/06/2015		1,956,146	2,007.7100		43,981		51,810	*#	51,810	18,825		(10,995)			1	B

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/08/2014	09/06/2015		1,918,787	2,007.7100		36,661		44,648	*#	44,648	17,152		(9,165)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/21/2014	09/20/2015		2,675,978	2,010.4000		58,460		70,527	*#	70,527	26,682		(14,615)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/21/2014	09/20/2015		621,736	2,010.4000		15,290		18,603	*#	18,603	7,135		(3,822)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/21/2014	09/20/2015		10,463,447	2,010.4000		188,262		226,048	*#	226,048	84,852		(47,065)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/21/2014	09/20/2015		574,080	2,010.4000		11,476		13,135	*#	13,135	4,527		(2,869)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	09/21/2014	09/20/2015		2,109,075	2,010.4000		38,732		48,801	*#	48,801	19,752		(9,683)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/07/2014	10/06/2015		1,160,355	1,964.8200		27,272		36,206	*#	36,206	13,479		(4,545)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/07/2014	10/06/2015		9,836,969	1,964.8200		183,039		238,780	*#	238,780	86,247		(30,507)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/07/2014	10/06/2015		1,198,719	1,964.8200		33,158		44,425	*#	44,425	16,793		(5,526)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/07/2014	10/06/2015		1,047,532	1,964.8200		20,590		26,979	*#	26,979	9,821		(3,432)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	10/07/2014	10/06/2015		1,183,321	1,964.8200		26,650		35,287	*#	35,287	13,079		(4,442)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/07/2014	10/06/2015		2,791,187	1,964.8200		57,761		86,687	*#	86,687	38,553		(9,627)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/21/2014	10/20/2015		891,029	1,904.0100		19,908		25,492	*#	25,492	8,902		(3,318)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/21/2014	10/20/2015		1,977,985	1,904.0100		50,280		65,002	*#	65,002	23,101		(8,380)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/21/2014	10/20/2015		11,078,540	1,904.0100		230,530		294,898	*#	294,898	102,789		(38,422)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/21/2014	10/20/2015		2,461,575	1,904.0100		62,961		91,315	*#	91,315	38,848		(10,494)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/07/2014	11/06/2015		1,118,200	2,031.2100		29,876		32,885	*#	32,885	5,498		(2,490)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/07/2014	11/06/2015		2,462,842	2,031.2100		52,357		57,801	*#	57,801	9,807		(4,363)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/07/2014	11/06/2015		10,765,413	2,031.2100		202,623		221,405	*#	221,405	35,667		(16,885)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	11/07/2014	11/06/2015		1,477,980	2,031.2100		35,763		39,166	*#	39,166	6,383		(2,980)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	11/07/2014	11/06/2015		3,598,881	2,031.2100		76,169		84,508	*#	84,508	14,686		(6,347)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2014	11/20/2015		2,427,023	2,052.7500		53,808		53,665	*#	53,665	4,341		(4,484)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2014	11/20/2015		9,932,118	2,052.7500		190,731		190,137	*#	190,137	15,300		(15,894)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	WELLS FARGO	11/21/2014	11/20/2015		1,826,387	2,052.7500		46,470		45,582	*#	45,582	2,984		(3,873)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/21/2014	11/20/2015		2,548,113	2,052.7500		56,418		53,261	*#	53,261	1,545		(4,701)			1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/08/2014	12/06/2015		10,302,445	2,075.3700		185,163		180,246	*#	180,246	(4,917)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/08/2014	12/06/2015		2,650,659	2,075.3700		54,409		53,112	*#	53,112	(1,297)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/08/2014	12/06/2015		1,871,115	2,075.3700		45,523		45,012	*#	45,012	(511)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/08/2014	12/06/2015		2,520,554	2,075.3700		47,524		45,198	*#	45,198	(2,326)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/22/2014	12/20/2015		2,347,250	2,070.6500		57,620		52,756	*#	52,756	(4,864)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/22/2014	12/20/2015		11,487,679	2,070.6500		223,579		204,302	*#	204,302	(19,277)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	12/22/2014	12/20/2015		2,040,253	2,070.6500		44,990		41,152	*#	41,152	(3,838)					1	B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/22/2014	12/20/2015		2,782,417	2,070.6500		59,756		51,136	*#	51,136	(8,621)					1	B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										0	7,709,522	0	11,509,022	XXX	11,509,022	7,195,622	0	(3,396,124)	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										0	7,709,522	0	11,509,022	XXX	11,509,022	7,195,622	0	(3,396,124)	0	0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										0	7,709,522	0	11,509,022	XXX	11,509,022	7,195,622	0	(3,396,124)	0	0	XXX	XXX
0429999. Total-Purchased Options										0	7,709,522	0	11,509,022	XXX	11,509,022	7,195,622	0	(3,396,124)	0	0	XXX	XXX
1409999. Total-Hedging Other										0	7,709,522	0	11,509,022	XXX	11,509,022	7,195,622	0	(3,396,124)	0	0	XXX	XXX
1449999. TOTAL										0	7,709,522	0	11,509,022	XXX	11,509,022	7,195,622	0	(3,396,124)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
	A	Equity Index																				

