PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

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ANNUAL STATEMENT

For the Year Ended December 31, 2015

of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 16691 Employer's ID Number..... 31-0501234

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

Incorporated/Organized..... March 7, 1872 Commenced Business..... March 7, 1872

Statutory Home Office	301 E Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 E Fourth Street..... Cincinnati ..... OH ..... US..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Mail Address	301 E Fourth Street..... 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 E Fourth Street..... Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.greatamericaninsurancegroup.com	
Statutory Statement Contact	Robert James Schwartz *(Name)*	513-369-5092 *(Area Code) (Telephone Number) (Extension)*
	BSchwartz@gaig.com *(E-Mail Address)*	513-369-3873 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Donald Dumford Larson	President	2. Eve Cutler Rosen	Senior Vice President, General Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. John Linn Doellman	Vice President & Actuary

OTHER

Ronald James Brichler	Executive Vice President	Gary John Gruber	Executive Vice President
Vincent McLenaghan	Executive Vice President	Dale Eugene Kelley	Senior Vice President
Aaron Beasy Latto	Senior Vice President and Assistant General Counsel	James Richard Niehaus	Senior Vice President & Chief Information Officer
Michael David Pierce	Senior Vice President	Michael Eugene Sullivan Jr.	Senior Vice President
David John Witzgall	Senior Vice President, Chief Financial Officer & Treasurer	Sue Ann Erhart	Vice President & Assistant General Counsel
David Paul Faeth	Vice President	Annette Denise Gardner	Vice President & Assistant Treasurer
John William Tholen	Vice President	Stephen Charles Beraha	Assistant Vice President, Assistant General Counsel & Assistant Secretary
Brian Anthony Moning	Assistant Vice President	Lisa Ann Pennekamp	Assistant Vice President & Associate General Counsel
Howard Kim Baird	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer

DIRECTORS OR TRUSTEES

Ronald James Brichler	Gary John Gruber	Donald Dumford Larson	Aaron Beasy Latto
Carl Henry Lindner III	Michael David Pierce	Eve Cutler Rosen	Michael Eugene Sullivan Jr.
David John Witzgall			

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)
Donald Dumford Larson	Eve Cutler Rosen	Robert James Schwartz
President	Senior Vice President, General Counsel & Secretary	Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 10th day of February, 2016

NOTARIAL SEAL STATE OF OHIO

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	9,506,692	0.2	9,506,692	0	9,506,692	0.2
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	13,673	0.0	13,673	0	13,673	0.0
1.22 Issued by U.S. government sponsored agencies	1,245,000	0.0	1,245,000	0	1,245,000	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	174,353,929	3.6	174,353,929	0	174,353,929	3.6
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	117,711,986	2.4	117,711,986	0	117,711,986	2.4
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	69,983,063	1.5	69,983,063	0	69,983,063	1.5
1.43 Revenue and assessment obligations	929,434,650	19.3	929,434,650	0	929,434,650	19.3
1.44 Industrial development and similar obligations	91,889,992	1.9	91,889,992	0	91,889,992	1.9
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.0	0	0	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	164,420	0.0	164,420	0	164,420	0.0
1.513 All other	0	0.0	0	0	0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	6,260,628	0.1	6,260,628	0	6,260,628	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	31,043,736	0.6	31,043,736	0	31,043,736	0.6
1.523 All other	467,434,248	9.7	467,434,248	0	467,434,248	9.7
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	794,371,280	16.5	794,371,280	0	794,371,280	16.5
2.2 Unaffiliated non-U.S. securities (including Canada)	148,814,873	3.1	148,814,873	0	148,814,873	3.1
2.3 Affiliated securities	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	4,457,766	0.1	4,457,766	0	4,457,766	0.1
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	209,114,957	4.4	209,114,957	0	209,114,957	4.4
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	216,592,002	4.5	216,592,002	0	216,592,002	4.5
3.32 Unaffiliated	457,332,615	9.5	457,332,613	0	457,332,613	9.5
3.4 Other equity securities:						
3.41 Affiliated	298,735,477	6.2	298,735,477	0	298,735,477	6.2
3.42 Unaffiliated	70,087,133	1.5	70,087,133	0	70,087,133	1.5
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.0	0	0	0	0.0
3.52 Unaffiliated	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development	0	0.0	0	0	0	0.0
4.2 Agricultural	0	0.0	0	0	0	0.0
4.3 Single family residential properties	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties	0	0.0	0	0	0	0.0
4.5 Commercial loans	169,181,355	3.5	169,181,355	0	169,181,355	3.5
4.6 Mezzanine real estate loans	35,481,421	0.7	35,481,421	0	35,481,421	0.7
5. Real estate investments:						
5.1 Property occupied by company	614,200	0.0	614,200	0	614,200	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)	53,226,309	1.1	53,226,309	0	53,226,309	1.1
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
6. Contract loans	0	0.0	0	0	0	0.0
7. Derivatives	821,855	0.0	821,855	0	821,855	0.0
8. Receivables for securities	3,975,235	0.1	3,975,235	0	3,975,235	0.1
9. Securities lending (Line 10, Asset Page reinvested collateral)	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	258,763,137	5.4	258,763,137	0	258,763,137	5.4
11. Other invested assets	184,800,178	3.8	184,800,178	0	184,800,178	3.8
12. Total invested assets	4,805,411,810	100.0	4,805,411,810	0	4,805,411,810	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year			51,025,370
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	11,440,834		11,440,834
3.	Current year change in encumbrances:			
	3.1 Totals, Part 1, Column 13	0		
	3.2 Totals, Part 3, Column 11	0		0
4.	Total gain (loss) on disposals, Part 3, Column 18			7,284,939
5.	Deduct amounts received on disposals, Part 3, Column 15			13,627,245
6.	Total foreign exchange change in book/adjusted carrying value:			
	6.1 Totals, Part 1, Column 15	0		
	6.2 Totals, Part 3, Column 13	0		0
7.	Deduct current year's other-than-temporary impairment recognized:			
	7.1 Totals, Part 1, Column 12	0		
	7.2 Totals, Part 3, Column 10	0		0
8.	Deduct current year's depreciation:			
	8.1 Totals, Part 1, Column 11	2,261,444		
	8.2 Totals, Part 3, Column 9	21,949		2,283,392
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)			53,840,509
10.	Deduct total nonadmitted amounts			0
11.	Statement value at end of current period (Line 9 minus Line 10)			53,840,509

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year			232,715,906
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	9,949,250		
	2.2 Additional investment made after acquisition (Part 2, Column 8)	6,504,348		16,453,598
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 12	0		
	3.2 Totals, Part 3, Column 11	0		0
4.	Accrual of discount			224,995
5.	Unrealized valuation increase (decrease):			
	5.1 Totals, Part 1, Column 9	0		
	5.2 Totals, Part 3, Column 8	0		0
6.	Total gain (loss) on disposals, Part 3, Column 18			0
7.	Deduct amounts received on disposals, Part 3, Column 15			44,731,723
8.	Deduct amortization of premium and mortgage interest points and commitment fees			0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:			
	9.1 Totals, Part 1, Column 13	0		
	9.2 Totals, Part 3, Column 13	0		0
10.	Deduct current year's other-than-temporary impairment recognized:			
	10.1 Totals, Part 1, Column 11	0		
	10.2 Totals, Part 3, Column 10	0		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			204,662,776
12.	Total valuation allowance			0
13.	Subtotal (Line 11 plus Line 12)			204,662,776
14.	Deduct total nonadmitted amounts			0
15.	Statement value at end of current period (Line 13 minus Line 14)			204,662,776

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		104,010,053
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	39,376,167	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	82,797,247	122,173,414
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	8,384,824	
	5.2 Totals, Part 3, Column 9	(378,121)	8,006,703
6.	Total gain (loss) on disposals, Part 3, Column 19		(242,572)
7.	Deduct amounts received on disposals, Part 3, Column 16		45,770,226
8.	Deduct amortization of premium and depreciation		1,977,194
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	1,400,000	
	10.2 Totals, Part 3, Column 11	0	1,400,000
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		184,800,178
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		184,800,178

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,875,158,030
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,004,858,770
3.	Accrual of discount		14,587,243
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(8,280,342)	
	4.2 Part 2, Section 1, Column 15	1,771,763	
	4.3 Part 2, Section 2, Column 13	(41,607,326)	
	4.4 Part 4, Column 11	(55,047,709)	(103,163,614)
5.	Total gain (loss) on disposals, Part 4, Column 19		68,003,863
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		707,639,256
7.	Deduct amortization of premium		15,262,796
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	8,588,150	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	25,622,449	
	9.4 Part 4, Column 13	3,783,520	37,994,119
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		4,098,548,120
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		4,098,548,120

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	14,477,550	14,359,851	15,607,862	9,686,686
Governments (Including all obligations	2. Canada	174,353,929	182,032,340	176,664,574	171,000,000
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	188,831,479	196,392,191	192,272,436	180,686,686
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	117,711,986	121,456,004	123,476,891	112,200,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	69,983,063	72,479,959	76,599,012	67,735,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	1,022,792,505	1,055,284,307	1,056,017,893	1,007,019,265
Industrial and Miscellaneous and Hybrid	8. United States	1,301,567,983	1,349,032,444	1,374,222,200	1,428,081,753
Securities (Unaffiliated)	9. Canada	23,902,755	23,555,537	24,498,728	25,100,000
	10. Other Countries	117,438,399	117,072,396	122,598,121	124,679,581
	11. Totals	1,442,909,137	1,489,660,377	1,521,319,049	1,577,861,334
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	2,842,228,170	2,935,272,838	2,969,685,281	2,945,502,286
PREFERRED STOCKS	14. United States	207,144,957	212,128,333	207,769,173	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	1,970,000	1,970,000	2,000,000	
	17. Totals	209,114,957	214,098,333	209,769,173	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	209,114,957	214,098,333	209,769,173	
COMMON STOCKS	20. United States	501,486,569	501,486,569	470,541,712	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	3,770,623	3,770,622	5,342,414	
	22. Other Countries	26,620,321	26,620,320	32,289,419	
	23. Totals	531,877,513	531,877,511	508,173,545	
Parent, Subsidiaries and Affiliates	24. Totals	515,327,479	525,571,719	351,838,206	
	25. Total Common Stocks	1,047,204,993	1,057,449,230	860,011,751	
	26. Total Stocks	1,256,319,950	1,271,547,563	1,069,780,924	
	27. Total Bonds and Stocks	4,098,548,120	4,206,820,401	4,039,466,205	

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	178,991,560	10,347,214	2,299,108	1,437,733	156,913	193,232,527	6.4	137,113,233	5.0	193,232,527	0
1.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	178,991,560	10,347,214	2,299,108	1,437,733	156,913	193,232,527	6.4	137,113,233	5.0	193,232,527	0
2. **All Other Governments**											
2.1 NAIC 1	20,505,601	153,848,328	0	0	0	174,353,929	5.8	185,305,173	6.8	108,069,820	66,284,109
2.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	20,505,601	153,848,328	0	0	0	174,353,929	5.8	185,305,173	6.8	108,069,820	66,284,109
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 NAIC 1	16,088,910	53,157,811	31,803,385	16,661,881	0	117,711,986	3.9	104,531,571	3.8	117,711,986	0
3.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	16,088,910	53,157,811	31,803,385	16,661,881	0	117,711,986	3.9	104,531,571	3.8	117,711,986	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 NAIC 1	14,126,872	43,384,954	2,419,582	4,269,324	0	64,200,732	2.1	81,839,015	3.0	64,200,732	0
4.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	5,782,331	0	0	0	5,782,331	0.2	0	0.0	5,782,331	0
4.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	14,126,872	49,167,285	2,419,582	4,269,324	0	69,983,063	2.3	81,839,015	3.0	69,983,063	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 NAIC 1	80,637,115	213,607,640	176,121,527	360,136,587	157,703,509	988,206,378	32.7	890,276,265	32.6	987,467,884	738,494
5.2 NAIC 2	691,615	13,027,131	9,691,422	1,611,606	3,160,771	28,182,545	0.9	37,796,181	1.4	28,182,545	0
5.3 NAIC 3	0	0	0	0	0	0	0.0	10,109,475	0.4	0	0
5.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	6,403,582	0	0	6,403,582	0.2	0	0.0	6,403,582	0
5.7 Totals	81,328,730	226,634,772	192,216,531	361,748,193	160,864,280	1,022,792,505	33.9	938,181,921	34.3	1,022,054,011	738,494

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	184,804,528	545,549,243	296,807,910	63,746,951	7,722,007	1,098,630,639	36.4	1,041,437,003	38.1	308,212,500	790,418,139
6.2 NAIC 2	22,833,901	126,020,945	68,440,216	566,433	5,715,617	223,577,112	7.4	145,336,053	5.3	147,428,931	76,148,181
6.3 NAIC 3	4,526,966	36,367,546	20,872,629	432,421	0	62,199,562	2.1	56,077,890	2.1	47,144,829	15,054,733
6.4 NAIC 4	5,520,030	30,059,636	3,039,405	1,202,146	57,818	39,879,035	1.3	22,337,454	0.8	8,971,225	30,907,810
6.5 NAIC 5	339,353	5,417,016	75,651	18,622	2,582	5,853,225	0.2	8,117,270	0.3	1,575,672	4,277,553
6.6 NAIC 6	1,910,038	2,336,038	89,305	553,808	58,343	4,947,531	0.2	6,525,018	0.2	2,338,627	2,608,904
6.7 Totals	219,934,816	745,750,424	389,325,116	66,520,381	13,556,367	1,435,087,104	47.5	1,279,830,689	46.8	515,671,784	919,415,320
7. **Hybrid Securities**											
7.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	7,822,033	7,822,033	0.3	7,820,522	0.3	7,822,033	0
7.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	7,822,033	7,822,033	0.3	7,820,522	0.3	7,822,033	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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) 495,154,586	1,019,895,190	509,451,512	446,252,475	165,582,428	2,636,336,191	87.3	XXX	XXX	1,778,895,449	857,440,742
9.2 NAIC 2	(d) 23,525,516	139,048,076	78,131,638	2,178,039	16,698,420	259,581,690	8.6	XXX	XXX	183,433,509	76,148,181
9.3 NAIC 3	(d) 4,526,966	42,149,877	20,872,629	432,421	0	67,981,893	2.3	XXX	XXX	52,927,160	15,054,733
9.4 NAIC 4	(d) 5,520,030	30,059,636	3,039,405	1,202,146	57,818	39,879,035	1.3	XXX	XXX	8,971,225	30,907,810
9.5 NAIC 5	(d) 339,353	5,417,016	75,651	18,622	2,582	(c) 5,853,225	0.2	XXX	XXX	1,575,672	4,277,553
9.6 NAIC 6	(d) 1,910,038	2,336,038	6,492,886	553,808	58,343	(c) 11,351,113	0.4	XXX	XXX	8,742,209	2,608,904
9.7 Totals	530,976,489	1,238,905,833	618,063,721	450,637,511	182,399,592	(b) 3,020,983,146	100.0	XXX	XXX	2,034,545,223	986,437,923
9.8 Line 9.7 as a % of Col. 6	17.6	41.0	20.5	14.9	6.0	100.0	XXX	XXX	XXX	67.3	32.7
10. **Total Bonds Prior Year**											
10.1 NAIC 1	361,648,182	1,030,277,491	469,351,494	391,342,241	187,882,851	XXX	XXX	2,440,502,260	89.2	1,657,972,504	782,529,756
10.2 NAIC 2	16,034,616	121,435,668	32,566,577	3,729,730	17,186,166	XXX	XXX	190,952,756	7.0	160,567,055	30,385,701
10.3 NAIC 3	9,794,860	31,339,422	23,735,378	1,314,969	2,736	XXX	XXX	66,187,365	2.4	34,514,582	31,672,783
10.4 NAIC 4	1,642,691	17,857,949	1,667,810	1,099,539	69,465	XXX	XXX	22,337,454	0.8	1,341,796	20,995,658
10.5 NAIC 5	1,310,394	5,479,120	1,145,359	114,728	67,668	XXX	XXX	(c) 8,117,270	0.3	5,275,907	2,841,363
10.6 NAIC 6	1,968,526	4,023,304	410,277	63,901	59,010	XXX	XXX	(c) 6,525,018	0.2	2,168,177	4,356,841
10.7 Totals	392,399,269	1,210,412,955	528,876,896	397,665,108	205,267,896	XXX	XXX	(b) 2,734,622,123	100.0	1,861,840,021	872,782,102
10.8 Line 10.7 as a % of Col. 8	14.3	44.3	19.3	14.5	7.5	XXX	XXX	100.0	XXX	68.1	31.9
11. **Total Publicly Traded Bonds**											
11.1 NAIC 1	376,684,556	539,667,377	294,060,888	407,507,643	160,974,986	1,778,895,449	58.9	1,657,972,504	60.6	1,778,895,449	XXX
11.2 NAIC 2	10,744,482	92,783,891	61,028,675	2,178,040	16,698,421	183,433,509	6.1	160,567,055	5.9	183,433,509	XXX
11.3 NAIC 3	3,958,853	33,523,301	15,012,585	432,421	0	52,927,160	1.8	34,514,582	1.3	52,927,160	XXX
11.4 NAIC 4	1,464,455	5,521,649	1,512,078	472,844	199	8,971,225	0.3	1,341,796	0.0	8,971,225	XXX
11.5 NAIC 5	287,336	1,191,480	75,651	18,622	2,582	1,575,672	0.1	5,275,907	0.2	1,575,672	XXX
11.6 NAIC 6	1,339,953	307,590	6,482,760	553,563	58,343	8,742,209	0.3	2,168,177	0.1	8,742,209	XXX
11.7 Totals	394,479,634	672,995,288	378,172,638	411,163,132	177,734,531	2,034,545,223	67.3	1,861,840,021	68.1	2,034,545,223	XXX
11.8 Line 11.7 as a % of Col. 6	19.4	33.1	18.6	20.2	8.7	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	13.1	22.3	12.5	13.6	5.9	67.3	XXX	XXX	XXX	67.3	XXX
12. **Total Privately Placed Bonds**											
12.1 NAIC 1	118,470,031	480,227,813	215,390,624	38,744,833	4,607,441	857,440,742	28.4	782,529,756	28.6	XXX	857,440,742
12.2 NAIC 2	12,781,034	46,264,185	17,102,963	0	0	76,148,181	2.5	30,385,701	1.1	XXX	76,148,181
12.3 NAIC 3	568,113	8,626,576	5,860,044	0	0	15,054,733	0.5	31,672,783	1.2	XXX	15,054,733
12.4 NAIC 4	4,055,575	24,537,987	1,527,327	729,302	57,619	30,907,810	1.0	20,995,658	0.8	XXX	30,907,810
12.5 NAIC 5	52,017	4,225,535	0	0	0	4,277,553	0.1	2,841,363	0.1	XXX	4,277,553
12.6 NAIC 6	570,085	2,028,448	10,126	244	1	2,608,904	0.1	4,356,841	0.2	XXX	2,608,904
12.7 Totals	136,496,855	565,910,545	239,891,083	39,474,379	4,665,061	986,437,923	32.7	872,782,102	31.9	XXX	986,437,923
12.8 Line 12.7 as a % of Col. 6	13.8	57.4	24.3	4.0	0.5	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	4.5	18.7	7.9	1.3	0.2	32.7	XXX	XXX	XXX	XXX	32.7

(a) Includes $.....947,267,732 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....11,974,786 current year, $.....18,565,646 prior year of bonds with Z designations and $.....0 current year, $.....204,791 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $.....2,996,881 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 $.....178,754,976; 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	178,754,976	9,506,692	0	0	0	188,261,668	6.2	136,873,051	5.0	188,261,668	0
1.2 Residential Mortgage-Backed Securities	226,486	836,947	2,299,108	1,437,733	156,913	4,957,186	0.2	211,734	0.0	4,957,186	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	10,097	3,576	0	0	0	13,673	0.0	28,448	0.0	13,673	0
1.5 Totals	178,991,560	10,347,214	2,299,108	1,437,733	156,913	193,232,527	6.4	137,113,233	5.0	193,232,527	0
2. **All Other Governments**											
2.1 Issuer Obligations	20,505,601	153,848,328	0	0	0	174,353,929	5.8	185,305,173	6.8	108,069,820	66,284,109
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	20,505,601	153,848,328	0	0	0	174,353,929	5.8	185,305,173	6.8	108,069,820	66,284,109
3. **U.S. States, Territories and Possessions, Guaranteed**											
3.1 Issuer Obligations	16,088,910	53,157,811	31,803,385	14,161,948	0	115,212,053	3.8	104,531,571	3.8	115,212,053	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	2,499,933	0	2,499,933	0.1	0	0.0	2,499,933	0
3.5 Totals	16,088,910	53,157,811	31,803,385	16,661,881	0	117,711,986	3.9	104,531,571	3.8	117,711,986	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	14,126,872	49,167,285	2,419,582	4,269,324	0	69,983,063	2.3	81,839,015	3.0	69,983,063	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	14,126,872	49,167,285	2,419,582	4,269,324	0	69,983,063	2.3	81,839,015	3.0	69,983,063	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	35,739,848	143,574,659	92,495,339	115,972,080	13,869,136	401,651,062	13.3	438,993,219	16.1	400,912,568	738,494
5.2 Residential Mortgage-Backed Securities	366,276	996,316	75,605	29,664	3	1,467,863	0.0	4,695,117	0.2	1,467,863	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	45,222,607	82,063,797	99,645,587	245,746,449	146,995,142	619,673,581	20.5	494,493,586	18.1	619,673,581	0
5.5 Totals	81,328,730	226,634,772	192,216,531	361,748,193	160,864,280	1,022,792,505	33.9	938,181,921	34.3	1,022,054,011	738,494
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	48,672,593	256,135,640	113,301,119	249,994	5,638,996	423,998,343	14.0	366,481,703	13.4	257,327,107	166,671,236
6.2 Residential Mortgage-Backed Securities	83,071,667	170,685,369	77,480,386	41,137,832	6,584,240	378,959,494	12.5	402,118,925	14.7	234,883,241	144,076,253
6.3 Commercial Mortgage-Backed Securities	46,681,698	60,137,457	12,699,335	0	0	119,518,490	4.0	126,881,507	4.6	8,972,567	110,545,923
6.4 Other Loan-Backed and Structured Securities	41,508,857	258,791,959	185,844,276	25,132,554	1,333,131	512,610,777	17.0	384,348,555	14.1	14,488,870	498,121,907
6.5 Totals	219,934,816	745,750,424	389,325,116	66,520,381	13,556,367	1,435,087,104	47.5	1,279,830,689	46.8	515,671,784	919,415,320
7. **Hybrid Securities**											
7.1 Issuer Obligations	0	0	0	0	7,822,033	7,822,033	0.3	7,820,522	0.3	7,822,033	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	7,822,033	7,822,033	0.3	7,820,522	0.3	7,822,033	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

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	313,888,800	665,390,414	240,019,424	134,653,346	27,330,165	1,381,282,150	45.7	XXX	XXX	1,147,588,311	233,693,839
9.2 Residential Mortgage-Backed Securities	83,664,429	172,518,631	79,855,099	42,605,229	6,741,155	385,384,542	12.8	XXX	XXX	241,308,289	144,076,253
9.3 Commercial Mortgage-Backed Securities	46,681,698	60,137,457	12,699,335	0	0	119,518,490	4.0	XXX	XXX	8,972,567	110,545,923
9.4 Other Loan-Backed and Structured Securities	86,741,561	340,859,331	285,489,863	273,378,936	148,328,272	1,134,797,964	37.6	XXX	XXX	636,676,057	498,121,907
9.5 Totals	530,976,489	1,238,905,833	618,063,721	450,637,511	182,399,592	3,020,983,146	100.0	XXX	XXX	2,034,545,223	986,437,923
9.6 Line 9.5 as a % of Col. 6	17.6	41.0	20.5	14.9	6.0	100.0	XXX	XXX	XXX	67.3	32.7
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	215,772,688	689,148,973	233,221,439	158,546,570	25,154,583	XXX	XXX	1,321,844,253	48.3	1,101,786,934	220,057,319
10.2 Residential Mortgage-Backed Securities	100,302,971	168,684,069	78,475,346	38,844,889	20,718,501	XXX	XXX	407,025,775	14.9	249,050,444	157,975,331
10.3 Commercial Mortgage-Backed Securities	18,026,808	102,517,456	6,337,244	0	0	XXX	XXX	126,881,507	4.6	10,265,290	116,616,217
10.4 Other Loan-Backed and Structured Securities	58,296,802	250,062,457	210,842,867	200,273,650	159,394,812	XXX	XXX	878,870,588	32.1	500,737,353	378,133,235
10.5 Totals	392,399,269	1,210,412,955	528,876,896	397,665,108	205,267,896	XXX	XXX	2,734,622,123	100.0	1,861,840,021	872,782,102
10.6 Line 10.5 as a % of Col. 8	14.3	44.3	19.3	14.5	7.5	XXX	XXX	100.0	XXX	68.1	31.9
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	297,259,243	474,308,228	214,037,328	134,653,347	27,330,165	1,147,588,311	38.0	1,101,786,934	40.3	1,147,588,311	XXX
11.2 Residential Mortgage-Backed Securities	45,261,862	109,481,566	57,922,008	25,959,603	2,683,249	241,308,289	8.0	249,050,444	9.1	241,308,289	XXX
11.3 Commercial Mortgage-Backed Securities	3,849,422	0	5,123,145	0	0	8,972,567	0.3	10,265,290	0.4	8,972,567	XXX
11.4 Other Loan-Backed and Structured Securities	48,109,107	89,205,493	101,090,157	250,550,183	147,721,117	636,676,057	21.1	500,737,353	18.3	636,676,057	XXX
11.5 Totals	394,479,634	672,995,288	378,172,638	411,163,132	177,734,531	2,034,545,223	67.3	1,861,840,021	68.1	2,034,545,223	XXX
11.6 Line 11.5 as a % of Col. 6	19.4	33.1	18.6	20.2	8.7	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	13.1	22.3	12.5	13.6	5.9	67.3	XXX	XXX	XXX	67.3	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	16,629,557	191,082,186	25,982,097	0	0	233,693,839	7.7	220,057,319	8.0	XXX	233,693,839
12.2 Residential Mortgage-Backed Securities	38,402,567	63,037,066	21,933,090	16,645,626	4,057,905	144,076,253	4.8	157,975,331	5.8	XXX	144,076,253
12.3 Commercial Mortgage-Backed Securities	42,832,276	60,137,457	7,576,190	0	0	110,545,923	3.7	116,616,217	4.3	XXX	110,545,923
12.4 Other Loan-Backed and Structured Securities	38,632,455	251,653,837	184,399,706	22,828,753	607,156	498,121,907	16.5	378,133,235	13.8	XXX	498,121,907
12.5 Totals	136,496,855	565,910,545	239,891,083	39,474,379	4,665,061	986,437,923	32.7	872,782,102	31.9	XXX	986,437,923
12.6 Line 12.5 as a % of Col. 6	13.8	57.4	24.3	4.0	0.5	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	4.5	18.7	7.9	1.3	0.2	32.7	XXX	XXX	XXX	XXX	32.7

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	127,675,391	127,675,391	0	0	0
2. Cost of short-term investments acquired	1,421,155,804	1,421,155,804	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	1,370,076,218	1,370,076,218	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	178,754,976	178,754,976	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	178,754,976	178,754,976	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)			(27,745)
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0		0
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	0		
	3.2 Section 2, Column 19	0		0
4.	Total gain (loss) on termination recognized, Section 2, Column 22			13,379,973
5.	Considerations received/(paid) on terminations, Section 2, Column 15			13,379,973
6.	Amortization:			
	6.1 Section 1, Column 19	0		
	6.2 Section 2, Column 21	0		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:			
	7.1 Section 1, Column 20	0		
	7.2 Section 2, Column 23	0		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:			
	8.1 Section 1, Column 18	821,855		
	8.2 Section 2, Column 20	27,745		849,599
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)			821,855
10.	Deduct nonadmitted assets			0
11.	Statement value at end of current period (Line 9 minus Line 10)			821,855

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				25,713
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				0
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
	3.11 Section 1, Column 15, current year minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in the valuation margin on open contracts - all other:				
	3.13 Section 1, Column 18, current year minus	0			
	3.14 Section 1, Column 18, prior year	25,713	(25,713)	(25,713)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
	3.23 Section 1, Column 19, current year to date minus	0			
	3.24 Section 1, Column 19, prior year	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(25,713)
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(91,612)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
	4.22 Amount recognized (Section 2, Column 16)	(91,612)	(91,612)		
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				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
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				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	0	0	0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
7. Ending inventory	0	0	0	0	0	0	0	0	0	0

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	821,855	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	0	
3.	Subtotal (Line 1 plus Line 2)		821,855
4.	Part D, Section 1, Column 5	821,855	
5.	Part D, Section 1, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
			Fair Value Check
7.	Part A, Section 1, Column 16	821,855	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		821,855
10.	Part D, Section 1, Column 8	821,855	
11.	Part D, Section 1, Column 9	0	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	337,500	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	337,500	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	34,026,267	0	34,026,267
2. Cost of cash equivalents acquired	56,482,689	0	56,482,689
3. Accrual of discount	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	0	0	0
6. Deduct consideration received on disposals	52,100,349	0	52,100,349
7. Deduct amortization of premium	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	38,408,608	0	38,408,608
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	38,408,608	0	38,408,608

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:... Repurchase Agreement - Sweep Account

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Office Building and Land		Cincinnati	OH	12/29/1989.	09/17/2015.	3,628,034	0	614,200	880,000	123,084	0	0	(123,084)	0	169,157	357,443
0299999. Properties Occupied by the Reporting Entity - Administrative						3,628,034	0	614,200	880,000	123,084	0	0	(123,084)	0	169,157	357,443
0399999. Total - Properties Occupied by the Reporting Entity						3,628,034	0	614,200	880,000	123,084	0	0	(123,084)	0	169,157	357,443
Properties Held for the Production of Income																
Land and Improvements		Warren County	OH	12/22/1989.	11/01/2014.	865,706	0	865,706	1,925,000	0	0	0	0	0	0	0
Land		Warren County	OH	09/14/1992.	11/01/2014.	2,497,093	0	2,165,048	8,260,000	0	0	0	0	0	0	194,782
Building, Land, and Improvements		Danbury	CT	12/19/1995.	08/20/2015.	3,687,121	0	3,111,114	7,000,000	86,089	0	0	(86,089)	0	1,726,757	613,636
Office Building, Land, and Improvements		St. Louis	MO	11/30/1999.	10/01/2015.	16,602,000	0	5,583,835	5,750,000	549,896	0	0	(549,896)	0	1,683,223	1,321,520
Building, Land, and Improvements		Charleston	SC	05/02/2002.	08/04/2015.	37,064,248	0	25,565,179	53,462,500	779,271	0	0	(779,271)	0	7,620,084	5,916,670
Building, Land, and Improvements		Stevensville	MD	05/11/2005.	12/01/2015.	13,597,159	0	10,285,395	12,075,000	428,836	0	0	(428,836)	0	1,805,826	1,320,796
Building, Land, and Improvements		Whitefield	NH	06/02/2005.	07/09/2015.	9,310,910	0	5,267,548	8,382,500	294,267	0	0	(294,267)	0	3,901,748	3,410,642
Building, Land, and Improvements		Florida City	FL	09/24/2009.	10/01/2011.	382,480	0	382,480	815,640	0	0	0	0	0	0	0
0499999. Total - Properties Held for the Production of Income						84,006,719	0	53,226,309	97,670,640	2,138,360	0	0	(2,138,360)	0	16,737,638	12,778,046
0699999. Totals						87,634,754	0	53,840,509	98,550,640	2,261,444	0	0	(2,261,444)	0	16,906,795	13,135,489

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Office Building and Land	Cincinnati	OH	12/29/1989.	14 East Fourth Street	0	0	0	30,901
Building, Land, and Improvements	Danbury	CT	12/19/1995.	Danbury	0	0	0	612,946
Office Building, Land, and Improvements	St. Louis	MO	11/30/1999.	Worldwide Building, St. Louis	0	0	0	446,883
Building, Land, and Improvements	Charleston	SC	05/01/2002.	Charleston Harbor Resort and Marina	0	0	0	10,051,365
Building, Land, and Improvements	Stevensville	MD	05/11/2005.	Bay Bridge Marina	0	0	0	27,270
Building, Land, and Improvements	Whitefield	NH	06/02/2005.	Mountain View Grand Resort LLC	0	0	0	271,469
0199999. Total - Acquired by Purchase					0	0	0	11,440,834
0399999. Totals					0	0	0	11,440,834

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
Land and Improvements	New Orleans	LA	06/03/2015.	Ashford Le Pavillon LP	2,405,346	0	2,405,346	0	0	0	0	0	2,405,346	6,469,593	0	4,064,247	4,064,247	135,213	12,000
Land	Warren County	OH	04/30/2015.	BSA Kings Mills, LLC	529,000	0	529,000	0	0	0	0	0	529,000	1,160,300	0	631,300	631,300	0	90,000
Building, Land, and Improvements	Florida City	FL	03/27/2015.	Florida City JYA, LLC	3,843,922	0	3,429,909	21,949	0	0	(21,949)	0	3,407,960	5,997,353	0	2,589,393	2,589,393	170,652	20,481
0199999. Total - Property Disposed					6,778,268	0	6,364,255	21,949	0	0	(21,949)	0	6,342,306	13,627,245	0	7,284,939	7,284,939	305,865	122,481
0399999. Totals					6,778,268	0	6,364,255	21,949	0	0	(21,949)	0	6,342,306	13,627,245	0	7,284,939	7,284,939	305,865	122,481

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
Biltmore Hotel		Coral Gables	FL		.08/13/1999	8.192	4,962,090	0	0	0	0	0	11,490,750	.04/01/2014
Chase Park Plaza Hotel		St. Louis	MO		.08/11/2014	4.959	14,923,725	0	0	0	0	0	27,048,000	.04/30/2014
Dixie Terminal Corporation		Cincinnati	OH		.12/30/2008	6.697	15,361,799	0	0	0	0	0	28,360,000	.07/29/2012
Embassy Suites Nashville		Nashville	TN		.10/25/2012	4.750	7,028,070	0	0	0	0	0	7,800,000	.10/04/2012
Embassy Suites New Orleans		New Orleans	LA		.10/25/2012	4.750	11,298,236	0	0	0	0	0	13,200,000	.10/03/2012
Franklin Marriot Cool Springs		Franklin	TN		.09/24/2014	4.750	26,080,000	0	0	0	0	0	31,400,000	.08/11/2014
Highland Dallas		Dallas	TX		.12/18/2015	4.855	9,949,250	0	0	0	0	0	18,300,000	.11/24/2015
Lemon Avenue		Sarasota	FL		.07/31/2007	2.401	4,420,000	0	0	0	0	0	4,760,000	.08/07/2012
McHenry Row		Baltimore	MD		.06/29/2012	4.792	14,543,042	0	0	0	0	0	22,050,350	.04/02/2013
Miami Beach Marina		Miami	FL		.11/22/2011	6.168	17,031,752	0	0	0	0	0	30,520,000	.08/28/2013
One East Fourth Inc		Cincinnati	OH		.12/30/2008	6.697	12,837,158	0	0	0	0	0	33,500,000	.12/29/2008
Palomar Commons		Carlsbad	CA		.10/17/2013	5.142	7,487,311	0	0	0	0	0	11,040,000	.09/25/2013
Wild Dunes Resort		Isle of Palms	SC		.03/30/2011	7.656	13,445,397	0	0	0	0	0	39,221,000	.06/16/2015
Xactware Office Building		Lehi	UT		.02/24/2014	4.698	9,813,525	0	0	0	0	0	13,710,000	.01/28/2014
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							169,181,355	0	0	0	0	0	292,400,100	XXX
Mortgages in Good Standing - Mezzanine Loans														
Invitation Homes 4 Euro+400		New York	NY		.08/28/2014	4.334	34,817	0	417	0	0	0	31,538	.12/31/2015
Invitation Homes Rev 4 Libor+275		New York	NY		.08/28/2014	3.042	19,505,591	0	3,066	0	0	0	19,463,102	.12/31/2015
MSR 1		Austin	TX		.10/02/2014	4.750	15,941,013	0	5	0	0	0	15,941,048	.12/31/2015
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							35,481,421	0	3,488	0	0	0	35,435,688	XXX
0899999. Total - Mortgages in Good Standing							204,662,776	0	3,488	0	0	0	327,835,788	XXX
3399999. Totals							204,662,776	0	3,488	0	0	0	327,835,788	XXX

E04

General Interrogatory:

1. Mortgages in good standing $.....0 unpaid taxes $.....728,969 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
Embassy Suites New Orleans	New Orleans	LA		10/25/2012	4.750	0	833,084	13,200,000
Highland Dallas	Dallas	TX		12/18/2015	4.855	9,949,250	0	18,300,000
Wild Dunes	Isle of Palms	SC		03/30/2011	7.656	0	3,500,000	39,221,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						9,949,250	4,333,084	70,721,000
Mortgages in Good Standing - Mezzanine Loans								
Invitation Homes 4 Euro+400	New York	NY		08/28/2014	4.334	0	69,243	31,538
Invitation Homes Rev 4 Libor+275	New York	NY		08/28/2014	3.042	0	2,102,020	19,463,102
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						0	2,171,264	19,494,640
0899999. Total - Mortgages in Good Standing						9,949,250	6,504,348	90,215,640
3399999. Totals						9,949,250	6,504,348	90,215,640

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Elitch Gardens	Denver	CO		05/01/2012.	05/13/2015.	15,000,450	0	0	0	0	0	0	15,000,450	15,000,450	0	0	0
Hotel Palomar	Dallas	TX		12/20/2012.	12/28/2015.	9,169,252	0	0	0	0	0	0	9,169,252	9,169,252	0	0	0
JQH - Murfreesboro	Murfreesboro	TN		08/16/2007.	08/14/2015.	4,108,606	0	11,727	0	0	11,727	0	4,120,333	4,120,333	0	0	0
SFRA III	Austin	TX		03/26/2014.	08/12/2015.	12,786,074	0	209,779	0	0	209,779	0	12,995,853	12,995,853	0	0	0
0199999. Total - Mortgages Closed by Repayment						41,064,382	0	221,507	0	0	221,507	0	41,285,888	41,285,888	0	0	0
Mortgages With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999.	12/14/2015.	93,443	0	0	0	0	0	0	93,443	93,443	0	0	0
Chase Park Plaza Hotel	St. Louis	MO		08/11/2014.	12/14/2015.	76,275	0	0	0	0	0	0	76,275	76,275	0	0	0
Dixie Terminal Corporation	Cincinnati	OH		12/30/2008.	12/25/2015.	281,625	0	0	0	0	0	0	281,625	281,625	0	0	0
Embassy Suites Nashville	Nashville	TN		10/25/2012.	12/14/2015.	153,107	0	0	0	0	0	0	153,107	153,107	0	0	0
Embassy Suites New Orleans	New Orleans	LA		10/25/2012.	12/14/2015.	238,652	0	0	0	0	0	0	238,652	238,652	0	0	0
Invitation Homes 4 Euro+400	New York	NY		08/28/2014.	09/29/2015.	664,142	0	0	0	0	0	0	664,142	664,142	0	0	0
Invitation Homes Rev 4 Libor+275	New York	NY		08/28/2014.	09/29/2015.	30,150	0	0	0	0	0	0	30,150	30,150	0	0	0
McHenry Row	Baltimore	MD		06/29/2012.	12/14/2015.	244,788	0	0	0	0	0	0	244,788	244,788	0	0	0
Miami Beach Marina	Miami	FL		11/22/2011.	12/14/2015.	323,200	0	0	0	0	0	0	323,200	323,200	0	0	0
MSR 1	Austin	TX		10/02/2014.	05/13/2015.	15,699	0	0	0	0	0	0	15,699	15,699	0	0	0
One East Fourth Inc	Cincinnati	OH		12/30/2008.	12/25/2015.	877,221	0	0	0	0	0	0	877,221	877,221	0	0	0
Palomar Commons	Carlsbad	CA		10/17/2013.	12/14/2015.	12,689	0	0	0	0	0	0	12,689	12,689	0	0	0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011.	12/14/2015.	209,113	0	0	0	0	0	0	209,113	209,113	0	0	0
Xactaware Office Building	Lehi	UT		02/24/2014.	12/14/2015.	225,732	0	0	0	0	0	0	225,732	225,732	0	0	0
0299999. Total - Mortgages With Partial Repayments						3,445,835	0	0	0	0	0	0	3,445,835	3,445,835	0	0	0
0599999. Total Mortgages						44,510,217	0	221,507	0	0	221,507	0	44,731,723	44,731,723	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																			
909283 AA 1	United Air Pass-Th. Cert 9.20% 3-22-08		Wilmington	DE	Lehman Brothers Inc		10/30/1996.	0	0	268,832	0	0	0	0	0	0	0	0	5.200
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated									0	268,832	0	0	0	0	0	0	0	0	XXX
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																			
000000 00 0	Global Premier Finance Company LOC		Cincinnati	OH	Global Premier Finance Company		02/01/1999.	0	15,243,699	15,243,699	15,243,699	0	0	0	0	0	441,518	29,756,000	100.000
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated									15,243,699	15,243,699	15,243,699	0	0	0	0	0	441,518	29,756,000	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	Northcreek Mezzanine Fund II, L.P	R	Cincinnati	OH	Northcreek Mezzanine Fund II, L.P		01/31/2014.	0	452,656	429,332	429,332	6,049	0	0	0	0	0	541,860	1.700
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated									452,656	429,332	429,332	6,049	0	0	0	0	0	541,860	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	A&M Capital Partners, LP	R	Greenwich	CT	A&M Capital Partners, LP		12/06/2013.	0	1,999,503	2,087,147	2,087,147	126,918	0	0	0	0	2,496	2,961,090	0.920
000000 00 0	Altenergy Storage, LLC	R	Rowayton	CT	Altenergy Storage, LLC		09/28/2015.	1	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	5.670
000000 00 0	Archlight Energy Partners Fund VI, LP	R	Boston	MA	Archlight Energy Partners Fund VI, LP		08/04/2015.	3	1,790,764	1,697,327	1,697,327	(93,437)	0	0	0	0	0	4,209,300	0.110
000000 00 0	AMMC CLO 18 Warehouse		George Town	CYM	UBS Securities LLC		08/14/2015.	0	6,000,000	6,000,000	6,000,000	0	0	0	0	0	0	0	30.000
00174C AA 1	AMMC VI, Limited/ AMMC VI, Corp	R	George Town	CYM	Lehman Brothers, Inc		06/21/2006.	0	0	27,000	27,000	(186,000)	0	0	0	0	7,557	0	9.200
001755 AC 1	AMMC VII, Limited/ AMMC VII, Corp	R	George Town	CYM	Goldman Sachs, Inc		12/18/2006.	0	0	14,400	14,400	(388,800)	0	0	0	0	292,191	0	6.000
000000 00 0	Bexion Pharmaceuticals, LLC	R	Cincinnati	OH	Bexion Pharmaceuticals, LLC		07/31/2015.	0	212,756	212,756	212,756	0	0	0	0	0	0	0	0.340
000000 00 0	BIC Investors, LLC (RSI HOMES)	R	Scottsdale	AZ	BIC Investors, LLC (RSI HOMES)		05/22/2015.	0	7,000,000	7,000,000	7,000,000	0	0	0	0	0	0	0	5.380
000000 00 0	Blue Chip VI, LLC	R	Cincinnati	OH	Blue Chip VI, LLC		11/05/2014.	1	486,000	719,826	719,826	233,826	0	0	0	0	0	54,000	2.460
000000 00 0	Blue Chip VI Extension Fund	R	Cincinnati	OH	Blue Chip VI Extension Fund		11/05/2014.	1	1,080,000	1,432,973	1,432,973	352,973	0	0	0	0	0	120,000	10.940
000000 00 0	Blue Chip VI Extension Fund II	R	Cincinnati	OH	Blue Chip VI Extension Fund II		09/15/2015.	1	840,000	840,000	840,000	0	0	0	0	0	0	360,000	14.910
000000 00 0	Boston Ventures V, L.P.	R	Boston	MA	Boston Ventures Limited Partnership V		09/30/1996.	0	8,764	6,636	6,636	(2,889)	0	0	0	0	2,623	0	0.120
000000 00 0	Boston Ventures VI, L.P.	R	Boston	MA	Boston Ventures Limited Partnership VI		05/31/2000.	0	30,640	60,998	60,998	(5,234)	0	0	0	0	0	116,000	0.350
000000 00 0	Bridge Growth Partners L.P.	R	New York	NY	Bridge Growth Partners L.P.		07/15/2014.	3	1,512,171	1,856,029	1,856,029	424,479	0	0	0	0	5,461	4,487,700	1.840
000000 00 0	Caltius Partners III, L.P.	R	Los Angeles	CA	Caltius Partners III, L.P.		06/25/2004.	2	318,952	171,440	171,440	(30,618)	0	0	0	0	(2,202)	175,200	0.780
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	R	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		04/29/2013.	1	156,678	143,457	143,457	8,501	0	0	0	0	0	441,300	1.050
000000 00 0	The Cranemere Group Limited	R	London	UK	The Cranemere Group Limited		05/21/2014.	3	2,550,000	2,550,000	2,550,000	0	0	0	0	0	26,384	3,450,000	3.150
000000 00 0	DESRI VI, LLC	R	New York	NY	DESRI VI, LLC		12/17/2014.	0	2,000,000	2,408,631	2,408,631	408,631	0	0	0	0	0	0	2.670
000000 00 0	Financial Edge Fund, L.P.	R	Dover	DE	Financial Edge Fund, L.P.		11/29/2007.	0	1,376,300	3,865,533	3,865,533	537,267	0	0	0	0	0	0	2.520
000000 00 0	Harvest Intrexon Enterprise Fund I, LP	R	San Francisco	CA	Harvest Intrexon Enterprise Fund I, LP		09/04/2015.	0	150,000	150,000	150,000	0	0	0	0	0	0	1,850,000	0.012
000000 00 0	L-A Saturn Acquisition, L.P.	R	Philadelphia	PA	L-A Saturn Acquisition, L.P.		01/16/2015.	0	5,115,683	11,323,509	11,323,509	6,207,827	0	0	0	0	0	192,500	2.480
000000 00 0	LLR Equity Partners IV, L.P.	R	Philadelphia	PA	LLR Equity Partners IV, L.P.		03/14/2014.	3	1,110,000	1,281,863	1,281,863	221,859	0	0	0	0	0	1,890,000	0.310
000000 00 0	Monarch Capital Partners III, L.P.	R	New York	NY	Monarch Capital Partners III, L.P.		01/12/2015.	0	3,510,000	3,534,799	3,534,799	24,799	0	0	0	0	(19,530)	2,490,000	0.800
000000 00 0	NB Strategic Co-Investment Partners II L.P.	R	New York	NY	NB Strategic Co Investment Partners II LP		10/01/2012.	1	1,890,781	2,431,486	2,431,486	(31,064)	0	0	0	0	342,972	687,440	0.320
000000 00 0	NB Secondary Opportunities Fund III L.P.	R	New York	NY	NB Secondary Opportunities Fund III L.P.		05/23/2013.	1	2,325,900	2,839,990	2,839,990	332,138	0	0	0	0	236,109	4,674,040	0.350
000000 00 0	OBC Investment Partners, L.P. (Bock & Clark)	R	Cincinnati	OH	OBC Investment Partners, L.P. (Bock & Clark)		07/31/2014.	0	527,207	683,467	683,467	156,260	0	0	0	0	91,885	293,700	27.170
000000 00 0	OLG Investment Partners, L.P.	R	Atlanta	GA	Lucas Group IP, LP (OLG)		09/27/2013.	0	1,223,392	1,050,777	1,050,777	(172,616)	0	0	0	0	0	472,500	28.460
000000 00 0	Orchard Tosca Investment Partners, L.P.	R	Mason	OH	Orchard Investment Management, LLC		08/19/2011.	3	3,291,016	3,296,786	3,296,786	(140,752)	0	0	0	0	76,040	831,000	18.790
000000 00 0	Patriot Financial PartnersII, L.P.	R	Philadelphia	PA	Patriot Financial PartnersII, L.P.		04/30/2014.	3	1,912,500	2,229,996	2,229,996	381,233	0	0	0	0	(39,692)	2,587,500	1.650
000000 00 0	PWP Growth Equity Fund I LLP	R	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014.	3	2,101,870	2,255,459	2,255,459	133,063	0	0	0	0	11,794	2,875,290	1.080
000000 00 0	RCCF IFBYPHONE, LLC	R	Cincinnati	OH	RCCF IFBYPHONE, LLC		09/09/2014.	0	1,005,781	1,372,794	1,372,794	367,013	0	0	0	0	0	0	23.120
000000 00 0	River Cities Capital Fund IV, LP	R	Cincinnati	OH	River Cities Capital Fund IV, LP		09/30/2012.	1	788,356	1,486,523	1,486,523	(122,613)	0	0	0	0	0	134,700	1.330