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
B	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index.

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amorization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Call Options and Warrants																								
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/08/2013	01/06/2014	01/06/2014			2,327,607	1,466.4700	42,125			90,733		*#	(87,264)		(3,510)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	01/08/2013	01/06/2014	01/06/2014			10,087,564	1,466.4700	234,774			529,600		*#	(510,018)		(19,564)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	01/08/2013	01/06/2014	01/06/2014			1,589,534	1,466.4700	27,748			72,318		*#	(70,009)		(2,312)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/22/2013	01/20/2014	01/20/2014			1,934,319	1,485.9800	36,539			75,434		*#	(72,307)		(3,045)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/22/2013	01/20/2014	01/20/2014			7,989,359	1,485.9800	194,199			419,420		*#	(402,703)		(16,183)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	01/22/2013	01/20/2014	01/20/2014			1,221,902	1,485.9800	22,728			54,987		*#	(53,087)		(1,894)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/08/2013	02/06/2014	02/06/2014			4,755,371	1,512.1200	88,936			180,703		*#	(164,182)		(14,823)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/08/2013	02/06/2014	02/06/2014			8,558,469	1,512.1200	211,002			449,340		*#	(409,497)		(35,167)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	02/08/2013	02/06/2014	02/06/2014			1,240,837	1,512.1200	24,093			55,841		*#	(51,813)		(4,015)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/21/2013	02/20/2014	02/20/2014			3,888,188	1,511.9500	68,740			147,741		*#	(133,807)		(11,457)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	02/21/2013	02/20/2014	02/20/2014			7,320,123	1,511.9500	170,373			384,319		*#	(348,940)		(28,395)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	02/21/2013	02/20/2014	02/20/2014			1,320,861	1,511.9500	23,273			60,096		*#	(56,206)		(3,879)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	03/07/2013	03/06/2014	03/06/2014			4,098,436	1,541.4600	76,467			155,753		*#	(133,091)		(19,117)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/07/2013	03/06/2014	03/06/2014			6,681,201	1,541.4600	164,661			350,777		*#	(300,618)		(41,165)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	03/07/2013	03/06/2014	03/06/2014			1,392,399	1,541.4600	27,415			63,357		*#	(56,473)		(6,854)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/21/2013	03/20/2014	03/20/2014			5,115,966	1,558.7100	93,903			199,524		*#	(168,707)		(23,476)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	03/21/2013	03/20/2014	03/20/2014			6,823,951	1,558.7100	162,641			365,077		*#	(309,481)		(40,660)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	JPM CHASE	03/21/2013	03/20/2014	03/20/2014			1,118,789	1,558.7100	20,478			53,144		*#	(47,995)		(5,119)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	04/09/2013	04/06/2014	04/06/2014			4,408,665	1,553.2800	87,079			171,944		*#	(135,075)		(29,026)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/09/2013	04/06/2014	04/06/2014			8,528,797	1,553.2800	227,979			473,364		*#	(373,446)		(75,993)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/09/2013	04/06/2014	04/06/2014			1,859,248	1,553.2800	40,757			91,102		*#	(77,458)		(13,586)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	04/23/2013	04/20/2014	04/20/2014			4,757,411	1,555.2500	97,244			185,525		*#	(143,115)		(32,415)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	04/23/2013	04/20/2014	04/20/2014			9,197,190	1,555.2500	249,792			501,240		*#	(388,485)		(83,264)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	04/23/2013	04/20/2014	04/20/2014			1,619,111	1,555.2500	37,697			79,339		*#	(66,711)		(12,566)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/07/2013	05/06/2014	05/06/2014			3,764,386	1,617.5000	71,564			144,920		*#	(101,493)		(29,818)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	05/07/2013	05/06/2014	05/06/2014			9,407,637	1,617.5000	242,534			517,406		*#	(361,496)		(101,056)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	05/07/2013	05/06/2014	05/06/2014			1,320,576	1,617.5000	27,783			66,686		*#	(54,422)		(11,576)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	05/21/2013	05/20/2014	05/20/2014			3,463,594	1,666.2900	65,414			135,090		*#	(87,906)		(27,256)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	05/21/2013	05/20/2014	05/20/2014			8,363,856	1,666.2900	208,407			451,650		*#	(291,888)		(86,836)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	05/21/2013	05/20/2014	05/20/2014			1,271,530	1,666.2900	26,281			63,573		*#	(46,192)		(10,950)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/07/2013	06/06/2014	06/06/2014			2,520,901	1,622.5600	49,515			95,799		*#	(58,080)		(24,758)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/07/2013	06/06/2014	06/06/2014			10,541,012	1,622.5600	281,235			569,226		*#	(343,573)		(140,617)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/07/2013	06/06/2014	06/06/2014			1,623,973	1,622.5600	38,253			80,390		*#	(59,356)		(19,127)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	06/21/2013	06/20/2014	06/20/2014			4,222,146	1,588.1900	84,007			164,665		*#	(103,844)		(42,004)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	06/21/2013	06/20/2014	06/20/2014			9,203,109	1,588.1900	240,017			492,377		*#	(311,432)		(120,009)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	06/21/2013	06/20/2014	06/20/2014			1,128,567	1,588.1900	26,676			56,429		*#	(42,641)		(13,338)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/09/2013	07/06/2014	07/06/2014			4,346,633	1,631.8900	92,266			176,035		*#	(93,792)		(53,822)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	07/09/2013	07/06/2014	07/06/2014			6,519,179	1,631.8900	175,854			348,791		*#	(185,790)		(102,581)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/09/2013	07/06/2014	07/06/2014			1,758,259	1,631.8900	40,738			84,396		*#	(57,095)		(23,764)				B

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amorization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/22/2013	07/20/2014	07/20/2014			6,898,009	1,692.0900	135,385			279,371		*#	(134,140)		(78,974)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	07/22/2013	07/20/2014	07/20/2014			6,614,484	1,692.0900	164,728			353,887		*#	(168,521)		(96,091)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	07/22/2013	07/20/2014	07/20/2014			1,886,611	1,692.0900	37,318			91,504		*#	(53,369)		(21,769)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	08/07/2013	08/06/2014	08/06/2014			13,770,893	1,697.3700	260,949			550,797		*#	(240,150)		(173,966)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	08/07/2013	08/06/2014	08/06/2014			50,852	1,697.3700	1,230			2,721		*#	(1,183)		(820)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/07/2013	08/06/2014	08/06/2014			1,636,682	1,697.3700	30,306			77,727		*#	(42,090)		(20,204)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	08/21/2013	08/20/2014	08/20/2014			10,415,922	1,652.3500	199,953			416,612		*#	(200,077)		(133,302)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/21/2013	08/20/2014	08/20/2014			593,467	1,652.3500	14,144			30,565		*#	(14,708)		(9,429)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	08/21/2013	08/20/2014	08/20/2014			1,257,792	1,652.3500	24,549			59,156		*#	(37,490)		(16,366)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/09/2013	09/06/2014	09/06/2014			9,310,619	1,655.1700	190,018			367,774		*#	(140,019)		(142,514)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	09/09/2013	09/06/2014	09/06/2014			1,254,394	1,655.1700	34,210			69,617		*#	(26,764)		(25,657)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	09/09/2013	09/06/2014	09/06/2014			1,445,695	1,655.1700	33,042			69,395		*#	(36,408)		(24,782)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	09/23/2013	09/20/2014	09/20/2014			12,585,418	1,709.9100	228,978			490,857		*#	(171,623)		(171,734)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	09/23/2013	09/20/2014	09/20/2014			716,864	1,709.9100	17,621			40,142		*#	(14,077)		(13,216)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	09/23/2013	09/20/2014	09/20/2014			1,602,486	1,709.9100	29,812			80,129		*#	(38,025)		(22,359)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/07/2013	10/06/2014	10/06/2014			11,596,796	1,690.5000	215,129			452,278		*#	(146,312)		(179,274)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BARCLAYS	10/07/2013	10/06/2014	10/06/2014			1,851,938	1,690.5000	46,986			103,711		*#	(33,667)		(39,155)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	ROYAL BANK OF CANADA	10/07/2013	10/06/2014	10/06/2014			1,966,457	1,690.5000	39,562			97,340		*#	(44,966)		(32,968)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/21/2013	10/20/2014	10/20/2014			12,300,779	1,744.5000	233,958			485,897		*#	(119,967)		(194,965)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	10/21/2013	10/20/2014	