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	River Cities Capital Fund V, LP	R	Cincinnati	OH	River Cities Capital Fund V, LP		12/31/2012.	1	778,634	784,120	784,120	51,741	0	0	0	0	60,887	690,000	0.760
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	R	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P		02/06/2007.	0	3,278,184	3,754,874	3,754,874	304,221	0	0	0	0	4,308	512,400	1.080
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	R	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P		01/08/2010.	0	4,162,761	4,017,709	4,017,709	(1,300,770)	0	0	0	0	1,332,050	736,400	0.680
000000 00 0	Solamere Capital Fund II, LP	R	Boston	MA	Solamere Capital Fund II, LP		08/19/2013.	1	1,106,729	1,026,577	1,026,577	(9,426)	0	0	0	0	0	1,893,300	0.800
000000 00 0	Solamere Capital Fund II-A, LP	R	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013.	1	719,114	672,563	672,563	(7,753)	0	0	0	0	0	780,900	0.890
854631 ZZ 4	Stanley Martin Community LLC	R	Reston	VA	Stanley Martin Community LLC		12/09/2009.	1	245,030	1,278,726	1,278,726	36,363	0	0	0	0	62,718	0	0.770
000000 00 0	Thorley Industries, LLC	R	Pittsburgh	PA	Thorley Industries, LLC		09/23/2015.	0	1,800,000	1,800,000	1,800,000	0	0	0	0	0	(45,000)	0	1.600
000000 00 0	Three Ocean Partners LLC	R	New York	NY	Three Ocean Partners, LLC		06/01/2011.	1	398,521	425,024	425,024	(41,753)	0	0	0	0	41,753	0	1.000
000000 00 0	Tritium Partners, LLC	R	Austin	TX	Tritium Partners, LLC		06/26/2015.	0	703,704	783,439	783,439	79,735	0	0	0	0	7,614	2,296,200	1.860
000000 00 0	Vida Longevity Fund, LP	R	Austin	TX	Vida Longevity Fund, LP		04/01/2015.	10	5,605,551	5,624,910	5,624,910	19,359	0	0	0	0	276,807	0	1.670
000000 00 0	Yukon Capital Partners II L.P.	R	Minneapolis	MN	Yukon Capital Partners II L.P		07/17/2014.	2	2,043,920	1,889,420	1,889,420	(40,841)	0	0	0	0	132,612	2,926,770	1.230
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.									74,157,161	88,088,964	88,088,964	7,833,639	0	0	0	0	2,907,838	45,189,230	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	Aerielle IP Holdings, LLC	R	San Francisco	CA	Aerielle IP Holdings, LLC		09/30/2011.	0	0	0	0	0	0	0	0	0	0	0	37.500
000000 00 0	GAI MEXICO HOLDINGS, LLC	R	Cincinnati	OH	GAI MEXICO HOLDINGS, LLC		12/31/2015.	0	0	0	0	0	0	0	0	0	0	0	100.000
000000 00 0	Crescent Centre Apartments	R	Cincinnati	OH	Great American Insurance Company		03/13/2006.	0	0	0	0	0	0	0	0	0	0	0	99.000
000000 00 0	NP Acquisition, LLC	R	Newport	KY	NP Acquisition, LLC		12/16/2011.	0	0	982,637	0	0	0	0	0	0	996,491	0	16.200
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.									0	982,637	0	0	0	0	0	0	996,491	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.	R	Philadelphia	PA	L-A Laramar Urban Neighborhood Fund, L.P		10/15/2015.	0	600,000	539,029	539,029	(60,971)	0	0	0	0	0	5,400,000	6.520
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	R	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP		10/15/2013.	0	9,861,753	9,429,596	9,429,596	72,890	0	0	0	0	0	14,850,000	5.020
722480 ZZ 6	Pineapple Square Properties LLC	R	Sarasota	FL	The Isaac Group Holdings, LLC		04/19/2006.	0	883,134	883,134	883,134	0	0	1,400,000	0	0	0	0	3.900
000000 00 0	PRCP-Abacoa Partners, LP	R	Jupiter	FL	PRCP-Abacoa Partners, LP		12/09/2015.	0	334,000	334,000	334,000	0	0	0	0	0	0	6,801,000	40.000
000000 00 0	PRCP-Dallas Four Partners, LP	R	Dallas	TX	PRCP-Dallas Four Partners, LP		11/06/2015.	0	7,689,550	7,689,550	7,689,550	0	0	0	0	0	0	6,791,500	40.000
000000 00 0	PRCP - Missouri Partners, L.P.	R	St. Charles	MO	PRCP - Missouri Partners, L.P.		10/22/2015.	0	989,893	989,893	989,893	0	0	0	0	0	0	5,668,500	40.000
000000 00 0	Righetti Ranch, L.P.	R	San Luis Obispo	CA	Righetti Ranch, L.P.		06/26/2015.	0	3,300,000	3,298,891	3,298,891	(1,109)	0	0	0	0	0	3,920,000	25.380
000000 00 0	Student Housing Joint Venture, L.P.	R	Philadelphia	PA	Student Housing Joint Venture, L.P.		09/30/2014.	0	27,000,000	26,869,331	26,869,331	(130,669)	0	0	0	0	1,440,000	0	55.270
000000 00 0	Water Street O'Connor, L.P.	R	Atlanta	GA	Water Street O'Connor, L.P.		10/22/2015.	0	2,785,470	2,785,470	2,785,470	0	0	0	0	0	0	10,714,500	37.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.									53,443,800	52,818,894	52,818,893	(119,859)	0	1,400,000	0	0	1,440,000	54,145,500	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
000000 00 0	GA KEY LIME, LLC	R	Gurnee	IL	GA KEY LIME, LLC		11/19/2015.	0	13,069,885	13,069,885	13,069,885	0	0	0	0	0	0	0	50.000
000000 00 0	GALIC Pointe LLC	R	Destin	FL	GALIC Pointe LLC		03/25/2011.	0	1,846,954	1,846,954	1,846,954	0	0	0	0	0	(30,880)	0	35.000
000000 00 0	GALIC Sorrento, LLC	R	Coral Gables	FL	GALIC Sorrento, LLC		06/27/2012.	0	397,510	397,510	397,510	0	0	0	0	0	578,996	0	35.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.									15,314,348	15,314,348	15,314,348	0	0	0	0	0	548,116	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	R	New York	NY	Pretium Mortgage Credit Partners I, L.P		12/04/2014.	0	2,006,591	1,874,330	1,874,330	(132,261)	0	0	0	0	59,295	2,963,400	0.600
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.									2,006,591	1,874,330	1,874,330	(132,261)	0	0	0	0	59,295	2,963,400	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	R4 Housing Partners IV, L.P.	R	New York	NY	R4 Housing Partners IV, L.P.		12/12/2014.	0	3,650,764	4,448,020	4,448,020	797,256	(1,567,285)	0	0	0	0	14,782,000	12.500
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.									3,650,764	4,448,020	4,448,020	797,256	(1,567,285)	0	0	0	0	14,782,000	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	Georgia Tax Credit Fund GA, LLC	R	Atlanta	GA	Georgia Tax Credit Fund GA, LLC		12/03/2014.	0	6,582,593	6,582,593	6,582,593	0	(409,909)	0	0	0	0	169,620	95.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									6,582,593	6,582,593	6,582,593	0	(409,909)	0	0	0	0	169,620	XXX
4499999. Subtotal - Unaffiliated									140,293,564	154,510,964	154,242,132	8,384,824	(1,977,194)	1,400,000	0	0	4,407,133	117,791,610	XXX
4599999. Subtotal - Affiliated									30,558,047	31,540,684	30,558,046	0	0	0	0	0	1,986,125	29,756,000	XXX
4699999. Totals									170,851,611	186,051,648	184,800,178	8,384,824	(1,977,194)	1,400,000	0	0	6,393,258	147,547,610	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated										
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company	12/30/2015.	0	0	4,711,518	0	100.000
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated							0	4,711,518	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated										
000000 00 0	Northcreek Mezzanine Fund II, L.P.	Cincinnati	OH	Northcreek Mezzanine Fund II, L.P.	11/20/2015.	0	0	216,346	0	1.700
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							0	216,346	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
000000 00 0	A&M Capital Partners, LP	Greenwich	CT	A&M Capital Partners, LP	10/23/2015.	0	0	390,346	0	0.920
000000 00 0	Altenergy Storage, LLC	Rowayton	CT	Altenergy Storage, LLC	09/28/2015.	1	1,000,000	0	0	5.670
000000 00 0	AMMC CLO 16 UBS Warehouse, AMMC CLO 16 Limited	George Town	CYM	UBS Securities LLC	03/30/2015.	0	0	12,000,000	0	30.000
000000 00 0	AMMC CLO 17 UBS Warehouse, AMMC CLO 16 Limited	George Town	CYM	UBS Securities LLC	11/17/2015.	0	1,200,000	9,265,466	0	30.000
000000 00 0	AMMC CLO 18 UBS Warehouse, AMMC CLO 16 Limited	George Town	CYM	UBS Securities LLC	11/06/2015.	0	3,000,000	3,000,000	0	30.000
000000 00 0	Archlight Energy Partners Fund VI, LP	Boston	MA	Archlight Energy Partners Fund VI, LP	12/23/2015.	3	1,100,891	689,872	0	0.110
000000 00 0	Bexion Pharmaceuticals, LLC	Cincinnati	OH	Bexion Pharmaceuticals, LLC	10/22/2015.	0	212,756	0	0	0.340
000000 00 0	BIC Investors, LLC (RSI HOMES)	Scottsdale	AZ	BIC Investors, LLC (RSI HOMES)	05/22/2015.	0	7,000,000	0	0	5.380
000000 00 0	Blue Chip VI, LLC	Cincinnati	OH	Blue Chip VI, LLC	06/18/2015.	1	0	261,000	0	2.460
000000 00 0	Blue Chip VI Extension Fund	Cincinnati	OH	Blue Chip VI Extension Fund	06/18/2015.	1	0	720,000	0	10.940
000000 00 0	Blue Chip VI Extension Fund II	Cincinnati	OH	Blue Chip VI Extension Fund II	11/30/2015.	1	840,000	0	0	14.910
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.	04/01/2015.	3	0	57,792	0	1.840
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC	11/06/2015.	1	0	73,932	0	1.050
000000 00 0	The Cranemere Group Limited	London	UK	The Cranemere Group Limited	03/20/2015.	3	0	2,400,000	0	3.150
000000 00 0	Harvest Intrexon Enterprise Fund I, LP	San Francisco	CA	Harvest Intrexon Enterprise Fund I, LP	11/20/2015.	0	100,000	50,000	0	0.012
000000 00 0	L-A Saturn Acquisition, L.P.	Philadelphia	PA	L-A Saturn Acquisition, L.P.	10/09/2015.	0	5,078,198	37,485	0	2.480
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.	04/27/2015.	3	0	660,000	0	0.310
000000 00 0	Monarch Capital Partners III, L.P.	New York	NY	Monarch Capital Partners III, L.P.	12/28/2015.	0	1,650,000	1,860,000	0	0.800
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.	12/16/2015.	1	0	704,614	0	0.320
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.	12/21/2015.	1	0	1,697,500	0	0.350
000000 00 0	Patriot Financial PartnersII, L.P.	Philadelphia	PA	Patriot Financial PartnersII, L.P.	07/21/2015.	3	0	1,087,500	0	1.650
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP	07/21/2015.	3	0	1,617,397	0	1.080
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Capital Fund V, LP	09/15/2015.	1	0	510,000	0	0.760
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.	07/15/2015.	0	0	66,442	0	1.080
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.	10/29/2015.	0	0	1,569,920	0	0.680
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	12/28/2015.	1	0	760,500	0	0.800
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	12/28/2015.	1	0	566,250	0	0.890
000000 00 0	Thorley Industries, LLC	Pittsburgh	PA	Thorley Industries, LLC	09/22/2015.	0	1,800,000	0	0	1.600
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC	06/26/2015.	0	1,514,659	0	0	1.860
000000 00 0	Vida Longevity Fund, LP	Austin	TX	Vida Longevity Fund, LP	05/24/2015.	10	5,605,551	0	0	1.670
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.	12/02/2015.	2	0	1,387,857	0	1.230
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							30,102,055	41,433,873	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.	Philadelphia	PA	L-A Laramar Urban Neighborhood Fund, L.P.	10/15/2015.	0	600,000	0	0	6.520
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP	12/17/2015.	0	0	7,500,000	0	5.020
722480 ZZ 6	Pineapple Square Properties LLC	Sarasota	FL	Pineapple Square Properties LLC	11/16/2015.	0	0	39,000	0	3.900
000000 00 0	PRCP-Abacoa Partners, LP	Jupiter	FL	PRCP-Abacoa Partners, LP	12/11/2015.	0	334,000	0	0	40.000
000000 00 0	PRCP-Dallas Four Partners, LP	Dallas	TX	PRCP-Dallas Four Partners, LP	12/08/2015.	0	963,447	6,726,102	0	40.000
000000 00 0	PRCP - Missouri Partners, L.P.	St. Charles	MO	PRCP - Missouri Partners, L.P.	12/10/2015.	0	928,000	61,893	0	40.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000 00 0	Righetti Ranch, L.P.	San Luis Obispo	CA	Righetti Ranch, L.P.	06/26/2015.	0	3,300,000	0	0	25.380
000000 00 0	Water Street O'Connor, L.P.	Atlanta	GA	Water Street O'Connor, L.P.	10/26/2015.	0	2,648,665	136,805	0	37.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							8,774,112	14,463,801	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated										
000000 00 0	GA KEY LIME, LLC	Gurnee	IL	GA KEY LIME, LLC	12/17/2015.	0	500,000	12,569,885	0	50.000
000000 00 0	GALIC Pointe LLC	Destin	FL	GALIC Pointe LLC	11/13/2015.	0	0	42,000	0	35.000
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	GALIC Sorrento, LLC	03/19/2015.	0	0	116,200	0	35.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							500,000	12,728,085	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated										
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I, L.P.	11/24/2015.	0	0	2,158,075	0	0.600
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							0	2,158,075	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
000000 00 0	R4 Housing Partners IV, L.P.	New York	NY	R4 Housing Partners IV, L.P.	10/01/2015.	0	0	2,964,457	0	12.500
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	2,964,457	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
000000 00 0	Georgia Tax Credit Fund GA, LLC.	Atlanta	GA	Georgia Tax Credit Fund GA, LLC.	02/27/2015.	0	0	183,753	0	95.000
000000 00 0	Georgia Tax Credit Fund GA, LLC.	Atlanta	GA	Georgia Tax Credit Fund GA, LLC.	12/01/2015.	0	0	3,937,340	0	95.000
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	4,121,093	0	XXX
4499999. Subtotal - Unaffiliated							38,876,167	65,357,644	0	XXX
4599999. Subtotal - Affiliated							500,000	17,439,603	0	XXX
4699999. Totals							39,376,167	82,797,247	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																			
909283 AA 1	United Air Pass-Th. Cert 9.20% 3-22-08	Wilmington	DE	Distribution	10/30/1996.	10/01/2015.	0	0	0	0	0	0	0	0	156,982	0	156,982	156,982	0
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Other Fixed Income Instr. - Unaffiliated							0	0	0	0	0	0	0	0	156,982	0	156,982	156,982	0
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																			
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Distribution	02/01/1999.	12/30/2015.	2,338,000	0	0	0	0	0	0	2,338,000	2,338,000	0	0	0	0
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Other Fixed Income Instr. - Affiliated							2,338,000	0	0	0	0	0	0	2,338,000	2,338,000	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	A&M Capital Partners, LP	Greenwich	CT	A&M Capital Partners, LP	12/06/2013.	10/23/2015.	9,462	0	0	0	0	0	0	9,462	9,462	0	0	0	0
000000 00 0	AMMC CLO 16 Warehouse	George Town	CYM	UBS Securities LLC	12/12/2014.	12/31/2015.	13,500,000	0	0	0	0	0	0	13,500,000	13,500,000	0	0	0	436,760
000000 00 0	AMMC CLO 17 Warehouse	George Town	CYM	UBS Securities LLC	07/02/2015.	12/31/2015.	0	0	0	0	0	0	0	10,465,466	10,465,466	0	0	0	(3,976)
000000 00 0	Boston Ventures V, L.P.	Boston	MA	Boston Ventures V, L.P.	09/30/1996.	05/30/2015.	9,693	0	0	0	0	0	0	9,693	9,693	0	0	0	0
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.	07/15/2014.	0731/2015.	439,954	0	0	0	0	0	0	439,954	439,954	0	0	0	0
000000 00 0	Caltius Partners III, L.P.	Los Angeles	CA	Caltius Partners III, L.P.	06/25/2004.	02/27/2015.	27,802	0	0	0	0	0	0	27,802	27,802	0	0	0	0
000000 00 0	The Cranemere Group Limited	London	UK	The Cranemere Group Limited	05/21/2014.	10/31/2015.	750,000	0	0	0	0	0	0	750,000	750,000	0	0	0	0
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.	10/01/2012.	09/10/2015.	308,857	0	0	0	0	0	0	308,857	308,857	0	0	0	0
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.	05/23/2013.	11/02/2015.	788,603	0	0	0	0	0	0	788,603	788,603	0	0	0	0
000000 00 0	OBC Investment Partners, L.P. (Bock & Clark)	Cincinnati	OH	OBC Investment Partners, L.P.	07/31/2014.	12/30/2015.	912,521	0	0	0	0	0	0	912,521	912,521	0	0	0	0
000000 00 0	OLG Investment Partners, L.P.	Atlanta	GA	Lucas Group IP, LP (OLG)	09/27/2013.	06/30/2015.	1,144,940	0	0	0	0	0	0	1,144,940	1,144,940	0	0	0	0
000000 00 0	Orchard Tosca Investment Partners, L.P.	Mason	OH	Orchard Investment Management, LLC	08/19/2011.	12/30/2015.	674,135	0	0	0	0	0	0	674,135	674,135	0	0	0	0
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	Prior Year Adjustment	08/20/2014.	03/30/2015.	(6,123)	0	0	0	0	0	0	(6,123)	(6,123)	0	0	0	0
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Capital Fund V, LP	12/31/2012.	03/30/2015.	31,366	0	0	0	0	0	0	31,366	31,366	0	0	0	0
000000 00 0	Snow, Phipps, & Guggenheim, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim, L.P.	02/06/2007.	11/13/2015.	837,891	0	0	0	0	0	0	837,891	837,891	0	0	0	0
000000 00 0	Snow, Phipps, & Guggenheim II, L.P.	Wilmington	DE	Snow, Phipps, & Guggenheim II, L.P.	01/08/2010.	12/18/2015.	945,080	0	0	0	0	0	0	945,080	945,080	0	0	0	0
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	08/19/2013.	12/04/2015.	22,771	0	0	0	0	0	0	22,771	22,771	0	0	0	0
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	08/19/2013.	12/04/2015.	15,886	0	0	0	0	0	0	15,886	15,886	0	0	0	0
000000 00 0	Three Ocean Partners LLC	New York	NY	Prior Year Adjustment	06/01/2011.	01/31/2015.	(41,753)	0	0	0	0	0	0	(41,753)	(41,753)	0	0	0	0
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC	06/26/2015.	12/08/2015.	0	0	0	0	0	0	0	810,956	810,956	0	0	0	0
000000 00 0	Vida Side Pocket II, L.P.	Austin	TX	Exchange	04/29/2013.	05/24/2015.	6,381,482	(381,482)	0	0	0	(381,482)	0	6,000,000	5,605,551	0	(394,449)	(394,449)	0
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.	07/17/2014.	12/28/2015.	711,297	0	0	0	0	0	0	711,297	711,297	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							27,463,862	(381,482)	0	0	0	(381,482)	0	38,358,802	37,964,352	0	(394,449)	(394,449)	432,784
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	Strategic Comp Holdings, LLC	Metaire	LA	Dissolution	01/31/2008.	12/31/2015.	512,891	3,361	0	0	0	3,361	0	516,252	511,147	0	(5,105)	(5,105)	0
000000 00 0	Crescent Centre Apartments	Cincinnati	OH	Distribution from property sale	03/13/2006.	12/10/2015.	0	0	0	0	0	0	0	0	0	0	0	0	9,238,782
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated							512,891	3,361	0	0	0	3,361	0	516,252	511,147	0	(5,105)	(5,105)	9,238,782
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP	10/15/2013.	12/30/2015.	62,500	0	0	0	0	0	0	62,500	62,500	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							62,500	0	0	0	0	0	0	62,500	62,500	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
000000 00 0	GALIC Pointe LLC	Destin	FL	GALIC Pointe LLC	03/25/2011.	11/13/2015.	67,471	0	0	0	0	0	0	67,471	67,471	0	0	0	0
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	GALIC Sorrento, LLC	06/27/2012.	10/15/2015.	2,720,476	0	0	0	0	0	0	2,720,476	2,720,476	0	0	0	0
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							2,787,947	0	0	0	0	0	0	2,787,947	2,787,947	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I, L.P.	12/04/2014.	10/16/2015.	583,433	0	0	0	0	0	0	583,433	583,433	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							583,433	0	0	0	0	0	0	583,433	583,433	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Dispoal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	Georgia Tax Credit Fund GA, LLC	Atlanta	GA	Bridgefield Casualty Insurance Company	12/03/2014.	03/31/2015.	1,365,864	0	0	0	0	0	0	1,365,864	1,365,864	0	0	0	0
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							1,365,864	0	0	0	0	0	0	1,365,864	1,365,864	0	0	0	0
4499999. Subtotal - Unaffiliated							29,475,659	(381,482)	0	0	0	(381,482)	0	40,370,599	40,133,131	0	(237,467)	(237,467)	432,784
4599999. Subtotal - Affiliated							5,638,838	3,361	0	0	0	3,361	0	5,642,199	5,637,094	0	(5,105)	(5,105)	9,238,782
4699999. Totals							35,114,497	(378,121)	0	0	0	(378,121)	0	46,012,798	45,770,226	0	(242,572)	(242,572)	9,671,566

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 J6 8	U.S. TREASURY NOTES 1.00 03/15/2018	SD	..		1	1,001,875	99.660	996,563	1,000,000	1,001,396	0	(479)	0	0	1.000	0.940	MS	2,967	5,000	03/25/2015.	03/15/2018.
912828 SM 3	U.S. TREASURY NOTES 1.00 03/31/2017	SD	..		1	2,539,788	100.160	2,529,947	2,526,000	2,533,559	0	(5,943)	0	0	1.000	0.760	MS	6,419	25,260	01/14/2015.	03/31/2017.
912828 XA 3	U.S. TREASURY NOTES 1.00 05/15/2018	SD	..		1	5,973,388	99.500	5,935,175	5,965,000	5,971,736	0	(1,652)	0	0	1.000	0.950	MN	7,702	29,825	05/28/2015.	05/15/2018.
0199999. U.S. Government - Issuer Obligations						9,515,051	XXX	9,461,684	9,491,000	9,506,692	0	(8,074)	0	0	XXX	XXX	XXX	17,088	60,085	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		..		1	33,352	112.850	37,643	33,357	33,053	0	31	0	0	6.000	5.990	MON	167	2,001	10/19/2001.	05/01/2031.
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		..		1	18,702	112.850	21,144	18,737	18,364	0	(388)	0	0	6.000	6.350	MON	94	1,124	10/01/2001.	05/01/2031.
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		..		1	48,503	114.280	54,361	47,566	47,579	0	(14)	0	0	6.500	6.320	MON	258	3,092	10/09/2001.	09/01/2031.
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		..		1	18,034	112.900	20,393	18,062	10,759	0	(100)	0	0	6.000	4.890	MON	90	1,084	10/01/2001.	09/01/2031.
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		..		1	33,252	114.280	37,047	32,416	26,450	0	(290)	0	0	6.500	5.160	MON	176	2,107	10/31/2001.	10/01/2031.
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		..		1	32,057	112.870	35,691	31,622	28,216	0	(166)	0	0	6.000	5.190	MON	158	1,897	08/22/2002.	09/01/2032.
38375B 4Z 2	GNR 2013-H16 FI WAC-IO 07/20/2063		..		1	863,388	7.000	656,302	0	686,718	0	(89,526)	0	0	1.620	9.670	MON	12,628	157,577	01/28/2014.	07/20/2063.
38375U DC 1	GNR 2014-H01 AI WAC-IO 01/20/2064		..		34	1,530,466	7.000	1,231,744	0	1,316,025	0	(108,922)	0	0	1.380	9.720	MON	110,781	255,016	01/29/2014.	01/20/2064.
38375U MV 9	GNR 2014-H16 BI WAC-IO 07/20/2064		..		34	2,508,657	9.000	1,990,201	0	1,990,201	0	(141,516)	376,941	0	1.540	6.780	MON	28,290	262,739	03/03/2015.	07/20/2064.
38375U PT 1	GNR 2014-H19 EI WAC-IO 09/20/2064		..		34	992,568	9.950	799,821	0	799,821	0	(69,054)	105,591	0	1.650	6.100	MON	12,855	135,892	10/01/2014.	09/20/2064.
0299999. U.S. Government - Residential Mortgage-Backed Securities						6,078,979	XXX	4,884,346	181,761	4,957,186	0	(409,944)	482,532	0	XXX	XXX	XXX	165,496	822,530	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
83162C GR 8	SBAP 1996-20D 1 7.35 04/01/2016		..		1	1,606	99.250	1,564	1,576	1,578	0	(6)	0	0	7.350	6.950	AO	29	116	12/23/1996.	04/01/2016.
83162C HH 9	SBAP 1997-20C 1 7.15 03/01/2017		..		1	12,226	99.250	12,256	12,349	12,096	0	0	0	0	7.150	7.300	MS	294	883	09/24/1999.	03/01/2017.
0499999. U.S. Government - Other Loan-Backed and Structured Securities						13,832	XXX	13,821	13,925	13,673	0	(6)	0	0	XXX	XXX	XXX	323	999	XXX	XXX
0599999. Total - U.S. Government						15,607,862	XXX	14,359,851	9,686,686	14,477,550	0	(418,024)	482,532	0	XXX	XXX	XXX	182,907	883,613	XXX	XXX
All Other Governments - Issuer Obligations																					
110709 FR 8	BRIT COLUMBIA 4.70 12/01/2017	SD	U		1FE	20,952,600	107.460	21,491,600	20,000,000	20,238,607	0	(117,553)	0	0	4.700	4.050	JD	79,836	940,000	03/05/2009.	12/01/2017.
13509P BN 2	CAN HOUSING TRUST 4.10 12/15/2018	SD	U		1FE	6,191,040	109.320	6,559,020	6,000,000	6,072,759	0	(22,923)	0	0	4.100	3.660	JD	11,458	246,000	05/19/2010.	12/15/2018.
13509P EG 4	CAN HOUSING TRUST 1.95 06/15/2019	SD	U		1FE	60,293,100	103.260	61,957,200	60,000,000	60,211,350	0	(58,743)	0	0	1.950	1.840	JD	54,344	1,170,000	08/12/2014.	06/15/2019.
642866 FY 8	NEW BRUNSWICK 5.20 02/21/2017		I		1FE	11,374,947	104.490	11,597,879	11,100,000	11,146,635	0	(38,957)	0	0	5.200	4.820	FA	208,433	577,200	04/14/2009.	02/21/2017.
683234 YC 6	ONTARIO PROVINCE 4.40 03/08/2016	SD	U		1FE	20,691,265	100.650	20,632,840	20,500,000	20,505,601	0	(29,743)	0	0	4.400	4.250	MS	284,973	902,000	11/17/2008.	03/08/2016.
748148 RT 2	QUEBEC PROVINCE 4.625 05/14/2018		I		1FE	2,370,312	106.830	2,563,910	2,400,000	2,390,969	0	3,519	0	0	4.630	4.790	MN	14,492	111,000	04/27/2009.	05/14/2018.
74814Z EE 9	QUEBEC PROVINCE 4.50 12/01/2019	SD	U		1FE	33,661,500	112.410	33,721,500	30,000,000	32,722,430	0	(659,876)	0	0	4.500	2.070	JD	114,344	1,350,000	07/23/2014.	12/01/2019.
803854 JS 8	SASKATCHEWAN CDA 3.90 07/28/2020	SD	U		1FE	10,979,210	111.240	12,236,290	11,000,000	10,989,496	0	2,061	0	0	3.900	3.920	JJ	184,529	429,000	07/23/2010.	07/28/2020.
98704C QQ 2	REG MUNI OF YORK 4.50 06/30/2020	SD	U		1FE	10,150,600	112.720	11,272,100	10,000,000	10,076,082	0	(15,034)	0	0	4.500	4.310	JD	2,466	450,000	06/24/2010.	06/30/2020.
0699999. All Other Governments - Issuer Obligations						176,664,574	XXX	182,032,340	171,000,000	174,353,929	0	(937,249)	0	0	XXX	XXX	XXX	954,874	6,175,200	XXX	XXX
1099999. Total - All Other Governments						176,664,574	XXX	182,032,340	171,000,000	174,353,929	0	(937,249)	0	0	XXX	XXX	XXX	954,874	6,175,200	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063C XS 4	CALIFORNIA ST REF CM 2.45 12/01/2031		..		1	16,500,000	100.070	16,511,715	16,500,000	16,499,828	0	(172)	0	0	2.450	2.450	JD	33,688	35,933	10/09/2015.	12/01/2031.
20772J GW 6	CONNECTICUT ST REF C 5.00 06/01/2024		..		1	3,084,282	120.400	3,190,494	2,650,000	2,998,519	0	(49,025)	0	0	5.000	2.750	JD	11,042	132,500	03/19/2014.	06/01/2024.
373384 NY 8	GEORGIA ST BLD AMER SRS H 4.00 11/01/17	SD	..		1	5,000,000	105.170	5,258,400	5,000,000	5,000,000	0	0	0	0	4.000	4.000	MN	33,333	200,000	11/04/2009.	11/01/2017.
574193 JR 0	MARYLAND ST 1ST SER A 4.00 03/01/2025		..		1	10,704,936	113.580	11,176,370	9,840,000	10,527,255	0	(100,916)	0	0	4.000	2.760	MS	131,200	393,600	03/18/2014.	03/01/2025.
604129 PM 2	MINNESOTA ST SER F 4.00 08/01/2018		..		1FE	3,103,106	107.690	3,053,040	2,835,000	2,919,887	0	(31,268)	0	0	4.000	2.790	FA	47,250	113,400	09/09/2009.	08/01/2018.
604129 QK 5	MN ST REF 5.00 11/01/2017		..		1FE	5,798,000	107.520	5,375,750	5,000,000	5,198,789	0	(104,337)	0	0	5.000	2.760	MN	41,667	250,000	11/02/2009.	11/01/2017.
604129 SZ 0	MINNESOTA ST SER K 5.00 11/01/2016		..		1FE	3,486,222	103.540	3,132,146	3,025,000	3,084,414	0	(69,690)	0	0	5.000	2.600	MN	25,208	151,250	10/27/2009.	11/01/2016.
646039 KF 3	NEW JERSEY ST SER L 5.25 07/15/2017		..		1FE	7,649,876	105.250	6,893,875	6,550,000	6,782,996	0	(146,044)	0	0	5.250	2.870	JJ	158,565	343,875	07/31/2009.	07/15/2017.
677520 D2 1	OH HWY IMPT BUCKEYE L 5.00 05/01/2016		..		1FE	1,160,862	101.580	1,046,295	1,030,000	1,036,765	0	(19,946)	0	0	5.000	3.000	MN	8,583	51,500	03/19/2009.	05/01/2016.

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
677520 P5 1	OH ST 3RD FRONTIER 5.00 11/01/2016		..		1FE	5,668,050	103.690	5,184,550	5,000,000	5,080,391	0	(93,943)	0	0	5.000	3.030	MN	41,667	250,000	03/03/2009.	11/01/2016.
709141 V7 7	PA ST-3RD-REF-2004 5.375 07/01/2016		..		1FE	2,856,528	102.300	2,455,080	2,400,000	2,434,555	0	(67,855)	0	0	5.380	2.460	JJ	64,500	129,000	04/29/2009.	07/01/2016.
70914P LA 8	PA ST SECOND REF 5.00 07/01/2018		..		1FE	5,770,700	109.240	5,462,050	5,000,000	5,239,001	0	(90,727)	0	0	5.000	3.000	JJ	125,000	250,000	08/26/2009.	07/01/2018.
70914P SK 9	PA ST 1ST SER 5.00 06/01/2024		..	1	1FE	3,623,461	118.290	3,684,609	3,115,000	3,522,714	0	(57,331)	0	0	5.000	2.760	JD	12,979	155,750	03/18/2014.	06/01/2024.
70914P VA 7	PENNSYLVANIA ST 2ND 5.00 10/15/2030		..	1	1FE	13,465,536	117.670	13,708,555	11,650,000	13,188,348	0	(172,304)	0	0	5.000	3.080	AO	122,972	582,500	05/13/2014.	10/15/2030.
880541 LC 9	TENNESSEE ST-A 5.00 05/01/2017		..		1FE	2,355,180	105.780	2,115,600	2,000,000	2,064,332	0	(46,879)	0	0	5.000	2.530	MN	16,667	100,000	04/23/2009.	05/01/2017.
882723 KT 5	TX ST PREREFUNDED 5.00 4/01/2020		..	1	1	269,409	108.740	282,732	260,000	265,657	0	(2,359)	0	0	5.000	3.980	AO	3,250	13,000	05/20/2014.	04/01/2020.
882723 LM 9	TX ST UNREFUNDED 5.00 4/01/2020		..	1	1FE	2,839,160	108.740	2,979,558	2,740,000	2,799,618	0	(24,861)	0	0	5.000	3.980	AO	34,250	137,000	05/20/2014.	04/01/2020.
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018		..		1FE	5,110,361	107.100	4,792,680	4,475,000	4,665,499	0	(76,969)	0	0	5.500	3.580	MN	41,021	246,125	08/20/2009.	05/01/2018.
93974A YU 2	WASHINGTON ST C 0.00 6/01/2016		..		1FE	2,377,234	99.960	2,778,805	2,780,000	2,751,059	0	68,307	0	0	0.000	2.530	JD	0	0	03/05/2010.	06/01/2016.
93974C C9 9	WA ST REF SER R-2012 A 5.00 07/01/2024		..	1	1FE	3,278,983	118.030	3,328,474	2,820,000	3,174,595	0	(59,356)	0	0	5.000	2.540	JJ	70,500	141,000	03/18/2014.	07/01/2024.
93974C F6 2	WA ST MV TAX SER C 5.00 06/01/2023		..	1	1FE	7,033,560	116.950	7,016,880	6,000,000	6,794,392	0	(135,858)	0	0	5.000	2.380	JD	25,000	300,000	03/18/2014.	06/01/2023.
93974C L7 3	WA ST REF SER R 4.00 07/01/2028		..	1	1FE	970,000	107.680	1,076,750	1,000,000	973,600	0	1,569	0	0	4.000	4.270	JJ	20,000	40,000	08/28/2013.	07/01/2028.
97705L 7K 7	WISCONSIN ST PREREF 1 5.00 05/01/2018		..		1FE	69,328	109.490	71,166	65,000	68,179	0	(1,149)	0	0	5.000	2.820	MN	542	3,250	02/13/2015.	05/01/2018.
97705L 7P 6	WISCONSIN ST UNREF 1 5.00 05/01/2018		..		1FE	2,223,827	109.220	2,277,237	2,085,000	2,186,973	0	(36,854)	0	0	5.000	2.820	MN	17,375	104,250	02/13/2015.	05/01/2018.
97705L JE 8	WI ST SER D 5.00 05/01/2017		..	1	1FE	4,057,324	101.530	3,685,684	3,630,000	3,651,676	0	(63,845)	0	0	5.000	3.180	MN	30,250	181,500	01/07/2009.	05/01/2017.
97705L LX 3	WI ST SER D 5.00 05/01/2018		..	1	1FE	2,520,968	105.820	2,380,860	2,250,000	2,303,011	0	(38,346)	0	0	5.000	3.180	MN	18,750	112,500	11/02/2009.	05/01/2018.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						120,976,891	XXX	118,919,354	109,700,000	115,212,053	0	(1,420,156)	0	0	XXX	XXX	XXX	1,135,258	4,417,933	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
13063C XP 0	CALIFORNIA ST REF CM 3.875 12/01/2030		..	1	1FE	2,500,000	101.470	2,536,650	2,500,000	2,499,933	0	(67)	0	0	3.880	3.880	JD	8,073	8,611	10/09/2015.	12/01/2030.
1499999. U.S. States, Territories - Other Loan-Backed and Structured Securities						2,500,000	XXX	2,536,650	2,500,000	2,499,933	0	(67)	0	0	XXX	XXX	XXX	8,073	8,611	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						123,476,891	XXX	121,456,004	112,200,000	117,711,986	0	(1,420,223)	0	0	XXX	XXX	XXX	1,143,331	4,426,544	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
047772 XB 9	ATLANTA PUB IMPT 2008A 5.0 12/01/18	SD	..		1FE	1,138,000	111.640	1,116,440	1,000,000	1,051,443	0	(16,592)	0	0	5.000	3.140	JD	4,167	50,000	05/21/2010.	12/01/2018.
088275 2T 8	BEXAR CNTY TX 5.25 06/15/2020		..	1	1FE	1,111,810	102.090	1,020,870	1,000,000	1,007,789	0	(16,685)	0	0	5.250	3.510	JD	2,333	52,500	02/04/2009.	06/15/2020.
158843 UU 4	CHANDLER AZ 5.00 07/01/2016		..		1FE	2,043,567	102.130	1,843,356	1,805,000	1,823,681	0	(36,564)	0	0	5.000	2.900	JJ	45,125	90,250	06/26/2009.	07/01/2016.
172252 YW 2	CINCINNATI CITY SCH DIST 5.00 12/01/2016		..		1FE	4,522,749	103.880	4,243,457	4,085,000	4,143,091	0	(61,392)	0	0	5.000	3.410	JD	17,021	204,250	03/04/2009.	12/01/2016.
172252 YX 0	CINCINNATI CITY SCH DIST 5.00 12/01/2017	SD	..		1FE	7,538,795	107.720	7,400,021	6,870,000	7,036,293	0	(82,284)	0	0	5.000	3.680	JD	28,625	343,500	03/18/2009.	12/01/2017.
346843 DV 4	FT BEND TX IND SD 5.00 02/15/2019		..		1FE	1,152,740	111.520	1,115,200	1,000,000	1,057,643	0	(17,344)	0	0	5.000	3.050	FA	18,889	50,000	02/03/2010.	02/15/2019.
403755 VV 0	GWINNETT CNTY GA 5.00 02/01/2019		..	1	1FE	5,501,459	108.500	5,126,767	4,725,000	4,943,670	0	(100,723)	0	0	5.000	2.700	FA	98,438	236,250	02/01/2010.	02/01/2019.
403755 VY 4	GWINNETT CNTY GA 5.00 02/01/2022		..	1	1FE	1,164,330	108.500	1,085,030	1,000,000	1,046,279	0	(21,317)	0	0	5.000	2.700	FA	20,833	50,000	02/01/2010.	02/01/2022.
414004 5F 4	HARRIS CNTY TX 5.250 10/01/20		..		1FE	2,353,480	118.410	2,368,260	2,000,000	2,171,961	0	(32,946)	0	0	5.250	3.280	AO	26,250	105,000	01/08/2010.	10/01/2020.
414004 8L 8	HARRIS CNTY TAX 5.75 10/01/20		..	1	1FE	1,235,350	112.350	1,123,530	1,000,000	1,081,671	0	(28,272)	0	0	5.750	2.650	AO	14,375	57,500	03/16/2010.	10/01/2020.
414004 8S 3	HARRIS CNTY TX C 5.75 10/01/2028		..	1	1FE	4,869,442	112.360	4,438,062	3,950,000	4,269,324	0	(110,477)	0	0	5.750	2.680	AO	56,781	227,125	03/16/2010.	10/01/2028.
438670 UL 3	HONOLULU CITY & CO 5.00 09/01/2017		..		1FE	1,128,240	106.920	1,069,190	1,000,000	1,030,101	0	(17,336)	0	0	5.000	3.130	MS	16,667	50,000	11/04/2009.	09/01/2017.
442403 DA 6	HOUSTON TX INDPT SCH 5.00 02/15/2017		..		1FE	1,270,572	104.730	1,146,815	1,095,000	1,122,640	0	(23,952)	0	0	5.000	2.700	FA	20,683	54,750	04/30/2009.	02/15/2017.
476575 2N 4	JERSEY CITY REF E 5.38 09/01/2016		..		1FE	1,165,853	101.850	1,237,502	1,215,000	1,209,830	0	7,398	0	0	5.380	6.040	MS	21,789	65,367	12/10/2008.	09/01/2016.
49474E R4 7	KING CNTY LTD TAX SWR 5.00 01/01/2017		..		1FE	3,590,605	104.210	3,329,605	3,195,000	3,251,748	0	(54,985)	0	0	5.000	3.180	JJ	79,875	159,750	03/19/2009.	01/01/2017.
508624 ET 6	LAKE CSD IL SD 5.00 01/01/2017		..	1	1FE	4,456,410	100.000	4,200,000	4,200,000	4,200,000	0	0	0	0	5.000	5.000	JJ	105,000	210,000	04/08/2009.	01/01/2017.
509246 JL 9	LAKE CNTY IL SD 7.375 02/01/2018		..		1FE	2,865,751	111.090	2,455,023	2,210,000	2,399,140	0	(86,593)	0	0	7.380	3.100	FA	67,911	162,988	03/10/2010.	02/01/2018.
549187 6N 7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018		..	1	1FE	949,642	103.770	959,854	925,000	928,669	0	(3,110)	0	0	5.250	4.880	FA	18,346	48,563	01/29/2008.	02/15/2018.
592112 BK 1	MET GOVT NASHV TN SER B 5.00 08/01/2019		..	1	1FE	1,288,936	102.590	1,277,183	1,245,000	1,248,895	0	(6,457)	0	0	5.000	4.450	FA	25,938	62,250	12/02/2008.	08/01/2019.
605341 AD 8	MS DEV HARRISON CNTY 5.00 01/01/19		..		1FE	1,297,077	110.560	1,282,531	1,160,000	1,210,804	0	(15,809)	0	0	5.000	3.450	JJ	29,000	58,000	01/21/2010.	01/01/2019.
605341 AF 3	MS DEV HARRISON CNTY 5.25 01/01/21		..		1FE	1,458,899	116.810	1,500,983	1,285,000	1,373,303	0	(15,785)	0	0	5.250	3.730	JJ	33,731	67,463	01/21/2010.	01/01/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
668843 8D 0	NORWALK CT REF-SERIES A 5.00 07/01/2016				1FE	2,953,417	102.170	2,564,467	2,510,000	2,542,734	0	(64,326)	0	0	5.000	2.360	JJ	62,750	125,500	02/25/2009.	07/01/2016.
681712 PJ 8	OMAHA CONVENTION CTR 5.25 04/01/2020				1FE	3,091,258	116.060	3,029,062	2,610,000	2,823,141	0	(46,143)	0	0	5.250	3.180	AO	34,256	137,025	08/28/2009.	04/01/2020.
717883 JF 0	PHILADELPHIA SD 5.00 09/01/2017				3FE	3,456,438	105.850	3,281,381	3,100,000	3,187,734	0	(50,455)	0	0	5.000	3.240	MS	51,667	155,000	03/10/2010.	09/01/2017.
717883 JG 8	PHILADELPHIA SD 5.00 09/01/2018				3FE	2,770,875	108.650	2,716,175	2,500,000	2,594,597	0	(33,289)	0	0	5.000	3.500	MS	41,667	125,000	03/10/2010.	09/01/2018.
812626 ZL 6	SEATTLE REF IMP TAX 5.00 05/01/2017				1FE	1,359,804	105.500	1,281,849	1,215,000	1,241,553	0	(19,179)	0	0	5.000	3.310	MN	10,125	60,750	03/17/2009.	05/01/2017.
812626 ZM 4	SEATTLE REF IMPT-TAX 5.00 05/01/2018				1FE	3,024,360	109.380	2,964,117	2,710,000	2,800,298	0	(36,532)	0	0	5.000	3.500	MN	22,583	135,500	03/17/2009.	05/01/2018.
850000 J8 4	SPRING TX INDP SCH 5.00 08/15/2019			1	1FE	1,152,490	106.750	1,067,470	1,000,000	1,035,930	0	(21,385)	0	0	5.000	2.720	FA	18,889	50,000	03/04/2010.	08/15/2019.
879709 ZF 3	TEMPE AZ 5.00 07/01/2019			1	1FE	1,886,081	102.220	1,763,243	1,725,000	1,741,565	0	(32,386)	0	0	5.000	3.050	JJ	43,125	86,250	04/07/2011.	07/01/2019.
941247 M9 6	WATERBURY TXBL-PEN 4.88 12/01/2016				1FE	2,000,000	103.020	2,060,420	2,000,000	2,000,000	0	0	0	0	4.880	4.880	JD	8,133	97,600	09/02/2009.	12/01/2016.
969887 KF 4	WILLIAMSON CNTY TX A 5.00 02/15/2016				1FE	2,800,584	100.500	2,412,096	2,400,000	2,407,536	0	(61,115)	0	0	5.000	2.400	FA	45,333	120,000	02/05/2009.	02/15/2016.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						76,599,012	XXX	72,479,959	67,735,000	69,983,063	0	(1,106,036)	0	0	XXX	XXX	XXX	1,090,305	3,498,130	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						76,599,012	XXX	72,479,959	67,735,000	69,983,063	0	(1,106,036)	0	0	XXX	XXX	XXX	1,090,305	3,498,130	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																					
01728A W9 3	ALLEGHENY CNTY PA A 5.00 05/15/2017				1FE	3,272,130	105.300	3,159,000	3,000,000	3,057,668	0	(40,330)	0	0	5.000	3.550	MN	19,167	150,000	02/19/2010.	05/15/2017.
01728A X2 7	ALLEGHENY CNTY PA 5.00 05/15/2018				1FE	2,163,700	108.540	2,170,760	2,000,000	2,052,958	0	(20,946)	0	0	5.000	3.820	MN	12,778	100,000	02/19/2010.	05/15/2018.
01852L BC 3	ALLIANCE ARPT AUTH-TX 4.85 04/21 (FDX)			1	2FE	4,329,829	100.540	4,961,600	4,935,000	4,594,237	0	48,678	0	0	4.850	6.340	AO	59,837	239,348	01/05/2009.	04/01/2021.
02765U GP 3	AMERICAN PWR OH PREREF A 5.00 02/15/2017			1		1,578,198	104.820	1,603,715	1,530,000	1,556,558	0	(21,640)	0	0	5.000	3.410	FA	28,900	76,500	01/20/2015.	02/15/2017.
02765U HM 9	AMERICAN PWR OH UNREF A 5.00 02/15/2017				1FE	1,206,857	104.490	1,222,510	1,170,000	1,190,309	0	(16,548)	0	0	5.000	3.410	FA	22,100	58,500	01/20/2015.	02/15/2017.
091096 BQ 9	BIRMINGHAM WTRWKS 4.00 07/01/2017				1FE	4,071,672	103.760	4,108,817	3,960,000	3,984,653	0	(15,723)	0	0	4.000	3.570	JJ	79,200	158,400	12/09/2009.	07/01/2017.
10741L BM 7	BREVARD HLTH FACS 5.00 04/01/2024			1	1FE	4,025,000	101.130	4,045,160	4,000,000	4,001,468	0	(5,734)	0	0	5.000	4.850	AO	50,000	200,000	06/22/2011.	04/01/2024.
130534 B3 3	CA POL CON RMK 4.75 12/01/23 (PCG)			1	2FE	2,882,250	104.930	3,148,020	3,000,000	2,918,546	0	8,140	0	0	4.750	5.170	JD	11,875	142,500	02/09/2011.	12/01/2023.
130536 QV 0	CALIFORNIA ST POLL B-1 3.00 11/01/2025				1FE	3,000,000	101.960	3,058,890	3,000,000	2,999,996	0	(5)	0	0	3.000	3.000	MN	12,750	0	10/30/2015.	11/01/2025.
130536 QW 8	CALIFORNIA ST POLL B-2 3.125 11/01/2040				1FE	2,425,000	102.000	2,473,379	2,425,000	2,424,996	0	(4)	0	0	3.130	3.130	MN	10,736	0	10/30/2015.	11/01/2040.
17131H BL 1	CHULA VISTA CA IDR 5.00 12/01/27 (SRE)			1	1FE	3,144,694	103.760	3,382,511	3,260,000	3,168,801	0	5,365	0	0	5.000	5.320	JD	13,583	163,000	01/27/2011.	12/01/2027.
250111 AH 4	DES MOINES IA IND SD 5.00 06/01/2018				1FE	1,559,894	108.870	1,524,222	1,400,000	1,451,581	0	(20,150)	0	0	5.000	3.400	JD	5,833	70,000	02/03/2010.	06/01/2018.
254839 QR 7	DC REV HOWARD UNIV 5.50 10/01/2018			1		3,340,508	112.500	3,329,882	2,960,000	3,090,163	0	(44,109)	0	0	5.500	3.800	AO	40,700	162,800	09/28/2009.	10/01/2018.
267045 AH 5	DUTCHESS CNTY NY 5.00 07/01/2016				1FE	1,164,927	101.730	1,108,857	1,090,000	1,097,387	0	(14,382)	0	0	5.000	3.620	JJ	27,250	54,500	11/24/2010.	07/01/2016.
267045 AJ 1	DUTCHESS CNTY NY 5.00 07/01/2017				1FE	1,058,830	104.750	1,047,450	1,000,000	1,014,857	0	(9,429)	0	0	5.000	3.970	JJ	25,000	50,000	11/24/2010.	07/01/2017.
267045 AL 6	DUTCHESS CNTY NY 5.00 07/01/2019				1FE	514,700	109.710	548,530	500,000	506,721	0	(1,733)	0	0	5.000	4.580	JJ	12,500	25,000	11/24/2010.	07/01/2019.
311450 FD 7	FARMINGTON NM POLL CTL 4.7 05/24 (PNW)			1	1FE	2,066,888	108.440	2,445,345	2,255,000	2,121,240	0	12,298	0	0	4.700	5.600	AO	26,496	105,985	02/02/2011.	05/01/2024.
346668 CZ 7	FORSYTH MT POLL CTL 4.65 08/23 (NWE)			1	1FE	8,044,000	101.520	8,121,360	8,000,000	8,005,202	0	(8,618)	0	0	4.650	4.540	FA	155,000	372,000	02/01/2011.	08/01/2023.
373541 G2 1	GA MUN ELEC Z 5.50 01/01/2020				1FE	2,337,000	105.330	2,159,163	2,050,000	2,175,448	0	(28,495)	0	0	5.500	3.840	JJ	56,375	112,750	09/24/2009.	01/01/2020.
373541 HA 2	GEORGIA MUN ELEC 6.375 01/01/2016				1FE	5,200,103	100.000	4,405,000	4,405,000	4,405,000	0	(135,111)	0	0	6.380	3.230	JJ	140,409	280,819	07/30/2009.	01/01/2016.
37358M BJ 9	GA ST TD & TWY REV 5.00 06/01/2017				1FE	3,157,164	105.780	2,951,262	2,790,000	2,860,579	0	(47,986)	0	0	5.000	3.160	JD	11,625	139,500	07/27/2009.	06/01/2017.
37358M BK 6	GA ST RD & TWY AUTH 5.00 06/01/2018	SD			1FE	3,206,460	109.330	3,088,573	2,825,000	2,940,317	0	(45,177)	0	0	5.000	3.230	JD	19,396	133,625	07/28/2009.	06/01/2018.
39602P AA 2	GREENVILLE SC AIRPORT 6.125 10/01/2017				2FE	603,000	102.930	689,618	670,000	652,920	0	8,804	0	0	6.130	7.710	AO	10,259	41,038	12/17/2008.	10/01/2017.
407272 N9 0	HAMILTON HOSP REF 5.00 05/15/2022				1FE	2,287,160	118.070	2,361,360	2,000,000	2,225,383	0	(31,602)	0	0	5.000	3.040	MN	12,778	100,000	12/18/2013.	05/15/2022.
407272 P2 3	HAMILTON HOSP REF 5.00 05/15/2023				1FE	2,268,160	120.050	2,401,040	2,000,000	2,217,967	0	(25,699)	0	0	5.000	3.320	MN	12,778	100,000	12/18/2013.	05/15/2023.
407272 P3 1	HAMILTON HOSP REF 5.00 05/15/2024				1FE	2,809,325	121.100	3,027,475	2,500,000	2,758,433	0	(26,071)	0	0	5.000	3.560	MN	15,972	125,000	12/18/2013.	05/15/2024.
407272 P4 9	HAMILTON HOSP REF 5.00 05/15/2025			1	1FE	4,104,670	118.360	4,391,156	3,710,000	4,040,249	0	(33,014)	0	0	5.000	3.750	MN	23,703	185,500	12/18/2013.	05/15/2025.
40727T BY 9	HAMILTON HLTHCR 5.00 06/01/2017				1FE	1,941,016	105.190	1,835,635	1,745,000	1,803,832	0	(40,283)	0	0	5.000	2.560	JD	7,271	87,250	06/20/2012.	06/01/2017.
40727T BZ 6	HAMILTON HLTHCR 5.00 06/01/2018				1FE	2,675,496	108.140	2,595,456	2,400,000	2,517,886	0	(46,456)	0	0	5.000	2.880	JD	10,000	120,000	06/20/2012.	06/01/2018.
421348 AD 5	HAYWOOD CNTY NC INDL 4.45 3/24 (IP)			1	2FE	2,088,000	102.250	2,453,880	2,400,000	2,178,639	0	20,589	0	0	4.450	5.890	MS	35,600	106,800	02/01/2011.	03/01/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
452024 GA 4	IL MUN ELEC A 5.25 02/01/2019			1	1FE	2,137,260	104.740	2,094,880	2,000,000	2,020,099	0	(17,762)	0	0	5.250	4.290	FA	43,750	105,000	06/06/2008.	02/01/2019.
452024 GB 2	IL MUN ELEC AGY 5.25 02/01/2021			1	1FE	2,344,950	104.740	2,356,740	2,250,000	2,264,091	0	(12,408)	0	0	5.250	4.650	FA	49,219	118,125	06/10/2008.	02/01/2021.
452227 BQ 3	IL ST BUILD SER A 4.00 06/15/18				2FE	2,074,000	106.340	2,126,720	2,000,000	2,024,738	0	(9,492)	0	0	4.000	3.470	JD	3,556	80,000	05/17/2010.	06/15/2018.
454624 L2 1	IN BD BK SER A 4.038 02/01/2017				1FE	1,000,000	103.270	1,032,720	1,000,000	1,000,000	0	0	0	0	4.040	4.040	FA	16,825	40,380	02/18/2010.	02/01/2017.
455057 PB 9	INDIANA ST REF C 5.25 07/01/2017	SD			1FE	2,627,382	106.540	2,450,328	2,300,000	2,365,114	0	(41,667)	0	0	5.250	3.300	JJ	60,375	120,750	01/22/2009.	07/01/2017.
455254 FC 1	INDIANAPOLIS ARPT-RF 5.10 01/17 (FDX)				2FE	5,624,475	104.560	5,750,910	5,500,000	5,521,867	0	(20,176)	0	0	5.100	4.700	JJ	129,342	280,500	05/25/2010.	01/15/2017.
457106 MX 7	INGLEWOOD CA REDEV 5.75 05/01/2017				2FE	530,250	102.130	536,167	525,000	525,950	0	(668)	0	0	5.750	5.610	MN	5,031	30,188	04/16/2008.	05/01/2017.
458840 6A 8	INTERMTN PWR UTAH 0.00 7/1/2017 ETM				1	8,277,500	97.340	10,706,850	11,000,000	10,223,945	0	292,056	0	0	0.000	3.440	JJ	0	0	08/05/2009.	07/01/2017.
462583 BC 8	IA ST VISION SPL F 5.50 02/15/2016				1FE	3,056,694	100.590	2,660,685	2,645,000	2,653,382	0	(67,857)	0	0	5.500	2.870	FA	54,957	145,475	07/29/2009.	02/15/2016.
469487 BK 7	JACKSONVILLE FL 5.00 10/01/2018				1FE	1,553,411	109.310	1,508,506	1,380,000	1,438,583	0	(20,011)	0	0	5.000	3.370	AO	17,250	69,000	09/24/2009.	10/01/2018.
485077 AX 9	KS CITY MO 300 WYANDOTTE 5.70 01/01/2025			1	1FE	3,004,065	100.180	2,774,958	2,770,000	2,770,000	0	(62,941)	0	0	5.700	3.370	JJ	78,945	157,890	02/01/2012.	01/01/2025.
485424 KN 4	KANSAS HWY SER A 5.50 03/01/2019				1FE	2,863,249	113.260	2,723,807	2,405,000	2,575,527	0	(50,473)	0	0	5.500	3.130	MS	44,092	132,275	10/27/2009.	03/01/2019.
49151E U4 3	KENTUCKY PPTY 5.00 11/01/2018				1FE	4,730,843	110.230	4,712,418	4,275,000	4,431,285	0	(51,484)	0	0	5.000	3.630	MN	35,625	213,750	08/03/2009.	11/01/2018.
49151E YA 5	KY PPTY & BLDGS 5.00 08/01/2019				1FE	2,193,660	112.490	2,249,880	2,000,000	2,079,676	0	(20,387)	0	0	5.000	3.800	FA	41,667	100,000	11/03/2009.	08/01/2019.
49151E Z2 2	KY PPTY & BLDGS 5.25 02/01/2019				1FE	2,874,486	111.680	2,892,512	2,590,000	2,693,681	0	(31,092)	0	0	5.250	3.860	FA	56,656	135,975	07/21/2009.	02/01/2019.
546398 J8 2	LA PUB FACS 5.00 06/01/30 (ETR)			1	1FE	5,248,935	99.970	5,498,075	5,500,000	5,290,821	0	9,405	0	0	5.000	5.380	JD	22,917	275,000	02/16/2011.	06/01/2030.
546589 QM 7	LOUISVILLE ETC SWR 5.00 05/15/2016	SD			1FE	8,970,560	101.600	8,128,320	8,000,000	8,059,238	0	(156,251)	0	0	5.000	2.980	MN	51,111	400,000	09/09/2009.	05/15/2016.
546589 QR 6	LOU & JEFF CNTY KY 5.00 05/15/2020	SD		1	1FE	6,499,620	114.790	6,887,160	6,000,000	6,212,904	0	(49,891)	0	0	5.000	4.000	MN	38,333	300,000	08/14/2009.	05/15/2020.
574204 VT 7	MARYLAND ST DOT 4.00 05/15/2021			1	1FE	2,782,728	108.010	2,808,260	2,600,000	2,672,677	0	(20,137)	0	0	4.000	3.120	MN	13,289	104,000	02/05/2010.	05/15/2021.
57429R BS 1	MARYLAND ST REV 5.25 03/01/2019	SD			1FE	1,142,630	112.530	1,125,280	1,000,000	1,052,012	0	(15,277)	0	0	5.250	3.500	MS	17,500	52,500	06/19/2009.	03/01/2019.
576029 AT 9	MASSACHUSETTS TPK A 5.00 01/01/2020			1	1	2,940,431	108.260	2,760,605	2,550,000	2,716,305	0	(38,334)	0	0	5.000	3.250	JJ	63,750	127,500	08/14/2009.	01/01/2020.
576049 SG 6	MA WTR RES SR A 6.50 7/15/2019				1FE	3,205,550	109.380	2,854,818	2,610,000	2,860,287	0	(65,205)	0	0	6.500	3.590	JJ	78,228	169,650	03/24/2010.	07/15/2019.
576528 CZ 4	MATAGORDA CNTY TX NAV 4.55 05/30 (AEP)				2FE	1,542,500	107.850	2,157,040	2,000,000	1,611,606	0	15,795	0	0	4.550	6.680	MN	15,167	91,000	01/18/2011.	05/01/2030.
576528 DE 0	MATAGORDA PCR TX 5.20 05/01/2030 (AEP)			1	1FE	1,864,800	104.720	2,094,300	2,000,000	1,886,130	0	4,990	0	0	5.200	5.790	MN	17,333	104,000	04/06/2011.	05/01/2030.
59259N AY 9	MET TRANSN SER A NY 6.00 04/01/2020				1FE	17,637,266	112.960	16,001,209	14,165,000	15,690,891	0	(329,616)	0	0	6.000	3.260	AO	212,475	849,900	07/10/2009.	04/01/2020.
60416Q GF 5	MN ST HSG FIN D 2.90 11/01/2045			1	1FE	5,986,921	98.940	5,923,699	5,986,921	5,986,929	0	9	0	0	2.900	2.920	MON	14,468	19,773	10/09/2015.	11/01/2045.
60635E ET 9	MO ENVIR REF 4.60 12/01/2036 (AWK)			1	1FE	4,908,695	101.590	5,587,340	5,500,000	4,965,335	0	13,581	0	0	4.600	5.380	JD	21,083	253,000	06/03/2011.	12/01/2036.
60636U BS 7	MO ST ENV IMPT PREREF 5.00 01/01/2019				1Z	5,307	111.360	5,568	5,000	5,301	0	(6)	0	0	5.000	2.890	JJ	125	0	12/08/2015.	01/01/2019.
60636U BZ 1	MO ST ENVR IMPT UNREF A 5.00 1/01/19				1FE	2,780,895	111.710	2,926,723	2,620,000	2,777,734	0	(3,161)	0	0	5.000	2.890	JJ	65,500	0	12/08/2015.	01/01/2019.
60636W HN 8	MO HWYS SER A 5.00 05/01/2021			1	1FE	1,363,611	101.510	1,263,737	1,245,000	1,251,529	0	(19,206)	0	0	5.000	3.400	MN	10,375	62,250	08/11/2009.	05/01/2021.
641667 LX 6	NEW ALBANY IN SCH 5.25 07/15/2023			1	1FE	1,615,620	108.610	1,629,180	1,500,000	1,536,354	0	(16,789)	0	0	5.250	4.000	JJ	36,313	78,750	11/15/2010.	07/15/2023.
64577B JH 8	NJ ECON DEV-PREREF 5 17 12/15/2017				1FE	2,612,063	107.910	2,724,829	2,525,000	2,600,429	0	(11,634)	0	0	5.000	3.410	JD	5,611	63,125	09/22/2015.	12/15/2017.
64577B JJ 4	NJ ECON DEV-UNREF 5 17 12/15/2017				1FE	77,737	105.720	79,293	75,000	77,240	0	(497)	0	0	5.000	3.410	JD	167	2,848	07/17/2015.	12/15/2017.
645918 YB 3	NJ ECON DEV 5.00 12/15/2018				1FE	3,307,500	106.790	3,203,550	3,000,000	3,116,759	0	(36,803)	0	0	5.000	3.600	JD	6,667	150,000	04/23/2010.	12/15/2018.
646135 3U 5	NJ ST TRANSN SER B 5.50 12/15/2017				1FE	3,382,350	108.370	3,251,190	3,000,000	3,098,087	0	(47,480)	0	0	5.500	3.750	JD	7,333	165,000	05/08/2009.	12/15/2017.
646136 TQ 4	NJ ST TRN TR AUTH C 0.00 12/15/2031				1FE	953,275	52.690	1,317,250	2,500,000	1,076,699	0	55,372	0	0	0.000	5.350	JD	0	0	09/06/2013.	12/15/2031.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)			1	2	2,149,142	99.410	2,027,586	2,039,537	2,057,196	0	(11,698)	0	0	8.800	8.280	MON	9,971	196,752	02/19/1999.	09/11/2018.
64971Q XS 7	NYC TRANSIT REF B 5.00 11/01/2027			1	1FE	53,742,362	115.890	55,058,389	47,510,000	52,597,964	0	(655,314)	0	0	5.000	3.240	MN	395,917	2,375,500	03/19/2014.	11/01/2027.
64971W JK 7	NYC CITY NY PREREFUND FIN 5.00 11/1/17				1	185,809	107.520	188,151	175,000	181,765	0	(3,547)	0	0	5.000	2.820	MN	1,458	8,750	11/10/2014.	11/01/2017.
64971W JT 8	NYC CITY NY UNREFUNDED TRAN 5.00 11/1/17				1FE	2,468,605	107.380	2,496,655	2,325,000	2,414,881	0	(47,128)	0	0	5.000	2.820	MN	19,375	116,250	11/10/2014.	11/01/2017.
649842 CC 3	NEW YORK ST ENERGY 4.70 02/24 (NGGLN)			1	1FE	9,623,300	100.140	10,013,600	10,000,000	9,737,740	0	25,640	0	0	4.700	5.100	FA	195,833	470,000	01/31/2011.	02/01/2024.
64986A TY 7	NY ST ENVIR FACS B 4.75 06/15/2032			1	1FE	4,014,000	106.310	4,252,200	4,000,000	4,005,808	0	(3,772)	0	0	4.750	4.650	JD	8,444	190,000	09/04/2013.	06/15/2032.
64990E DG 9	NY ST DORM INC TAX A 5.00 12/15/2027			1	1FE	37,152,950	120.100	39,446,517	32,845,000	36,375,896	0	(445,468)	0	0	5.000	3.260	JD	72,989	1,642,250	03/19/2014.	12/15/2027.
658268 BP 1	NC DEPT OF ST TREAS 5.00 03/01/2016				1FE	1,970,955	100.740	1,762,880	1,750,000	1,756,300	0	(37,368)	0	0	5.000	2.810	MS	29,167	87,500	10/29/2009.	03/01/2016.