10/20/2014			868,969	1,744.5000	22,062			48,661		*#	(12,144)		(18,385)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	10/21/2013	10/20/2014	10/20/2014			1,830,298	1,744.5000	35,284			90,597		*#	(30,332)		(29,403)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/07/2013	11/06/2014	11/06/2014			10,421,669	1,770.4900	180,357			396,032		*#	(77,047)		(165,327)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/07/2013	11/06/2014	11/06/2014			1,183,902	1,770.4900	21,652			47,945		*#	(9,341)		(19,848)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/07/2013	11/06/2014	11/06/2014			1,822,370	1,770.4900	39,175			89,292		*#	(17,217)		(35,911)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/07/2013	11/06/2014	11/06/2014			658,858	1,770.4900	16,456			38,873		*#	(7,369)		(15,084)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	CREDIT SUISSE	11/07/2013	11/06/2014	11/06/2014			2,526,489	1,770.4900	44,337			128,844		*#	(34,941)		(40,642)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2013	11/20/2014	11/20/2014			9,994,467	1,781.3700	192,274			374,785		*#	(47,296)		(176,251)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2013	11/20/2014	11/20/2014			118,647	1,781.3700	2,417			4,745		*#	(592)		(2,216)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2013	11/20/2014	11/20/2014			2,720,238	1,781.3700	65,526			131,937		*#	(15,948)		(60,065)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	11/21/2013	11/20/2014	11/20/2014			184,571	1,781.3700	4,982			10,244		*#	(1,212)		(4,567)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	11/21/2013	11/20/2014	11/20/2014			1,934,453	1,781.3700	42,547			96,725		*#	(14,981)		(39,001)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/09/2013	12/06/2014	12/06/2014			10,358,917	1,805.0900	183,829			370,386		*#	(20,120)		(183,829)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/09/2013	12/06/2014	12/06/2014			122,346	1,805.0900	3,557			7,220		*#	912		(3,557)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/09/2013	12/06/2014	12/06/2014			2,590,411	1,805.0900	56,015			116,242		*#	(7,287)		(56,015)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/09/2013	12/06/2014	12/06/2014			92,153	1,805.0900	4,687			10,018		*#	2,043		(4,687)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MORGAN STANLEY	12/09/2013	12/06/2014	12/06/2014			1,794,272	1,805.0900	35,973			84,331		*#	(6,591)		(35,973)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/23/2013	12/20/2014	12/20/2014			11,913,362	1,818.3200	216,801			422,922		*#	(5,380)		(216,801)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/23/2013	12/20/2014	12/20/2014			155,236	1,818.3200	3,136			6,209		*#	(84)		(3,136)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/23/2013	12/20/2014	12/20/2014			2,595,561	1,818.3200	59,625			120,691		*#	(1,786)		(59,625)				B
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	MERRILL LYNCH	12/23/2013	12/20/2014	12/20/2014			220,028	1,818.3200	5,595			11,552		*#	(181)		(5,595)				B