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Desig-nation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
658268 BR 7	NC DEPT OF ST TREAS 5.00 03/01/2017				1FE	2,244,620	104.800	2,096,040	2,000,000	2,041,568	0	(34,462)	0	0	5.000	3.170	MS	33,333	100,000	07/22/2009.	03/01/2017.
658268 BT 3	NC DEPT OF ST TREAS 5.00 03/01/2018	SD			1FE	4,475,480	108.280	4,331,120	4,000,000	4,133,391	0	(58,390)	0	0	5.000	3.390	MS	66,667	200,000	07/22/2009.	03/01/2018.
658546 RJ 7	N CENT TX HLTH 5.50 06/01/2021			1	1	6,448,750	114.360	6,290,020	5,500,000	6,007,583	0	(83,433)	0	0	5.500	3.610	JD	25,208	302,500	03/29/2010.	06/01/2021.
667315 EV 3	NW ALLEN IN SCH BLDG 5.00 01/15/2018				1FE	1,099,098	107.190	1,077,229	1,005,000	1,030,427	0	(11,795)	0	0	5.000	3.700	JJ	23,171	50,250	07/28/2009.	01/15/2018.
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035			1	1Z	738,494	98.910	730,437	738,494	738,494	0	0	0	0	7.500	16.060	MON	4,616	14,770	07/24/2015.	07/01/2035.
67760H HE 4	OH ST TPK A 5.00 02/15/2021			1	1FE	2,671,200	111.840	2,795,975	2,500,000	2,563,016	0	(18,547)	0	0	5.000	4.130	FA	47,222	125,000	06/24/2009.	02/15/2021.
67766W GY 2	OH ST WTR DEV AUTH F 5.50 12/01/2021	SD			1FE	8,830,640	123.090	9,846,880	8,000,000	8,432,692	0	(62,643)	0	0	5.500	4.450	JD	36,667	440,000	09/18/2008.	12/01/2021.
684503 F5 9	ORANGE CNTY FL 6.25 10/01/16				1FE	1,340,741	102.450	1,132,106	1,105,000	1,133,483	0	(37,123)	0	0	6.250	2.750	AO	17,266	69,063	01/07/2010.	10/01/2016.
704883 GX 9	PEARLAND TX WTRWKS 5.25 09/01/2019			1	1FE	1,151,162	106.870	1,116,802	1,045,000	1,069,573	0	(14,033)	0	0	5.250	3.780	MS	18,288	54,863	07/24/2009.	09/01/2019.
70917R XE 0	PA ST HGR EDL 5.00 08/01/2017	SD			1FE	3,876,775	106.070	3,712,450	3,500,000	3,583,387	0	(50,411)	0	0	5.000	3.440	FA	72,917	175,000	08/05/2009.	08/01/2017.
717817 MQ 0	PHILADELPHIA ARPT REV 5.00 06/15/2018				1FE	1,142,740	109.160	1,091,620	1,000,000	1,049,667	0	(19,247)	0	0	5.000	2.890	JD	2,222	50,000	10/27/2010.	06/15/2018.
721781 AC 6	PIMA CNTY AZ IND DEV 4.95 10/20 (UNS)				2FE	2,884,740	112.450	3,373,350	3,000,000	2,936,076	0	11,500	0	0	4.950	5.470	AO	37,125	148,500	01/25/2011.	10/01/2020.
726286 CU 9	PLAINFIELD IN MTG 5.00 07/15/2019			1	1FE	1,195,096	100.120	1,121,366	1,120,000	1,120,569	0	(14,474)	0	0	5.000	3.670	JJ	25,822	56,000	05/25/2010.	07/15/2019.
74529J NN 1	PUERTO RICO SALES TAX C 5.00 08/01/2021				6FE	9,812,807	67.260	6,622,042	9,845,000	6,403,582	475,556	1,776	3,415,868	0	5.000	7.690	FA	205,104	492,250	10/09/2013.	08/01/2021.
756872 HT 7	RED RIVER TX EDU FIN 5.00 03/15/2025			1	1FE	543,680	117.840	589,215	500,000	534,572	0	(4,084)	0	0	5.000	3.890	MS	7,361	25,000	08/28/2013.	03/15/2025.
756872 HV 2	RED RIVER TX EDU FIN 5.00 03/15/2027			1	1FE	528,230	116.230	581,150	500,000	522,427	0	(2,608)	0	0	5.000	4.270	MS	7,361	25,000	08/28/2013.	03/15/2027.
771902 GB 3	ROCHESTER HLTH CARE 4.00 11/15/2038				1FE	1,550,235	107.900	1,618,485	1,500,000	1,520,725	0	(6,748)	0	0	4.000	3.490	MN	7,667	60,000	04/21/2011.	11/15/2038.
79020F AM 8	ST JOHN BAPT MARATHON 5.125 6/37 (MRO)			1	2FE	3,126,445	101.920	3,567,235	3,500,000	3,160,771	0	7,716	0	0	5.130	5.930	JD	14,948	179,375	01/20/2011.	06/01/2037.
797398 EF 7	SAN DIEGO CNTY CA PEN 5.648 08/15/2016			1	1FE	2,557,700	103.400	2,584,975	2,500,000	2,505,700	0	(8,800)	0	0	5.650	5.270	FA	53,342	141,200	02/20/2009.	08/15/2016.
805777 HZ 5	SAYRE PA HLTH CARE 12/24 (SAYRE)			1	1FE	4,831,413	94.820	5,968,793	6,295,000	5,337,813	0	92,684	0	0	1.060	3.020	MJSD	5,651	60,735	02/11/2010.	12/01/2024.
83703R AH 9	SC JOBS DEV AUTH 4.00 02/01/2028(SCG)			1	1FE	3,204,720	107.910	3,237,390	3,000,000	3,151,018	0	(18,716)	0	0	4.000	3.200	FA	50,000	120,000	01/09/2013.	02/01/2028.
837147 5C 7	SC PUB SVC SER B 5.00 01/01/2017				1FE	2,468,853	104.340	2,285,134	2,190,000	2,235,008	0	(43,731)	0	0	5.000	2.900	JJ	54,750	109,500	04/07/2010.	01/01/2017.
837152 KJ 5	SC TRANSN REF SER B 5.25 10/01/2017				1FE	1,457,478	107.640	1,372,359	1,275,000	1,321,319	0	(25,384)	0	0	5.250	3.100	AO	16,734	66,938	03/23/2010.	10/01/2017.
837152 MV 6	SC TRANS REV SRS A 5.00 10/01/2019			1	1FE	3,867,660	103.300	3,718,692	3,600,000	3,634,253	0	(44,298)	0	0	5.000	3.700	AO	45,000	180,000	03/31/2010.	10/01/2019.
845040 FN 9	SOUTHWEST HIGHER ED 5.00 10/01/2016				1FE	2,850,100	103.060	2,576,450	2,500,000	2,538,066	0	(49,541)	0	0	5.000	2.930	AO	31,250	125,000	02/23/2009.	10/01/2016.
870487 CG 8	SWEETWATER PCR WY 5.25 07/26 (IDA)			1	1FE	5,058,463	114.380	5,707,412	4,990,000	5,022,662	0	(7,986)	0	0	5.250	5.050	FA	109,156	261,975	01/26/2011.	07/15/2026.
88283L AZ 9	TEXAS ST TRANS 5.00 04/01/21			1	1FE	1,637,835	101.100	1,516,455	1,500,000	1,506,085	0	(23,942)	0	0	5.000	3.350	AO	18,750	75,000	01/07/2010.	04/01/2021.
896029 YE 9	TRIBORO BRDG/TUNNL NY 5.50 01/01/2017			1	1	3,533,570	101.480	3,115,344	3,070,000	3,138,385	0	(66,236)	0	0	5.500	3.220	JJ	84,425	168,850	06/25/2009.	01/01/2017.
898796 3K 1	TUCSON AZ WTR REV 5.00 07/01/2021			1	1FE	1,654,545	105.990	1,589,820	1,500,000	1,534,809	0	(22,247)	0	0	5.000	3.400	JJ	37,500	75,000	02/24/2010.	07/01/2021.
914119 KJ 0	UNIV CINCINNATI SER A 5.00 06/01/2016				1FE	1,339,100	101.790	1,272,338	1,250,000	1,256,031	0	(14,114)	0	0	5.000	3.820	JD	5,208	62,500	06/19/2009.	06/01/2016.
924190 FR 7	VT HSG FIN AGY C 4.00 11/01/2043			1	1FE	1,608,006	105.380	1,607,076	1,525,000	1,589,696	0	(7,666)	0	0	4.000	3.340	MN	10,167	61,000	07/12/2013.	11/01/2043.
92817S KU 1	VA ST PUB SCH AUTH 5.00 08/01/2016				1FE	3,568,690	102.560	3,174,108	3,095,000	3,135,878	0	(68,661)	0	0	5.000	2.700	FA	64,479	154,750	03/02/2009.	08/01/2016.
96634R AM 4	WHITING IND ENV 5.00 01/01/2016 (BP)				1FE	5,410,600	100.000	5,000,000	5,000,000	5,000,000	0	(91,488)	0	0	5.000	3.130	JJ	125,000	250,000	03/29/2011.	01/01/2016.
977092 RK 3	WISCONSIN CLEAN WTR REV 2 5.00 06/01/18				1FE	2,770,459	109.670	2,599,061	2,370,000	2,487,590	0	(46,356)	0	0	5.000	2.860	JD	9,875	118,500	05/20/2009.	06/01/2018.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						419,035,093	XXX	422,890,034	394,664,952	401,651,062	475,556	(3,423,010)	3,415,868	0	XXX	XXX	XXX	4,412,311	18,343,937	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																					
31339W 6X 9	FHR 2426 SL IO INV 3/15/32			34	1	2,554,085	21.330	33,651	0	0	0	0	0	0	7.520	9,999.000	MON	527	14,138	05/07/2002.	03/15/2032.
3133TK EB 2	FHR 2145 S IO INV 4/15/2029			34	1	1,477,968	18.500	36,728	0	0	0	0	0	0	7.270	9,999.000	MON	641	16,642	02/23/2001.	04/15/2029.
3133TR YA 7	FHR 2292 SI IO INV 11/15/2030			34	1	1,279,531	20.000	9,857	0	0	0	0	0	0	7.670	0.000	MON	168	4,433	03/01/2001.	11/15/2030.
31359S 6M 7	FNR 2001-33 SA IO INV 7/25/2031			34	1	897,947	23.370	11,293	0	0	0	0	0	0	7.630	0.000	MON	61	4,355	09/19/2001.	07/25/2031.
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32				1	208,386	105.680	229,311	216,986	205,771	0	761	0	0	6.500	7.320	MON	1,176	14,138	03/12/2002.	06/25/2032.
31392H FC 2	FNR 2002-97 SR IO INV 1/25/2033			34	1	1,816,935	19.020	74,674	0	16,278	0	(5,308)	0	0	6.580	167.850	MON	430	30,925	03/13/2003.	01/25/2033.
31392J 4F 3	FNGT 2003-T3 2A5 SEQ STP 7/25/33				1	1,149,412	100.360	1,153,559	1,149,421	1,149,421	0	0	0	0	5.290	5.350	MON	5,064	60,770	02/20/2003.	07/25/2033.
31392T FH 5	FHR 2480 NS IO INV 1/15/2032			34	1	532,905	20.500	83,646	0	32,977	0	(10,522)	0	0	7.670	74.610	MON	1,391	37,639	12/01/2007.	01/15/2032.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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
31393B VF 9	FNR 2003-42 JS IO INV 5/25/2033			34	1	855,863	19.630	79,128	0	39,545	0	(12,063)	0	0	7.080	48.490	MON	476	33,635	12/01/2007.	05/25/2033.
31397H GE 2	FHR 3320 IN IO INV 07/15/36			34	1	272,256	0.590	32,903	0	23,871	0	(8,368)	0	0	0.150	6.020	MON	373	9,885	11/14/2008.	07/15/2036.
31397W F3 4	FHR 3457 ES IO INV 06/15/2038			34	1	843,318	13.890	77,431	0	0	0	0	0	0	5.670	9,999.000	MON	1,404	41,501	12/03/2008.	06/15/2038.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						11,888,607	XXX	1,822,181	1,366,408	1,467,863	0	(35,500)	0	0	XXX	XXX	XXX	11,712	268,060	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																					
01030R EZ 1	AL HSG FIN AMT E 5.35 10/01/2032			1	1FE	2,148,574	100.410	2,128,756	2,120,000	2,105,152	0	(10,397)	0	0	5.350	4.880	AO	28,355	113,460	06/16/2011.	10/01/2032.
01039W AZ 5	AL PUB HSG B 4.45 01/01/2024			1	1FE	4,688,839	100.170	4,753,256	4,745,000	4,691,053	0	5,244	0	0	4.450	4.620	JJ	105,576	221,507	01/31/2011.	01/01/2024.
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043			1	1FE	2,586,554	101.240	2,618,550	2,586,554	2,586,554	0	(1)	0	0	3.100	3.120	MON	6,682	80,183	06/12/2013.	07/01/2043.
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039				1FE	520,000	103.480	530,118	512,315	519,019	0	(340)	0	0	5.500	5.420	MON	2,348	28,177	01/12/2011.	12/01/2039.
088379 WL 2	BEXAR CNTY TX HSG FIN A 4.95 08/20/2040			1	1FE	5,492,325	100.180	5,474,782	5,465,000	5,491,434	0	(582)	0	0	4.950	4.920	FA	98,438	270,518	10/10/2013.	08/20/2040.
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028			1	1FE	3,448,990	103.330	3,549,489	3,435,000	3,442,684	0	(1,418)	0	0	4.750	4.700	FA	67,984	174,847	05/18/2011.	08/01/2028.
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042			1	1FE	244,372	100.450	245,469	244,372	244,372	0	(0)	0	0	2.900	2.920	MON	591	7,087	04/19/2013.	02/01/2042.
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042			1	1FE	339,306	100.450	341,684	340,156	339,422	0	99	0	0	2.900	2.950	MON	822	9,865	05/01/2013.	02/01/2042.
130575 Z2 2	CA RURAL HOME MTG 5.45 02/01/48			1	1FE	680,381	101.550	665,166	655,000	669,822	0	(2,508)	0	0	5.450	4.940	FA	14,874	35,698	05/11/2011.	02/01/2048.
13079P FG 3	CA MULTI FAM HSG 4.50 01/15/2040			1	1FE	1,408,900	104.980	1,532,650	1,460,000	1,414,229	0	1,008	0	0	4.500	4.720	JJ	30,295	65,700	02/17/2010.	01/15/2040.
13079P TZ 6	CA STWD CMNTY DEV 3.30 07/15/2030			1	1FE	1,960,150	100.960	1,988,971	1,970,000	1,961,351	0	456	0	0	3.300	3.340	JJ	29,977	65,010	05/15/2013.	07/15/2030.
196479 TY 5	CO HSG SF PR I AA 4.85 11/01/2026			1	1FE	1,675,000	111.990	1,875,900	1,675,000	1,675,000	0	21	0	0	4.850	4.850	MN	13,540	81,238	04/13/2011.	11/01/2026.
19647P AB 9	COLORADO HSG 5.50 09/20/2036			1	1FE	1,824,550	104.410	1,900,335	1,820,000	1,822,315	0	(547)	0	0	5.500	5.460	MS	28,084	100,100	04/18/2011.	09/20/2036.
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044				1FE	5,493,881	100.590	5,526,515	5,493,881	5,493,881	0	(4)	0	0	3.200	3.220	MON	14,650	178,291	06/20/2013.	02/01/2044.
20774W G9 6	CT HSG FIN 4.00 11/15/2040			1	1FE	4,096,518	102.490	4,032,942	3,935,000	4,030,475	0	(15,892)	0	0	4.000	3.500	MN	20,112	162,725	08/01/2011.	11/15/2040.
20775B 7X 8	CT HSG FIN AUTH A 3.35 11/15/2030			1	1FE	2,940,000	98.390	2,892,519	2,940,000	2,940,000	0	0	0	0	3.350	3.350	MN	12,585	71,132	02/11/2015.	11/15/2030.
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032			1	1FE	4,540,050	107.390	4,580,013	4,265,000	4,481,036	0	(27,722)	0	0	4.000	3.170	MN	21,799	172,407	10/11/2013.	11/15/2032.
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035			1	1FE	1,477,025	105.380	1,449,030	1,375,000	1,432,454	0	(10,514)	0	0	4.500	3.570	JD	5,156	64,140	06/16/2011.	06/01/2035.
246395 NX 1	DE HSG AUTH B 4.05 07/01/2017				1FE	275,380	101.830	285,116	280,000	264,012	0	649	0	0	4.050	4.300	JJ	5,670	11,340	11/05/2009.	07/01/2017.
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029			1	1FE	535,394	106.020	545,982	515,000	527,668	0	(1,987)	0	0	4.900	4.390	JJ	12,618	26,006	09/29/2011.	07/01/2029.
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031			1	1FE	866,892	48.490	1,132,242	2,335,000	1,070,488	0	52,734	0	0	0.000	5.090	JJ	0	0	09/29/2011.	07/01/2031.
25477P HN 8	DC COL HSG AGY 4.80 11/01/2036			1	1FE	1,545,000	110.200	1,702,575	1,545,000	1,545,000	0	(18)	0	0	4.800	4.800	MN	12,360	74,160	05/12/2010.	11/01/2036.
274503 AN 1	E POINT GA 5.00 10/01/2032			1	1FE	1,020,000	105.300	1,053,020	1,000,000	1,000,000	0	(3,720)	0	0	5.000	5.000	AO	12,500	50,000	05/16/2011.	10/01/2032.
31397P PL 8	FHM M012 A1A 5.50 07/15/2016				1FE	32,601,300	102.250	30,675,000	30,000,000	30,236,316	0	(542,355)	0	0	5.500	3.650	MON	137,500	1,650,000	05/03/2011.	07/15/2016.
31397P PP 9	FHM M012 A1A3 2.65 08/15/2051				1FE	16,000,000	100.500	16,080,000	16,000,000	16,000,000	0	30	0	0	2.650	2.660	MON	35,333	424,000	11/06/2014.	08/15/2051.
34073N U8 1	FLORIDA HSG 4.625 07/01/2031			1	1FE	2,034,150	100.150	2,133,152	2,130,000	2,052,537	0	3,256	0	0	4.630	4.960	JJ	49,256	98,513	09/02/2009.	07/01/2031.
34074H EE 8	FL HSG FIN CORP MF 4.10 07/01/2022			1	1FE	680,000	107.600	731,694	680,000	680,000	0	18	0	0	4.100	4.100	JJ	13,940	27,880	05/06/2011.	07/01/2022.
34074H EF 5	FL HSG FIN CORP MF 4.95 07/01/2029			1	1FE	2,830,000	107.200	3,033,647	2,830,000	2,830,000	0	131	0	0	4.950	4.950	JJ	70,043	140,085	05/06/2011.	07/01/2029.
34074H EV 0	FL HSG FIN CORP MF 4.875 07/01/2028			1	1FE	2,860,000	107.270	3,067,836	2,860,000	2,860,000	0	127	0	0	4.880	4.880	JJ	69,713	139,425	05/06/2011.	07/01/2028.
34074H EW 8	FL HSG FIN CORP MF 4.10 07/01/2022			1	1FE	620,000	107.600	667,132	620,000	620,000	0	17	0	0	4.100	4.100	JJ	12,710	25,420	05/09/2011.	07/01/2022.
34074M CH 2	FL HSG FIN CORP 5.00 07/01/2028			1	1FE	1,831,448	107.620	1,824,108	1,695,000	1,762,601	0	(16,715)	0	0	5.000	3.840	JJ	42,375	84,750	04/28/2011.	07/01/2028.
34074M GX 3	FL HSG 4.45 07/01/2026			1	1FE	4,175,000	106.050	4,427,379	4,175,000	4,175,000	0	27	0	0	4.450	4.450	JJ	92,894	186,156	06/14/2011.	07/01/2026.
34074M GZ 8	FL HSG 4.50 01/01/2029			1	1FE	3,429,572	105.300	3,343,180	3,175,000	3,328,909	0	(26,029)	0	0	4.500	3.500	JJ	71,438	142,875	06/14/2011.	01/01/2029.
34074M KB 6	FL ST HSG FIN C 4.00 7/01/2035			1	1FE	3,756,426	113.450	3,964,973	3,495,000	3,707,120	0	(31,610)	0	0	4.000	3.090	JJ	69,900	139,800	12/12/2013.	07/01/2035.
34074M LZ 2	FL HSG FIN CORP A 3.50 07/01/2046			1	1FE	2,946,942	105.040	2,851,782	2,715,000	2,907,724	0	(39,219)	0	0	3.500	1.700	JJ	47,513	35,106	01/22/2015.	07/01/2046.
34074M MY 4	FLORIDA HSG FIN CORP 1 4.00 01/01/2047			1	1FE	3,260,730	108.880	3,266,460	3,000,000	3,258,778	0	(1,952)	0	0	4.000	2.140	JJ	4,667	0	11/24/2015.	01/01/2047.
373539 2E 4	GEORGIA HSG & FIN B-1 3.50 12/01/2045			1	1FE	4,241,560	106.680	4,267,200	4,000,000	4,239,239	0	(2,321)	0	0	3.500	2.070	JD	6,222	0	12/02/2015.	12/01/2045.
373539 K6 1	GA HSG & FIN AUTH 3.45 12/01/2032			1	1FE	9,090,810	101.540	9,138,150	9,000,000	9,088,393	0	(2,417)	0	0	3.450	3.290	JD	25,875	155,250	10/01/2015.	12/01/2032.
373539 Y2 5	GEORGIA ST HSG & FIN A-1 3.50 06/01/2045			1	1FE	3,218,340	105.590	3,167,640	3,000,000	3,189,034	0	(29,306)	0	0	3.500	1.950	JD	8,750	64,167	04/09/2015.	06/01/2045.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
373539 Y4 1	GEORGIA ST HSG & FIN A-1 3.65 12/01/2033			1	1FE	4,000,000	98.570	3,942,920	4,000,000	4,000,165	0	165	0	0	3.650	3.650	JD	12,167	89,222	04/09/2015.	12/01/2033.
373539 ZB 4	GA ST HSG 5.00 06/01/2029			1	1FE	839,330	107.220	841,685	785,000	799,486	0	(6,208)	0	0	5.000	3.500	JD	3,271	40,617	04/25/2011.	06/01/2029.
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037			1	1FE	2,351,895	99.430	2,338,536	2,351,895	2,351,895	0	(1)	0	0	2.600	2.610	MON	5,096	61,149	03/14/2013.	07/01/2037.
45129Y VE 3	IDAHO ST HSG 5.50 07/01/2039			1	1FE	5,100	100.000	5,000	5,000	5,019	0	(18)	0	0	5.500	5.110	JJ	138	275	12/17/2010.	07/01/2039.
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043			1	1FE	8,526,112	104.420	8,902,881	8,526,112	8,526,112	0	(1)	0	0	3.880	3.910	MON	27,532	330,387	10/11/2013.	12/01/2043.
45203F AM 8	IL HSG DEV 4.60 09/01/2025			1	1FE	2,620,708	100.110	2,717,932	2,715,000	2,645,341	0	4,869	0	0	4.600	4.940	MS	41,630	129,018	12/09/2010.	09/01/2025.
45203L BD 4	IL HSG DEV MFH 5.375 12/01/2028			1	1FE	9,391,050	108.560	9,769,950	9,000,000	9,224,202	0	(39,552)	0	0	5.380	4.800	JD	40,313	483,750	05/26/2011.	12/01/2028.
45203L BS 1	IL ST HSG DEV MF PT 3.00 2/01/2031			1	1FE	1,625,000	97.970	1,592,061	1,625,000	1,625,000	0	0	0	0	3.000	3.020	MON	4,198	45,094	01/22/2015.	02/01/2031.
45506A CK 5	IN ST HSG 4.45 12/01/2027			1	1FE	1,245,000	107.610	1,339,794	1,245,000	1,245,000	0	33	0	0	4.450	4.450	JD	4,617	55,403	06/15/2011.	12/01/2027.
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042			1	1FE	1,330,000	101.390	1,348,500	1,330,000	1,330,000	0	(7)	0	0	2.900	2.920	MON	3,214	38,570	05/23/2013.	02/01/2042.
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039			1	1FE	420,000	103.120	494,952	480,000	425,446	0	925	0	0	5.630	6.660	MON	2,250	27,000	10/29/2008.	10/01/2039.
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032			1	1FE	1,353,400	102.580	1,374,626	1,340,000	1,348,594	0	(1,105)	0	0	5.250	5.130	JD	5,863	70,350	01/19/2011.	12/01/2032.
49130T ME 3	KY HSG CORP A 5.00 01/01/2028			1	1FE	452,411	110.100	462,420	420,000	440,696	0	(2,724)	0	0	5.000	4.130	JJ	10,500	22,307	04/29/2011.	01/01/2028.
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033			1	1FE	2,579,557	102.490	2,546,827	2,485,000	2,546,473	0	(9,890)	0	0	4.250	3.750	JJ	52,806	112,158	06/11/2012.	07/01/2033.
49130T PS 9	KY HSG CORP A 3.00 11/01/2041			1	1FE	340,000	101.510	345,144	340,000	340,000	0	(0)	0	0	3.000	3.020	MON	850	10,200	04/19/2013.	11/01/2041.
49130T PT 7	KY HSG CORP B 3.00 11/01/2041			1	1FE	1,340,000	100.600	1,348,094	1,340,000	1,340,000	0	(0)	0	0	3.000	3.020	MON	3,350	40,200	04/19/2013.	11/01/2041.
56052E 7K 8	MAINE HSG AUTH A-1 3.25 11/15/2043			1	1FE	1,749,013	105.810	1,782,899	1,685,000	1,738,438	0	(5,990)	0	0	3.250	2.800	MN	6,997	55,393	01/29/2014.	11/15/2043.
56052F AR 6	ME HSG AUTH B 3.20 11/15/2030			1	1FE	3,435,000	98.200	3,372,998	3,435,000	3,434,904	0	(96)	0	0	3.200	3.200	MN	14,045	74,807	02/04/2015.	11/15/2030.
56052F DF 9	ME HSG AUTH G 3.50 11/15/2045			1	1FE	582,989	106.630	586,487	550,000	582,989	0	0	0	0	3.500	2.210	MN	0	0	12/02/2015.	11/15/2045.
57419P GW 3	MARYLAND ST CMNTY 4.55 09/01/2022			1	1FE	1,965,000	102.070	2,041,400	2,000,000	1,977,440	0	2,816	0	0	4.550	4.750	MS	30,333	91,000	03/04/2011.	09/01/2022.
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039			1	1FE	1,477,680	103.790	1,463,453	1,410,000	1,440,365	0	(8,646)	0	0	5.750	5.010	MS	27,025	87,380	03/03/2011.	09/01/2039.
57419P K2 4	MD ST CMNTY DEV 5.00 03/01/2041			1	1FE	4,042,832	108.030	4,121,268	3,815,000	3,947,191	0	(22,440)	0	0	5.000	4.250	MS	63,583	202,788	04/21/2011.	03/01/2041.
57419R JY 2	MD CMNTY DEV ADMIN 3.25 09/01/2044			1	1FE	2,586,125	103.430	2,585,650	2,500,000	2,571,395	0	(8,229)	0	0	3.250	2.830	MS	27,083	83,986	01/30/2014.	09/01/2044.
57419R YB 5	MD CMNTY DEV ADMIN A 3.50 09/01/2045			1	1FE	4,763,835	105.870	4,764,240	4,500,000	4,759,859	0	(3,976)	0	0	3.500	2.240	MS	12,250	0	11/18/2015.	09/01/2045.
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043			1	1FE	1,334,154	105.900	1,318,393	1,245,000	1,316,393	0	(8,420)	0	0	4.000	3.130	JD	4,150	52,413	10/24/2013.	12/01/2043.
57586P E5 1	MA HSG FIN REV C 4.30 12/01/2019				1FE	2,000,000	106.890	2,137,880	2,000,000	2,000,000	0	0	0	0	4.300	4.300	JD	7,167	86,000	11/10/2010.	12/01/2019.
57586P K8 8	MA HSG AUTH 5.00 12/01/2028			1	1FE	2,732,363	106.700	2,715,591	2,545,000	2,589,720	0	(23,091)	0	0	5.000	3.380	JD	10,604	138,104	05/12/2011.	12/01/2028.
57586P P2 6	MA ST HSG 4.50 06/01/2029			1	1FE	2,075,424	106.420	2,085,793	1,960,000	2,026,116	0	(12,036)	0	0	4.500	3.740	JD	7,350	95,716	08/12/2011.	06/01/2029.
57586P Y5 9	MASS ST HSG-SF-160 3.75 06/01/2034			1	1FE	769,185	106.200	780,577	735,000	758,757	0	(3,287)	0	0	3.750	3.190	JD	2,297	30,306	09/06/2012.	06/01/2034.
57586Y CA 3	MA ST HSG FIN A 4.375 12/01/2026			1	1FE	2,365,000	108.370	2,562,856	2,365,000	2,365,000	0	58	0	0	4.380	4.380	JD	8,622	103,469	06/21/2011.	12/01/2026.
57587A FR 4	MA HSG FIN AGY 172 3.30 12/01/2029			1	1FE	3,000,000	100.800	3,023,880	3,000,000	3,000,000	0	(5)	0	0	3.300	3.300	JD	8,250	102,025	10/23/2014.	12/01/2029.
57587A FT 0	MA HSG FIN AGY 172 4.00 06/01/2045			1	1FE	3,130,183	111.140	3,162,018	2,845,000	3,100,686	0	(26,503)	0	0	4.000	2.790	JD	9,483	118,226	10/23/2014.	06/01/2045.
57587A JD 1	MA HSG FIN AGY 178 3.50 06/01/2042			1	1FE	5,811,685	105.840	5,821,420	5,500,000	5,809,237	0	(2,449)	0	0	3.500	2.230	JD	7,486	0	11/18/2015.	06/01/2042.
57587A JE 9	MA HSG FIN AGY 178 3.70 12/01/2033			1	1FE	2,500,000	100.630	2,515,750	2,500,000	2,499,997	0	(3)	0	0	3.700	3.700	JD	3,597	0	11/18/2015.	12/01/2033.
57587A MD 7	MA HSG FIN AGY I 3.45 12/01/2050				1FE	5,000,000	99.490	4,974,250	5,000,000	4,999,995	0	(5)	0	0	3.450	3.450	JD	6,708	0	12/11/2015.	12/01/2050.
592113 AV 6	MET GOVT NASHVILLE 3.75 03/15/2028			1	1FE	2,364,000	106.720	2,561,232	2,400,000	2,368,377	0	1,991	0	0	3.750	3.890	MS	26,500	90,000	10/03/2013.	03/15/2028.
59465M B4 6	MI HSG DEV AUTH A2 4.75 10/01/2046			1	1FE	993,750	104.520	1,045,190	1,000,000	994,004	0	84	0	0	4.750	4.790	AO	11,875	47,500	02/10/2012.	10/01/2046.
59465M D3 6	MI HSG DEV AUTH C 3.50 10-01-22			1	1FE	2,400,000	100.070	2,401,776	2,400,000	2,400,000	0	52	0	0	3.500	3.500	AO	21,000	84,000	02/08/2012.	10/01/2022.
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034			1	1FE	4,454,978	103.760	4,549,876	4,385,000	4,429,772	0	(11,751)	0	0	5.050	4.730	JJ	110,721	227,109	10/31/2014.	07/01/2034.
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044			1	1FE	11,256,213	102.390	11,525,236	11,256,213	11,256,213	0	(4)	0	0	2.880	2.890	MON	26,968	323,902	10/15/2014.	11/01/2044.
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045			1	1FE	9,728,029	98.610	9,593,101	9,728,029	9,728,029	0	(0)	0	0	2.800	2.820	MON	22,699	230,803	01/13/2015.	02/01/2045.
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045			1	1FE	4,905,918	100.320	4,921,420	4,905,918	4,905,922	0	4	0	0	3.000	3.020	MON	12,265	100,980	03/11/2015.	04/01/2045.
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040			1	1FE	1,473,682	104.280	1,444,209	1,385,000	1,443,224	0	(8,663)	0	0	4.000	3.220	JJ	27,700	58,393	03/28/2012.	07/01/2040.
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031			1	1FE	1,391,714	103.190	1,367,254	1,325,000	1,375,461	0	(6,544)	0	0	3.000	2.410	JJ	19,875	41,372	05/15/2013.	07/01/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045			1	1FE	8,946,848	107.540	8,829,362	8,210,000	8,797,799	0	(143,005)	0	0	4.000	2.050	JJ	164,200	185,756	12/04/2014.	01/01/2045.
60416S JB 7	MINNESOTA HSG FIN E 3.50 01/01/2032			1	1FE	4,488,106	101.470	4,571,178	4,505,000	4,489,039	0	932	0	0	3.500	3.530	JJ	78,838	90,587	02/17/2015.	01/01/2032.
60416S MZ 0	MN HSG FIN AGY E 3.50 01/01/2046			1	1FE	13,149,625	105.070	13,133,875	12,500,000	13,145,844	0	(3,781)	0	0	3.500	2.870	JJ	27,951	0	11/25/2015.	01/01/2046.
60535Q FD 7	MS HOME CORP 5.4 06/01/2038			1	1FE	1,628,863	104.130	1,619,237	1,555,000	1,572,898	0	(11,869)	0	0	5.400	4.560	JD	6,998	88,265	10/19/2010.	06/01/2038.
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032			1	1FE	669,142	100.430	672,033	669,142	669,142	0	(0)	0	0	2.750	2.770	MON	1,533	18,401	06/20/2013.	12/01/2032.
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034			1	1FE	2,212,876	98.750	2,185,303	2,212,876	2,212,876	0	(1)	0	0	2.550	2.560	MON	4,702	56,428	03/15/2013.	10/01/2034.
60637B EZ 9	MO HSG DEV B 4.00 11/01/2040			1	1FE	4,876,593	110.310	4,892,337	4,435,000	4,830,968	0	(38,900)	0	0	4.000	2.850	MN	29,567	178,878	10/02/2014.	11/01/2040.
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036			1	1FE	1,953,641	100.440	1,962,276	1,953,641	1,953,641	0	(175)	0	0	2.970	2.990	MON	4,835	55,122	11/20/2014.	08/01/2036.
60637B HV 5	MO HSG DEV COMMSN C 4.00 11/01/2036			1	1FE	8,135,700	108.500	8,137,350	7,500,000	8,132,687	0	(3,013)	0	0	4.000	2.800	MN	12,500	0	11/20/2015.	11/01/2036.
61212R D7 8	MT ST BRD HSG C 5.00 12/01/2027			1	1FE	1,378,713	102.450	1,388,143	1,355,000	1,360,280	0	(3,525)	0	0	5.000	4.710	JD	5,646	67,750	02/12/2010.	12/01/2027.
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038			1	1FE	4,762,656	102.250	4,780,281	4,675,000	4,694,611	0	(13,065)	0	0	5.200	4.890	JD	20,258	243,100	02/12/2010.	06/01/2038.
61212R T9 7	MT BRD HSG-SFM B2 5.00 12/1/2027			1	1FE	187,589	106.850	192,325	180,000	185,003	0	(751)	0	0	5.000	4.450	JD	750	9,000	10/14/2011.	12/01/2027.
61212R X7 6	MT ST BRD OF HSG-A 4.00 12/01/2038			1	1FE	1,308,420	104.750	1,304,187	1,245,000	1,291,790	0	(5,059)	0	0	4.000	3.450	JD	4,150	49,800	07/11/2012.	12/01/2038.
613907 BU 7	MONT CNTY TX 3.75 06/01/2031			1	1FE	4,750,000	106.550	5,061,125	4,750,000	4,750,000	0	0	0	0	3.750	3.750	JD	14,844	178,125	05/17/2011.	06/01/2031.
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043			1	1FE	1,901,533	103.810	1,863,461	1,795,000	1,873,941	0	(10,844)	0	0	3.000	2.280	MS	17,950	56,776	05/02/2013.	03/01/2043.
641279 LM 4	NEVADA ST HSG DIV 3.30 10/01/2029			1	1FE	1,985,000	102.790	2,040,302	1,985,000	1,985,000	0	14	0	0	3.300	3.300	AO	16,376	54,224	10/24/2014.	10/01/2029.
641279 LR 3	NEVADA ST HSG DIV 3.50 04/01/2044			1	1FE	6,757,116	109.330	6,855,179	6,270,000	6,703,063	0	(50,167)	0	0	3.500	2.510	AO	54,863	181,656	10/24/2014.	04/01/2044.
646129 6Q 4	NJ ST HSG 4.50 10/01/2029			1	1FE	3,402,902	103.640	3,347,572	3,230,000	3,313,167	0	(28,328)	0	0	4.500	3.850	AO	36,338	145,350	06/24/2011.	10/01/2029.
646129 6Y 7	NJ HSG & MTG B 4.25 10/01/2032			1	1FE	1,290,081	106.070	1,309,927	1,235,000	1,269,718	0	(5,326)	0	0	4.250	3.700	AO	13,122	52,488	12/09/2011.	10/01/2032.
646129 M9 4	NJ HSG SER T 4.55 10/01/2022			1	1FE	5,772,137	101.770	5,953,428	5,850,000	5,799,586	0	6,197	0	0	4.550	4.700	AO	66,544	266,376	03/21/2011.	10/01/2022.
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044			1	1FE	934,310	108.990	948,239	870,000	921,987	0	(6,365)	0	0	4.000	3.060	MS	11,600	35,182	12/06/2013.	03/01/2044.
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045			1	1FE	2,100,344	104.580	2,070,724	1,980,000	2,089,405	0	(10,939)	0	0	3.250	2.420	MS	21,450	27,867	02/20/2015.	03/01/2045.
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041			1	1FE	4,665,000	99.760	4,653,897	4,665,000	4,663,120	0	(1,880)	0	0	3.000	2.920	MON	11,663	98,743	02/26/2015.	09/01/2041.
647200 3P 7	NEW MEXICO ST MTG E 3.10 09/01/2037			1	1FE	5,000,000	99.700	4,984,850	5,000,000	4,999,997	0	(3)	0	0	3.100	3.120	MON	9,042	0	11/18/2015.	09/01/2037.
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030			1	1FE	2,562,442	108.350	2,681,638	2,475,000	2,524,061	0	(9,089)	0	0	5.350	4.870	MS	44,138	134,903	04/13/2011.	03/01/2030.
647200 P6 5	NM SFM B CL I 5.00 09/01/2028			1	1FE	2,531,789	106.980	2,465,774	2,305,000	2,439,850	0	(22,922)	0	0	5.000	3.760	MS	38,417	117,952	07/13/2011.	09/01/2028.
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028			1	1FE	1,590,377	107.590	1,624,639	1,510,000	1,560,384	0	(7,729)	0	0	4.630	3.970	MS	23,279	71,868	09/22/2011.	03/01/2028.
647200 UL 6	NEW MEX MTG FIN 5.05 07/01/2039			1	1FE	700,350	100.580	693,981	690,000	692,485	0	(1,561)	0	0	5.050	4.800	JJ	17,423	34,845	05/07/2010.	07/01/2039.
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043			1	1FE	2,170,520	104.330	2,138,847	2,050,000	2,132,419	0	(11,985)	0	0	3.750	3.030	MS	25,625	78,816	08/15/2012.	03/01/2043.
647200 WN 0	NM MTG FIN 5.70 07/01/2039			1	1FE	538,050	104.790	534,424	510,000	518,904	0	(4,147)	0	0	5.700	4.770	JJ	14,535	29,070	11/30/2010.	07/01/2039.
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034			1	1FE	1,908,499	97.360	1,858,077	1,908,499	1,908,499	0	(0)	0	0	2.230	2.240	MON	7,238	42,919	05/10/2013.	10/01/2034.
64966T AX 2	NYC HSG DEV MULT FAM 4.60 01/15/2026			1	1FE	1,935,460	101.890	2,037,860	2,000,000	1,951,797	0	3,639	0	0	4.600	4.910	JJ	42,422	92,000	02/01/2011.	01/15/2026.
64966T AY 0	NYC MFH A NY 4.75 01/15/2039			1	1FE	3,738,995	101.330	4,017,853	3,965,000	3,758,276	0	4,610	0	0	4.750	5.140	JJ	86,845	188,338	06/15/2011.	01/15/2039.
64966W DH 7	NYC NY HSG DEV B1 5.00 7/01/2024			1	1FE	3,790,290	116.320	4,071,165	3,500,000	3,732,342	0	(26,122)	0	0	5.000	3.970	JJ	87,500	175,000	08/30/2013.	07/01/2024.
64970H CF 9	NEW YORK CITY HSG DEV 4.95 05/15/2036			1	1FE	4,619,025	100.350	4,515,930	4,500,000	4,500,098	0	(20,957)	0	0	4.950	4.950	MN	28,463	222,750	08/25/2010.	05/15/2036.
64970H ET 7	NEW YORK CITY HSG A-1 3.375 11/15/2029			1	1FE	6,000,000	103.280	6,196,740	6,000,000	6,000,000	0	3	0	0	3.380	3.380	MN	25,875	181,125	02/18/2015.	11/15/2029.
64972B H8 1	NYC HSG L-2-A 3.60 11/01/2033			1	1FE	10,958,500	100.420	10,895,245	10,850,000	10,949,073	0	(9,427)	0	0	3.600	3.450	MN	65,100	390,600	03/24/2015.	11/01/2033.
64972C CL 5	NYC HSG DEV G-1 3.375 11/01/2029			1	1FE	3,260,000	102.080	3,327,645	3,260,000	3,260,000	0	8	0	0	3.380	3.380	MN	18,338	95,661	12/11/2014.	11/01/2029.
64972C SH 7	NY HSG DEV CORP H 2.95 11/01/2045			1	1FE	8,020,000	100.010	8,020,481	8,020,000	8,019,988	0	(12)	0	0	2.950	2.950	MN	5,915	0	12/09/2015.	11/01/2045.
64986M HA 6	NY ST HSG 5.45 08/15/2032			1	1FE	1,466,250	100.210	1,503,105	1,500,000	1,470,790	0	1,040	0	0	5.450	5.630	FA	30,883	81,750	04/25/2011.	08/15/2032.
64986M K3 8	NY ST HSG FIN AGY 4.50 11/15/2027			1	1FE	1,443,000	101.270	1,498,752	1,480,000	1,450,641	0	1,809	0	0	4.500	4.720	MN	8,510	66,600	06/08/2011.	11/15/2027.
64986M Q3 2	NY ST HSG 5.40 11/15/2042			1	1FE	2,928,000	101.850	3,055,470	3,000,000	2,932,825	0	1,065	0	0	5.400	5.560	MN	20,700	162,000	03/18/2011.	11/15/2042.
649883 D8 5	NY MTGE AGY AMT 189 3.85 10/01/2034			1	1FE	4,375,000	101.770	4,452,263	4,375,000	4,375,000	0	36	0	0	3.850	3.850	AO	42,109	158,144	10/09/2014.	10/01/2034.
649883 D9 3	NY MTGE AGY 190 3.45 10/01/2030			1	1FE	1,175,000	100.930	1,185,892	1,175,000	1,175,000	0	0	0	0	3.450	3.450	AO	10,134	24,210	02/11/2015.	10/01/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034			1	1FE	5,986,835	104.200	5,892,397	5,655,000	5,923,094	0	(63,741)	0	0	3.500	1.930	AO	49,481	123,706	02/11/2015.	10/01/2034.
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043			1	1FE	3,913,501	110.770	4,192,531	3,785,000	3,884,935	0	(12,123)	0	0	3.500	3.090	AO	33,119	137,693	07/11/2013.	10/01/2043.
64988R FL 1	NY ST MTGE REV SER 48 2.625 04/01/2041			1	1FE	1,883,736	101.660	1,850,267	1,820,000	1,863,345	0	(8,695)	0	0	2.630	2.220	AO	11,944	49,276	02/13/2013.	04/01/2041.
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028			1	1FE	2,705,550	106.020	2,703,612	2,550,000	2,640,008	0	(16,055)	0	0	4.500	3.720	JJ	57,375	119,950	08/04/2011.	07/01/2028.
658877 EZ 4	ND ST HSG FIN D 4.25 07/01/2028			1	1FE	1,123,746	103.810	1,131,540	1,090,000	1,109,839	0	(3,534)	0	0	4.250	3.850	JJ	23,163	46,325	10/19/2011.	07/01/2028.
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037			1	1FE	557,488	100.190	515,999	515,000	515,000	0	(10,200)	0	0	5.500	3.480	JJ	14,163	31,335	07/13/2011.	01/01/2037.
677377 U9 2	OHIO HSG 4.80 11/01/2028			1	1FE	486,986	106.500	479,255	450,000	471,648	0	(3,598)	0	0	4.800	3.790	MN	3,600	21,600	05/11/2011.	11/01/2028.
677377 Y2 3	OHIO HSG FIN AGY 4.50 11/01/2028			1	1FE	2,369,567	107.280	2,344,002	2,185,000	2,294,580	0	(18,409)	0	0	4.500	3.460	MN	16,388	98,325	08/17/2011.	11/01/2028.
67756Q NM 5	OHIO HSG FIN AGY 3.05 02/01/2044			1	1FE	10,558,601	100.900	10,424,501	10,331,312	10,550,992	0	(19,192)	0	0	3.050	2.800	MON	26,259	252,959	02/05/2015.	02/01/2044.
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044			1	1FE	10,811,061	103.130	11,148,907	10,811,061	10,811,061	0	(2)	0	0	3.750	3.780	MON	33,785	405,415	10/10/2013.	03/01/2044.
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035			1	1FE	5,452,712	102.320	5,579,051	5,452,712	5,452,712	0	(1)	0	0	3.350	3.370	MON	15,222	182,666	10/10/2013.	09/01/2035.
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031			1	1FE	2,179,814	112.750	2,288,825	2,030,000	2,117,809	0	(15,081)	0	0	4.500	3.580	MS	30,450	92,603	06/30/2011.	03/01/2031.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034			1	1FE	970,000	104.710	1,015,648	970,000	970,000	0	(27)	0	0	2.500	2.500	JJ	12,125	25,090	05/31/2013.	07/01/2034.
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043			1	1FE	2,660,477	109.730	2,715,842	2,475,000	2,624,265	0	(17,430)	0	0	4.000	3.090	JJ	49,500	101,793	11/08/2013.	07/01/2043.
686087 RY 5	OREGON ST HSG & CMNTY C 3.125 07/01/2044			1	1FE	6,733,449	103.660	6,644,478	6,410,000	6,661,570	0	(69,370)	0	0	3.130	1.960	JJ	100,156	107,816	12/10/2014.	07/01/2044.
68608N CH 3	OREGON ST HSG 5.00 07/01/2028			1	1FE	778,938	106.440	782,341	735,000	745,534	0	(5,191)	0	0	5.000	3.670	JJ	18,375	39,251	04/15/2011.	07/01/2028.
68608N DG 4	OR HSG SVCS-SFM-B 5.25 07/01/2028			1	1FE	1,075,922	107.740	1,055,823	980,000	1,035,671	0	(9,876)	0	0	5.250	3.990	JJ	25,725	54,577	07/27/2011.	07/01/2028.
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041			1	1FE	1,718,063	104.880	1,730,570	1,650,000	1,690,266	0	(6,877)	0	0	4.000	3.490	AO	16,500	68,999	09/13/2011.	10/01/2041.
708796 N9 4	PA HSG FIN AGY A 3.85 10/01/2030			1	1FE	8,500,000	100.290	8,524,650	8,500,000	8,500,041	0	41	0	0	3.850	3.850	AO	81,813	168,170	02/12/2015.	10/01/2030.
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040			1	1FE	3,076,174	104.860	3,077,524	2,935,000	3,070,174	0	(6,000)	0	0	3.500	2.330	AO	28,249	600	08/19/2015.	04/01/2040.
708796 X3 6	PA HSG FIN 118A 3.85 10/01/2030			1	1FE	2,965,000	100.960	2,993,523	2,965,000	2,964,975	0	(25)	0	0	3.850	3.850	AO	7,293	0	11/05/2015.	10/01/2030.
708796 XM 4	PENNSYLVANIA HSG 4.125 10/01/2025			1	1FE	9,290,475	104.460	9,839,755	9,420,000	9,326,520	0	7,596	0	0	4.130	4.250	AO	97,144	388,575	11/01/2010.	10/01/2025.
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028			1	1FE	2,238,457	105.050	2,216,471	2,110,000	2,139,354	0	(14,859)	0	0	5.000	3.610	AO	26,375	113,708	03/03/2011.	04/01/2028.
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038			1	1	53,441	102.790	53,940	52,476	53,036	0	(76)	0	0	5.250	5.100	MON	230	2,783	01/31/2011.	08/01/2038.
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028			1	1FE	640,220	101.160	601,914	595,000	620,496	0	(4,882)	0	0	4.500	3.510	MS	8,925	28,570	07/20/2011.	09/01/2028.
72316W ZE 0	PINELLAS HSG FIN B 3.35 01/01/2046			1	1FE	4,265,314	101.790	4,254,780	4,180,000	4,264,942	0	(372)	0	0	3.350	3.080	MON	5,446	0	12/10/2015.	01/01/2046.
725299 4V 0	PITT PA SER A 5.00 10/01/2036			1	1FE	400,475	100.090	415,386	415,000	402,333	0	320	0	0	5.000	5.240	AO	5,188	20,960	08/13/2009.	10/01/2036.
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040			1	1FE	577,580	101.860	555,115	545,000	567,012	0	(3,432)	0	0	4.000	3.220	AO	5,450	22,135	10/11/2012.	10/01/2040.
76221R SE 4	RI HSG & MTGE FIN 2.75 04/01/2040			1	1FE	1,716,268	101.910	1,686,594	1,655,000	1,697,648	0	(6,275)	0	0	2.750	2.300	AO	11,378	45,513	11/30/2012.	04/01/2040.
795678 LT 6	SALT LAKE CO HSG MF 3.375 08/01/2028			1	1FE	5,610,000	102.260	5,624,410	5,500,000	5,595,519	0	(11,846)	0	0	3.380	3.100	FA	77,344	185,625	10/01/2014.	08/01/2028.
83712D PY 6	SC HSG FIN & DEV 5.30 07/01/2023			1	1FE	2,672,530	103.610	2,709,454	2,615,000	2,630,485	0	(9,718)	0	0	5.300	4.890	JJ	69,298	138,595	03/28/2011.	07/01/2023.
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028			1	1FE	1,189,386	107.620	1,173,062	1,090,000	1,146,256	0	(10,412)	0	0	5.000	3.820	MN	9,083	55,258	06/23/2011.	05/01/2028.
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032			1	1FE	1,842,628	104.720	1,858,709	1,775,000	1,816,034	0	(6,827)	0	0	4.250	3.770	MN	12,573	76,632	09/29/2011.	05/01/2032.
83756C DH 5	SD HSG DEV AUTH A 3.00 11/01/2030			1	1FE	990,694	108.700	1,021,733	940,000	978,012	0	(5,070)	0	0	3.000	2.360	MN	4,700	28,438	04/30/2013.	11/01/2030.
83756C HG 3	SD HSG DEV AUTH D 3.15 11/01/2028			1	1FE	3,000,000	103.140	3,094,260	3,000,000	3,000,000	0	9	0	0	3.150	3.150	MN	15,750	89,513	10/24/2014.	11/01/2028.
83756C HX 6	SD HSG DEV AUTH F 4.00 05/01/2034			1	1FE	3,128,301	102.300	3,038,310	2,970,000	3,112,672	0	(13,980)	0	0	4.000	3.330	MN	19,800	116,502	10/24/2014.	05/01/2034.
83756C JP 1	SD HSG DEV AUTH A 3.40 05/01/2031			1	1FE	1,500,000	98.940	1,484,040	1,500,000	1,500,001	0	1	0	0	3.400	3.400	MN	8,500	25,642	04/09/2015.	05/01/2031.
83756C LL 7	SD HSG DEV AUTH D 4.00 11/01/2045			1	1FE	3,647,413	109.510	3,668,418	3,350,000	3,645,177	0	(2,236)	0	0	4.000	2.100	MN	5,211	0	12/02/2015.	11/01/2045.
880459 5M 0	TN HSG 5.75 07/01/2036			1	1FE	477,181	100.000	455,000	455,000	455,000	0	(5,467)	0	0	5.750	4.510	JJ	13,081	34,408	08/04/2011.	07/01/2036.
880459 5N 8	TN HSG HMOWNR 1 4.95 01/01/2037			1	1FE	968,625	100.000	1,025,000	1,025,000	974,393	0	1,283	0	0	4.950	5.340	JJ	25,369	51,135	01/12/2011.	01/01/2037.
880459 7S 5	TN HSG DEV AGY 4.65 07/01/21			1	1FE	2,750,382	101.120	2,780,663	2,750,000	2,745,859	0	(883)	0	0	4.650	4.620	JJ	63,938	129,391	02/16/2010.	07/01/2021.
88045R C6 7	TN HSG DEV AGY A 3.55 07/01/2031			1	1FE	3,760,000	100.150	3,765,715	3,760,000	3,760,119	0	119	0	0	3.550	3.550	JJ	78,976	0	04/30/2015.	07/01/2031.
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028			1	1FE	2,678,836	105.210	2,651,368	2,520,000	2,611,601	0	(16,392)	0	0	4.500	3.700	JJ	56,700	118,978	08/05/2011.	01/01/2028.
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031			1	1FE	1,476,628	104.460	1,488,612	1,425,000	1,455,804	0	(5,459)	0	0	4.500	4.020	JJ	32,063	67,228	11/10/2011.	07/01/2031.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
880461 AR 9	TN HSG DEV AGY 1B 3.60 01/01/2031			1	1FE	1,118,919	102.400	1,259,569	1,230,000	1,129,144	0	4,684	0	0	3.600	4.350	JJ	22,140	45,250	10/07/2013.	01/01/2031.
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043			1	1FE	1,037,312	108.240	1,055,330	975,000	1,024,437	0	(6,211)	0	0	4.000	3.190	JJ	19,500	40,069	10/24/2013.	07/01/2043.
880461 DN 5	TN HSG DEV AGY 2A 4.00 07/01/2045			1	1FE	4,100,853	106.590	3,970,440	3,725,000	4,062,393	0	(34,567)	0	0	4.000	2.800	JJ	74,500	92,354	10/16/2014.	07/01/2045.
88271H CV 9	TX ST HSG 5.50 12/01/2039			1	1FE	905,790	103.940	888,196	854,519	881,720	0	(5,130)	0	0	5.500	4.780	MON	3,917	46,999	11/02/2010.	12/01/2039.
88275A CW 8	TX ST DEPT OF HSG & CMNTY 3.45 1/01/2032				1FE	7,575,000	102.290	7,671,675	7,500,000	7,574,458	0	(542)	0	0	3.450	3.240	MON	21,563	0	12/03/2015.	01/01/2032.
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032			1	1FE	880,138	102.180	883,814	865,000	867,988	0	(2,432)	0	0	5.250	4.940	MS	15,138	48,721	05/14/2010.	09/01/2032.
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039			1	1FE	487,200	101.860	488,914	480,000	481,363	0	(1,108)	0	0	5.300	5.050	MS	8,480	27,370	12/10/2009.	09/01/2039.
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046			1	1FE	500,000	98.690	493,450	500,000	499,998	0	(2)	0	0	3.130	3.140	MS	2,691	0	10/15/2015.	03/01/2046.
924190 DB 4	VT HSG FIN AGY 5.50 11/01/2038			1	1FE	216,344	101.800	218,861	215,000	215,339	0	(239)	0	0	5.500	5.380	MN	1,971	11,825	02/24/2011.	11/01/2038.
924190 EL 1	VT HSG FIN AGY B 4.125 11/01/2042			1	1FE	1,500,134	104.380	1,503,058	1,440,000	1,488,088	0	(1,224)	0	0	4.130	3.970	MN	9,900	59,400	04/11/2012.	11/01/2042.
924190 HG 9	VERMONT ST HSG FIN B 3.75 11/01/2045			1	1FE	2,114,900	105.960	2,119,180	2,000,000	2,097,775	0	(17,125)	0	0	3.750	2.350	MN	12,500	38,125	04/10/2015.	11/01/2045.
92812Q 7J 0	VA ST HSG DEV AUTH 4.875 10/01/2031			1	1FE	1,000,000	111.080	1,110,780	1,000,000	1,000,000	0	(7)	0	0	4.880	4.880	AO	12,188	48,750	08/28/2013.	10/01/2031.
92812Q VS 3	VA HSG DEV SER C 6.07 08/01/2018				1FE	3,000,000	109.270	3,278,190	3,000,000	2,999,901	0	34	0	0	6.070	6.070	FA	75,875	182,100	03/25/2009.	08/01/2018.
92812U C3 0	VIRGINIA ST HSG DEV A 1.85 01/01/2021	SD			1FE	2,859,188	99.670	2,915,318	2,925,000	2,882,708	0	7,928	0	0	1.850	2.160	JJ	27,056	54,113	12/14/2012.	01/01/2021.