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amorization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 CALL OPTIONS	EQUITY INDEX PRODUCT	N/A	A	BNP PARIBAS NY	12/23/2013.	12/20/2014.	12/20/2014.			1,980,096	1,818.3200	40,194			90,090		*#	(2,660)		(40,194)				B
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants												7,315,546	0	0	15,475,929	0	XXX	(8,732,598)	0	(3,948,655)	0	0	0	XXX
0149999. Total-Purchased Options-Hedging Other												7,315,546	0	0	15,475,929	0	XXX	(8,732,598)	0	(3,948,655)	0	0	0	XXX
0369999. Total-Purchased Options-Call Options and Warrants												7,315,546	0	0	15,475,929	0	XXX	(8,732,598)	0	(3,948,655)	0	0	0	XXX
0429999. Total-Purchased Options												7,315,546	0	0	15,475,929	0	XXX	(8,732,598)	0	(3,948,655)	0	0	0	XXX
1409999. Total-Hedging Other												7,315,546	0	0	15,475,929	0	XXX	(8,732,598)	0	(3,948,655)	0	0	0	XXX
1449999. TOTAL												7,315,546	0	0	15,475,929	0	XXX	(8,732,598)	0	(3,948,655)	0	0	0	XXX

(a)

Code	Description of Hedged Risk(s)
A	Equity Index

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
B	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 Index.

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

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BANK OF AMERICA / MERRILL LYNCH	Y	N		1,500,166		1,500,166	1,500,166		1,500,166		0
BARCLAYS	Y	N		2,968,070		2,968,070	2,968,070		2,968,070		0
BNP PARIBAS NEW YORK	Y	N		759,809		759,809	759,809		759,809		0
CREDIT SUISSE	Y	N		2,966,912		2,966,912	2,966,912		2,966,912		0
MORGAN STANLEY	Y	N		2,065,783		2,065,783	2,065,783		2,065,783		0
ROYAL BANK OF CANADA	Y	N		555,448		555,448	555,448		555,448		0
WELLS FARGO	Y	N		692,834		692,834	692,834		692,834		0
0299999. Total NAIC 1 Designation			0	11,509,022	0	11,509,022	11,509,022	0	11,509,022	0	0
0999999. Totals			0	11,509,022	0	11,509,022	11,509,022	0	11,509,022	0	0

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
CREDIT SUISSE	CASH		BANK OF NEW YORK (141003)	2,600,000	2,600,000	XXX		
MORGAN STANLEY	CASH		BANK OF NEW YORK (141003)	620,000	620,000	XXX		
0299999. Totals				3,220,000	3,220,000	XXX	XXX	XXX

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
PNC Bank	Pittsburgh, PA					415,618	XXX
The Bank of New York Mellon	New York, NY		0.010	12		279,527	XXX
The Neighborhood National Bank	National City, CA		0.300	408	50	100,000	XXX
0199999. Total - Open Depositories		XXX	XXX	420	50	795,145	XXX
0399999. Total Cash on Deposit		XXX	XXX	420	50	795,145	XXX
0599999. Total Cash		XXX	XXX	420	50	795,145	XXX

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

1. January	(2,723,398)	4. April	(745,757)	7. July	1,379,448	10. October	(3,399,976)
2. February	(1,772,428)	5. May	(3,523,966)	8. August	(4,684,318)	11. November	2,228,924
3. March	(1,160,391)	6. June	(1,709,715)	9. September	(3,766,486)	12. December	795,145

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	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	B	LIFE INSURANCE			261,762	264,403
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL	B	LIFE INSURANCE			125,773	126,582
11.	Georgia GA	B	LIFE INSURANCE			35,216	35,443
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	LIFE INSURANCE			503,092	506,328
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	B	LIFE INSURANCE			115,711	116,455
33.	New York NY						
34.	North Carolina NC	B	LIFE INSURANCE			412,571	416,220
35.	North Dakota ND						
36.	Ohio OH	B	LIFE INSURANCE	5,063,312	5,560,829		
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	LIFE INSURANCE			171,051	172,152
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	LIFE INSURANCE			511,500	519,892
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	5,063,312	5,560,829	2,136,677	2,157,475

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

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