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037				1FE	12,120,813	100.120	12,134,995	12,120,813	12,120,813	0	(10,053)	0	0	3.500	3.530	MON	35,352	425,951	11/21/2014.	10/25/2037.
92812U Q5 0	VA HSG DEV A 3.25 06/25/2042				1FE	9,915,409	99.200	9,835,888	9,915,409	9,915,409	0	0	0	0	3.250	3.230	MON	27,038	26,854	10/29/2015.	06/25/2042.
92812V CT 1	VA HSG DEV AUTH A 3.375 03/01/2032			1	1FE	1,987,519	97.620	1,947,499	1,995,000	1,987,760	0	241	0	0	3.380	3.400	MS	22,444	30,486	03/19/2015.	03/01/2032.
93978P ML 8	WASHINGTON ST HSG 3.50 07/01/2030			1	1FE	1,267,500	101.410	1,318,330	1,300,000	1,271,193	0	1,478	0	0	3.500	3.700	JJ	22,750	45,500	06/06/2013.	07/01/2030.
93978T QX 0	WA HSG FIN 1N-R 3.00 06/01/2037			1	1FE	2,175,327	102.360	2,149,455	2,100,000	2,161,199	0	(7,402)	0	0	3.000	2.570	JD	5,250	64,398	12/18/2013.	06/01/2037.
95662M 2A 7	WV HSG DEV REF A 3.70 11/01/2029			1	1FE	1,000,000	100.280	1,002,810	1,000,000	999,990	0	(10)	0	0	3.700	3.700	MN	6,167	17,267	05/01/2015.	11/01/2029.
95662M T8 3	WV ST HSG DEV B AMT 4.35 11/01/2027			1	1FE	1,000,000	109.450	1,094,540	1,000,000	1,000,000	0	(26)	0	0	4.350	4.350	MN	7,250	43,500	09/27/2013.	11/01/2027.
98321C AY 5	WYOMING CMNTY DEV 4.00 12/01/2025			1	1FE	3,840,000	106.870	4,103,808	3,840,000	3,840,000	0	(103)	0	0	4.000	4.000	JD	12,800	161,054	11/01/2010.	12/01/2025.
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044			1	1FE	3,047,982	102.910	2,999,797	2,915,000	3,022,134	0	(25,848)	0	0	3.000	1.910	JD	7,288	72,578	01/07/2015.	12/01/2044.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						625,094,193	XXX	630,572,092	610,987,906	619,673,581	0	(1,827,906)	0	0	XXX	XXX	XXX	5,097,693	19,397,206	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						1,056,017,893	XXX	1,055,284,307	1,007,019,265	1,022,792,505	475,556	(5,286,416)	3,415,868	0	XXX	XXX	XXX	9,521,716	38,009,202	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00204Z ZZ 2	APRECIA PHARM CONV 8.00 06/30/2017			7	4Z	4,000,000	98.100	3,923,852	4,000,000	3,923,852	(76,148)	0	0	0	8.000	7.600	0	120,110	0	08/17/2015.	06/30/2017.
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017				2FE	1,316,506	100.000	1,316,506	1,316,506	1,316,506	0	0	0	0	3.600	3.620	MON	3,945	47,342	07/29/2013.	11/01/2017.
01310T AG 4	ALBERTSON TL B-3 4.00 8/25/2019				3FE	563,081	98.860	570,934	577,500	567,586	0	4,356	0	0	5.130	5.710	MON	166	29,330	12/16/2014.	08/25/2019.
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020			1	6FE	316,664	59.130	192,608	325,764	192,608	(1,277)	269	124,301	0	15.000	0.000	AO	0	24,303	04/15/2015.	04/15/2020.
02666Q L5 0	AMER HONDA FIN 1.50 09/11/2017	SD			1FE	2,990,790	100.110	3,003,321	3,000,000	2,996,799	0	1,850	0	0	1.500	1.560	MS	13,750	45,000	09/04/2012.	09/11/2017.
03674X AC 0	ANTERO RESOURCES 5.125 12/01/2022			1	3FE	360,000	75.500	302,000	400,000	302,000	(59,476)	1,476	0	0	5.130	6.900	JD	1,708	10,250	08/28/2015.	12/01/2022.
03761U AG 1	APOLLO INV CORP 5.25 03/03/2025			1	2FE	1,238,038	96.440	1,205,470	1,250,000	1,238,806	0	769	0	0	5.250	5.370	MS	21,510	32,813	02/24/2015.	03/03/2025.
037833 AK 6	APPLE INC 2.40 05/03/2023	SD		1	1FE	8,385,750	97.460	8,771,814	9,000,000	8,525,053	0	56,544	0	0	2.400	3.210	MN	34,800	216,000	06/19/2013.	05/03/2023.
03938L AW 4	ARCELORMITTAL 4.50 02/25/2017		R	1	3FE	2,990,730	96.500	2,895,000	3,000,000	2,895,000	(102,676)	1,909	0	0	5.500	5.570	FA	57,750	157,500	02/23/2012.	02/25/2017.
04010L AP 8	ARES CAPITAL CORP 3.875 01/15/2020			1	2FE	2,504,625	101.590	2,539,743	2,500,000	2,504,004	0	(621)	0	0	3.880	3.830	JJ	44,670	62,969	01/23/2015.	01/15/2020.
04621X AE 8	ASSURANT INC 2.50 03/15/2018			1	2FE	4,991,000	99.970	4,998,250	5,000,000	4,995,851	0	1,807	0	0	2.500	2.540	MS	36,806	125,000	03/25/2013.	03/15/2018.
046265 AF 1	ASTORIA FINL 5.00 06/19/2017			1	2FE	3,500,000	103.440	3,620,337	3,500,000	3,500,000	0	0	0	0	5.000	5.000	JD	5,833	175,000	06/14/2012.	06/19/2017.
05568Y AA 6	BNSF RAILWAY CO 5.996 04/01/24			1	1FE	2,084,428	111.520	2,324,550	2,084,428	2,084,429	0	0	0	0	6.000	6.000	AO	31,246	124,982	06/11/2007.	04/01/2024.
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020				2FE	1,973,813	99.800	1,989,841	1,993,750	1,968,756	0	(5,057)	0	0	8.250	8.740	MON	14,164	35,638	09/15/2015.	06/30/2020.
06366Q W8 6	BANK OF MONTREAL 2.50 01/11/2017		I	1	1FE	5,987,700	101.150	6,069,018	6,000,000	5,997,344	0	2,520	0	0	2.500	2.540	JJ	70,833	150,000	01/06/2012.	01/11/2017.
064255 AH 5	BK TOKYO-MITSUBISHI UFJ 2.35 02/23/2017		R		1FE	3,997,760	100.700	4,027,892	4,000,000	3,999,464	0	457	0	0	2.350	2.360	FA	33,422	94,000	02/14/2012.	02/23/2017.
075386 AC 6	BEAVER VALLEY FND 9.00 6/01/2017				2FE	289,926	101.240	264,226	261,000	266,494	0	(3,554)	0	0	9.000	7.410	JD	1,958	23,490	06/13/2007.	06/01/2017.
085789 AE 5	BERRY PETROL CO 6.75 11/01/2020			1	5FE	753,425	25.250	270,175	1,070,000	270,175	0	9,385	492,635	0	6.750	19.850	MN	12,038	58,725	09/03/2015.	11/01/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
09064A AF 8	BIOMED REALTY LP 3.85 04/15/2016			1	2FE	4,968,250	100.340	5,017,100	5,000,000	4,998,019	0	6,715	0	0	3.850	3.990	AO	40,639	192,500	03/23/2011.	04/15/2016.
10138M AG 0	BOTTLING GROUP 5.50 04/01/16			1	1FE	2,082,340	101.170	2,023,490	2,000,000	2,003,394	0	(13,258)	0	0	5.500	4.800	AO	27,500	110,000	03/04/2009.	04/01/2016.
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		R	1	1FE	2,812,255	103.650	2,909,945	2,807,575	2,811,173	0	(534)	0	0	4.630	4.630	MJSD	3,968	129,856	06/26/2013.	06/20/2024.
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020		R	1	2FE	1,182,707	104.140	1,231,637	1,182,707	1,182,707	0	10	0	0	5.630	5.660	MJSD	2,033	66,527	06/25/2013.	06/20/2020.
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014			1	6	930,301	0.000	0	1,095,872	0	(0)	28,832	0	0	13.000	0.000	JJ	0	0	10/26/2010.	10/15/2014.
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21			1	5*	111,644	29.700	39,328	132,435	39,328	(74,649)	1,685	0	0	10.000	13.520	JD	37	6,993	12/31/2015.	07/07/2021.
118230 AK 7	BUCKEYE PARTNERS 4.15 07/01/2023			1	2FE	920,401	86.110	895,541	1,040,000	920,959	0	558	0	0	4.150	6.070	JJ	21,580	0	12/11/2015.	07/01/2023.
118230 AN 1	BUCKEYE PARTNERS 4.35 10/15/2024			1	2FE	510,314	84.740	508,429	600,000	510,603	0	289	0	0	4.350	6.610	AO	5,510	0	12/15/2015.	10/15/2024.
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018			1	1FE	72,807	105.420	84,811	80,449	78,840	0	(17,704)	0	0	6.230	42.030	JJ	2,492	5,012	11/20/2000.	07/02/2018.
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20				1FE	1,062,095	109.690	1,069,290	974,811	974,811	0	0	0	0	7.160	7.160	JJ	34,704	69,796	06/28/2002.	01/02/2020.
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022				1FE	595,050	107.290	638,421	595,050	595,476	0	31	0	0	5.940	5.950	JJ	16,307	35,364	06/21/2002.	01/15/2022.
12325J AA 9	BUSINESS DEVELOPMENT 6.00 09/01/2020			1	2FE	995,000	100.250	1,002,500	1,000,000	995,247	0	247	0	0	6.000	6.120	MS	20,167	0	10/05/2015.	09/01/2020.
12738A AA 9	CADENCE FINANCIAL 4.875 06/28/2019			1	2FE	1,268,050	97.570	1,219,584	1,250,000	1,264,991	0	(3,059)	0	0	4.880	4.500	JD	508	60,938	03/06/2015.	06/28/2019.
136385 AV 3	CANADIAN NATL RESOURCES 3.90 02/01/2025		I.	1	2FE	1,894,970	89.320	1,786,404	2,000,000	1,898,160	0	3,190	0	0	3.900	4.590	FA	32,500	0	08/21/2015.	02/01/2025.
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019		I.	1	2FE	3,214,750	107.630	3,228,750	3,000,000	3,171,976	0	(42,774)	0	0	7.750	5.850	MN	29,708	232,500	01/26/2015.	05/15/2019.
141781 AY 0	CARGILL INC 4.307 05/14/2021			1	1FE	9,628,000	107.140	10,315,738	9,628,000	9,628,000	0	16	0	0	4.310	4.310	MN	54,139	414,678	05/16/2011.	05/14/2021.
14754D AG 5	CASH AMER INTL 5.75 05/15/2018			1	2	2,000,000	100.500	2,010,000	2,000,000	2,000,000	0	0	0	0	5.750	5.750	MN	14,694	115,000	05/08/2013.	05/15/2018.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16				1	200,839	101.300	203,450	200,839	200,839	0	(0)	0	0	6.410	6.500	MON	1,073	12,874	11/23/2001.	12/01/2016.
162809 AA 5	CHECKERS DRIVE-IN 11.00 12/01/2017			1	4FE	2,000,000	105.380	2,107,500	2,000,000	2,000,000	0	(134)	0	0	11.000	11.000	JD	18,333	220,000	11/01/2012.	12/01/2017.
165167 CQ 8	CHESAPEAKE ENRGY WI 8.00 12/15/2022			1	4FE	554,875	48.500	557,750	1,150,000	555,709	0	834	0	0	8.000	23.400	JD	2,044	0	12/23/2015.	12/15/2022.
202795 GX 2	COMMONWLTH EDISON 6.95 07/15/2018	SD		1	2FE	3,598,100	111.410	4,456,248	4,000,000	3,862,764	0	46,605	0	0	6.950	8.480	JJ	128,189	278,000	10/06/2008.	07/15/2018.
20825T AA 5	CONOCPHILLIPS CA 5.625 10/15/2016		I.	1	1FE	2,758,150	103.140	2,578,453	2,500,000	2,532,845	0	(40,278)	0	0	5.630	3.910	AO	29,688	140,625	10/27/2009.	10/15/2016.
210382 AA 5	CONSTELLIS GROUP INC 9.75 05/15/2020			1	4FE	995,130	82.000	820,000	1,000,000	820,000	(175,653)	523	0	0	9.750	9.870	MN	12,458	49,833	05/06/2015.	05/15/2020.
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024			1	1FE	4,552,129	102.000	4,574,554	4,484,857	4,544,391	-	(7,920)	0	0	4.000	3.770	AO	30,896	179,394	02/05/2014.	10/29/2024.
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022			1	2FE	3,065,156	73.500	2,443,875	3,325,000	3,081,936	0	16,780	0	0	5.000	6.350	MS	48,951	120,625	08/26/2015.	09/15/2022.
21987H AS 4	CBBC-ADM 98-1 6.50 12-15-17 AL120613				1FE	690,689	104.750	697,124	665,513	669,250	0	(2,938)	0	0	6.500	6.010	JD	1,923	43,258	10/29/1998.	12/15/2017.
225433 AA 9	CREDIT SUISSE GP FUND 3.75 03/26/2025		R	1	2FE	4,988,000	97.520	4,875,980	5,000,000	4,988,768	0	768	0	0	3.750	3.780	MS	49,479	93,750	03/23/2015.	03/26/2025.
22547R AA 2	CREDITCORP 12.00 07/15/2018			1	4FE	1,981,600	64.000	1,280,000	2,000,000	1,280,000	(663,384)	3,384	0	0	12.000	12.250	JJ	110,667	240,000	06/28/2013.	07/15/2018.
229899 AA 7	CULLEN/FROST BNKRS V/R 02/15/2017			1	1FE	2,997,300	99.290	2,978,724	3,000,000	2,999,160	0	179	0	0	0.890	0.920	FMAN	3,492	24,296	02/12/2007.	02/15/2017.
23311V AC 1	DCP MIDSTREAM OPERATING 2.50 12/01/2017			1	3FE	595,650	88.490	584,021	660,000	584,021	(12,751)	1,122	0	0	2.500	7.990	JD	1,375	0	12/15/2015.	12/01/2017.
23311V AE 7	DCP MIDSTREAM OP 2.70 04/01/2019			1	3FE	2,441,500	82.200	2,445,524	2,975,000	2,444,043	(2,732)	5,275	0	0	2.700	9.140	AO	20,081	0	12/16/2015.	04/01/2019.
233851 AK 0	DAIMLER FINANCE 2.95 01/11/2017	SD		1	1FE	7,986,000	101.220	8,097,440	8,000,000	7,996,951	0	2,879	0	0	2.950	2.990	JJ	111,444	236,000	01/04/2012.	01/11/2017.
247358 AA 2	DELTA AIR 2012-1 4 05/07/20			1	1FE	782,237	104.880	820,372	782,237	782,237	0	32	0	0	4.750	4.750	MN	5,573	37,156	06/27/2012.	05/07/2020.
25243Y AJ 8	DIAGEO CAP PLC 5 09/30/16		R	1	1FE	3,507,960	103.190	3,559,920	3,450,000	3,456,950	0	(8,912)	0	0	5.500	5.220	MS	47,965	189,750	05/15/2009.	09/30/2016.
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018			1	4	4,793,586	100.300	4,807,063	4,792,736	4,792,736	198	46,965	0	0	10.500	10.640	MJSD	1,398	547,928	02/27/2015.	01/17/2018.
25470X AE 5	DISH DBS CORP 6.75 06/01/2021			1	3FE	1,033,500	101.000	1,060,500	1,050,000	1,033,584	0	84	0	0	6.750	7.100	JD	5,906	0	12/22/2015.	06/01/2021.
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019		R	1	1FE	1,428,021	105.500	1,510,338	1,431,600	1,430,131	0	657	0	0	5.890	5.940	JD	3,746	84,293	07/27/2009.	06/15/2019.
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021		R	1	2FE	374,360	101.000	378,104	374,360	374,360	0	0	0	0	6.500	6.500	MN	2,095	30,754	06/28/2012.	05/30/2021.
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24		R	1	1FE	806,307	102.500	826,465	806,307	806,307	0	(10,098)	0	0	5.130	5.130	MN	3,558	42,146	06/28/2012.	11/30/2022.
26924B AA 1	SYNERGY ET THREE LLC 1586 10.00 9/30/19			4		435,467	101.260	440,975	435,467	435,469	0	1	0	0	10.000	10.210	MON	3,896	39,918	12/29/2014.	09/30/2019.
29157T AA 4	EMORY UNIVERSITY 5 09/01/19	SD		1	1FE	4,970,700	111.740	5,586,850	5,000,000	4,987,257	0	3,045	0	0	5.630	5.700	MS	93,750	281,250	03/24/2009.	09/01/2019.
292505 AJ 3	ENCANA CORP 3.90 11/15/2021		I.	1	2FE	2,168,150	82.610	1,899,940	2,300,000	2,174,671	0	6,521	0	0	3.900	4.980	MN	11,462	44,850	08/21/2015.	11/15/2021.
29250N AF 2	ENBRIDGE INC 4.00 10/01/2023		I.	1	2FE	2,845,090	88.760	2,662,722	3,000,000	2,850,268	0	5,178	0	0	4.000	4.780	AO	30,000	60,000	09/11/2015.	10/01/2023.
29336U AE 7	ENLINK MIDSTREAM 4.15 06/01/2025			1	2FE	1,106,678	76.970	919,801	1,195,000	1,109,136	0	2,459	0	0	4.150	5.120	JD	4,133	27,414	09/02/2015.	06/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29760L AA 0	SYNERGY ET THREE LLC 1540 10.00 9/30/19				4	435,467	101.260	440,975	435,467	435,469	0	1	0	0	10.000	10.210	MON	3,896	39,918	12/30/2014.	09/30/2019.
302635 AC 1	FS INVST CORP 4.75 05/15/2022			1	2FE	1,993,680	98.250	1,964,958	2,000,000	1,994,241	0	561	0	0	4.750	4.800	MN	12,139	51,458	04/27/2015.	05/15/2022.
31620M AJ 5	FIDELITY NATIONAL 2.00 04/15/2018			1	2FE	1,992,340	98.340	1,966,850	2,000,000	1,996,396	0	1,522	0	0	2.000	2.080	AO	8,444	40,000	04/10/2013.	04/15/2018.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017				1FE	357,485	104.270	372,702	357,450	357,454	0	(5)	0	0	7.130	7.230	MON	2,122	25,468	07/16/2001.	06/01/2017.
345397 WB 5	FUEL TRUST 4.207 04/15/2016				2FE	2,000,000	100.820	2,016,304	2,000,000	2,000,000	0	0	0	0	4.210	4.210	AO	17,763	84,140	04/12/2011.	04/15/2016.
361448 AP 8	GATX CORP 2.375 07/30/2018			1	2FE	2,992,080	99.450	2,983,620	3,000,000	2,996,195	0	1,412	0	0	2.380	2.430	JJ	29,885	71,250	03/14/2013.	07/30/2018.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16				2FE	307,104	102.340	313,753	306,593	306,593	2,769	(4,727)	0	0	6.690	6.780	MON	627	20,615	03/01/2002.	09/20/2016.
37045X BB 1	GEN MOTORS FINL 3.10 01/15/2019			1	2FE	4,997,700	100.250	5,012,500	5,000,000	4,997,730	0	30	0	0	3.100	3.120	JJ	33,583	0	10/07/2015.	01/15/2019.
37247D AK 2	GENWORTH HOLDINGS 6.515 05/22/2018			1	3FE	1,296,875	97.870	1,223,348	1,250,000	1,223,348	(59,484)	(12,555)	0	0	6.520	5.330	MN	8,822	81,438	11/12/2014.	05/22/2018.
37247D AL 0	GENWORTH HOLDING 8.625 12/15/2016			1	3FE	213,000	104.500	209,000	200,000	206,434	0	(6,409)	0	0	8.630	5.130	JD	767	17,250	12/17/2014.	12/15/2016.
37247D AP 1	GENWORTH FINL 7.625 09/24/2021			1	3FE	5,385,106	82.820	4,335,815	5,235,000	4,335,815	(1,030,126)	(17,412)	0	0	7.630	7.080	MS	107,554	399,169	02/11/2015.	09/24/2021.
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021		I	1	3FE	1,678,250	95.750	1,627,750	1,700,000	1,627,750	(51,300)	793	0	0	6.750	7.020	JJ	52,913	54,000	09/09/2015.	07/15/2021.
39121J AA 8	GREAT RIVER 5.829 07/01/17			1	1FE	698,164	102.500	715,618	698,164	698,163	0	0	0	0	5.830	5.830	JJ	20,348	40,696	06/21/2007.	07/01/2017.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020		R		3FE	3,279,219	98.750	3,209,375	3,250,000	3,209,375	(57,593)	(5,595)	0	0	6.000	5.830	MJSD	8,667	195,000	11/05/2013.	12/15/2020.
410867 AA 3	ALLMERICA FINL 7.625 10/15/2025				2FE	81,310	123.460	116,052	94,000	85,483	0	524	0	0	7.630	9.040	AO	1,513	7,168	05/22/2003.	10/15/2025.
422248 AA 2	HEALTH NET INC 6.375 06/01/17			1	3FE	1,995,380	104.360	2,087,118	2,000,000	1,999,172	0	542	0	0	6.380	6.410	JD	10,625	127,500	05/15/2007.	06/01/2017.
42234Q AD 4	HEARTLAND FINL 5.75 12/30/2024			1	2FE	1,000,000	93.880	938,750	1,000,000	1,000,021	0	18	0	0	5.750	5.750	JD	160	59,576	12/12/2014.	12/30/2024.
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020				5*	2,955,150	100.880	3,011,203	2,985,000	2,957,553	(0)	2,543	0	0	9.500	9.970	MON	788	151,281	06/30/2015.	06/30/2020.
462651 AA 8	IRACORE INTL IN 9.50 06/01/2018			1	5FE	1,000,000	65.500	655,000	1,000,000	600,000	0	0	0	0	9.500	15.830	JD	7,917	95,000	05/08/2013.	06/01/2018.
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019			1	1FE	417,707	110.970	463,847	418,000	417,906	0	51	0	0	5.250	5.260	JJ	10,973	24,168	03/19/2009.	07/01/2019.
49446R AN 9	KIMCO REALTY 3.40 11/01/2022			1	2FE	3,972,760	99.250	3,969,800	4,000,000	3,973,465	0	705	0	0	3.400	3.510	MN	27,200	0	10/07/2015.	11/01/2022.
50065W AC 0	KOREA NATL OIL 3.125 04/03/2017		R		1FE	6,979,420	101.650	7,115,542	7,000,000	6,994,526	0	4,210	0	0	3.130	3.190	AO	53,472	218,750	03/26/2012.	04/03/2017.
500750 AB 0	KPNQWEST BV 8.125 06/01/2009		R	1	6	3,430,043	2.020	74,101	3,659,981	0	0	0	0	0	8.130	0.000	JD	0	0	11/20/2000.	06/01/2009.
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020			1	3Z	1,077,383	99.300	1,069,828	1,077,414	1,069,828	(8,481)	927	0	0	14.000	13.970	JD	413	143,991	12/31/2015.	06/30/2020.
50540R AK 8	LABORATORY CORP 2.20 08/23/2017			1	2FE	2,993,790	100.440	3,013,260	3,000,000	2,997,881	0	1,251	0	0	2.200	2.240	FA	23,467	66,000	08/20/2012.	08/23/2017.
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016			1	4Z	1,962,904	98.110	1,932,357	1,969,614	1,932,357	(23,468)	11,526	0	0	17.000	18.540	MON	28,833	315,949	12/01/2015.	11/15/2016.
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18			1	4Z	1,303,885	50.000	654,597	1,309,193	654,597	283	2,237	650,192	0	14.500	15.040	MON	0	193,301	10/31/2015.	07/23/2018.
55336V AA 8	MPLX LP 4.00 02/15/2025			1	2FE	929,470	84.080	840,842	1,000,000	931,568	0	2,098	0	0	4.000	4.940	FA	15,111	0	08/19/2015.	02/15/2025.
55448Q AR 7	MACK-CALI REALTY 2.50 12/15/2017			1	2FE	1,988,180	99.960	1,999,128	2,000,000	1,995,265	0	2,330	0	0	2.500	2.630	JD	2,222	50,000	11/13/2012.	12/15/2017.
55616X AN 7	MACYS RETAIL HLDGS 3.45 01/15/2021			1	2FE	9,989,900	99.500	9,949,980	10,000,000	9,990,036	0	136	0	0	3.450	3.470	JJ	20,125	0	12/07/2015.	01/15/2021.
565849 AL 0	MARATHON OIL CORP 3.85 06/01/2025			1	2FE	933,160	79.900	798,979	1,000,000	935,129	0	1,969	0	0	3.850	4.710	JD	3,208	18,288	08/19/2015.	06/01/2025.
58501W BU 4	STEER Z1 A (JCP) 7.54 03/01/2017			5		426,457	99.970	400,025	400,162	400,025	577	(3,218)	0	0	7.540	6.670	MS	10,057	30,172	06/04/1998.	03/01/2017.
60688Q AA 3	MIZUHO CORP BANK LTD 2.55 03/17/2017		R		1FE	3,993,480	100.880	4,035,148	4,000,000	3,998,341	0	1,332	0	0	2.550	2.590	MS	29,467	102,000	03/13/2012.	03/17/2017.
626717 AD 4	MURPHY OIL CORP 4.00 06/01/2022			1	2FE	175,868	75.950	151,910	200,000	176,881	0	1,013	0	0	4.000	6.210	JD	667	4,000	08/25/2015.	06/01/2022.
626717 AF 9	MURPHY OIL CORP 3.70 12/01/2022			1	2FE	688,240	75.640	605,118	800,000	692,611	0	4,371	0	0	3.700	6.110	JD	2,467	14,800	08/21/2015.	12/01/2022.
62856R AB 1	MYRIAD INT HOLDINGS BV 6.00 07/18/2020		R		2FE	1,500,000	106.060	1,590,911	1,500,000	1,500,000	0	0	0	0	6.000	6.000	JJ	40,750	90,000	07/11/2013.	07/18/2020.
651290 AP 3	NEWFIELD EXPLORATION 5.75 01/30/2022			1	3FE	1,375,000	88.000	1,320,000	1,500,000	1,307,686	(73,769)	6,236	0	0	5.750	7.370	JJ	36,177	57,500	12/21/2015.	01/30/2022.
65463P AD 9	NIPSCO CAP MRKTS MTN 7.82 04/03/2017				2FE	2,048,760	105.330	2,106,676	2,000,000	2,006,678	0	(4,898)	0	0	7.820	7.540	MS	46,051	156,400	01/13/2003.	04/03/2017.
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020		R	1	2FE	2,599,832	75.950	2,126,659	2,800,000	2,629,790	0	29,958	0	0	4.900	6.450	FA	57,167	137,200	01/15/2015.	08/01/2020.
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011		I		6	1,297,500	86.750	1,301,250	1,500,000	1,301,250	(58,200)	421,950	0	0	9.000	0.000	JAJO	0	0	09/19/2008.	07/15/2011.
67112P AA 6	SYNERGY 1608 10.00 08/30/2020				4Z	600,336	100.000	609,450	609,450	600,333	0	(3)	0	0	10.000	10.210	MON	339	4,402	12/04/2015.	08/20/2020.
674599 BX 2	OCCIDENTAL PETE 4.125 06/01/2016			1	1FE	8,439,820	101.340	8,613,620	8,500,000	8,495,943	0	9,469	0	0	4.130	4.240	JD	29,219	350,625	05/12/2009.	06/01/2016.
67551Y AA 5	OCH-ZIFF FINANCE 4.50 11/20/2019			1	2FE	7,953,360	100.640	8,050,928	8,000,000	7,962,855	0	8,539	0	0	4.500	4.630	MN	41,000	360,000	11/13/2014.	11/20/2019.
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028			1	1FE	1,083,333	116.000	1,256,620	1,083,333	1,083,309	0	3	0	0	6.210	6.210	JD	5,606	67,275	12/12/2002.	12/01/2028.

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
68764W AA 0	SYNERGY 1657 10.00 8/30/2020				4Z	2,542,850	100.000	2,581,574	2,581,574	2,542,839	0	(11)	0	0	10.000	10.210	MON	1,434	18,645	12/04/2015.	08/30/2020.
69318F AB 4	PBF HOLDING CO LLC 8.25 02/15/2020			1	4FE	1,973,150	102.750	2,055,000	2,000,000	1,984,027	0	3,119	0	0	8.250	8.480	FA	62,333	165,000	01/27/2012.	02/15/2020.
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020				4FE	5,840,776	47.000	3,564,674	7,584,412	3,564,674	(2,340,372)	86,128	0	0	4.250	9.810	MJSD	825	220,203	12/22/2015.	09/24/2020.
709599 AV 6	PENSKE TRUCK LEASING 3.30 04/01/2021			1	2FE	4,977,150	98.820	4,941,100	5,000,000	4,977,640	0	490	0	0	3.300	3.390	AO	22,458	0	11/04/2015.	04/01/2021.
714239 AA 8	PERMIAN HOLDINGS INC 10.50 01/15/2018			1	5FE	2,031,063	36.000	720,000	2,000,000	720,000	450,281	(5,450)	1,294,830	0	10.500	18.500	JJ	96,833	210,000	05/29/2013.	01/15/2018.
714264 AF 5	PERNOD-RICARD SA 2.95 01/15/2017		R	1	2FE	4,991,650	101.230	5,061,560	5,000,000	4,998,167	0	1,712	0	0	2.950	2.990	JJ	68,014	147,500	01/05/2012.	01/15/2017.
717081 DH 3	PFIZER INC 3.00 06/15/2023	SD		1	1FE	8,829,730	101.710	9,153,585	9,000,000	8,867,902	0	15,442	0	0	3.000	3.220	JD	12,000	270,000	06/19/2013.	06/15/2023.
74153Q AH 5	PRIDE INTL INC 6.875 08/15/2020			1	2FE	1,573,502	92.900	1,300,580	1,400,000	1,546,434	0	(27,068)	0	0	6.880	4.350	FA	36,361	96,250	01/08/2015.	08/15/2020.
744320 AK 8	PRUDENTIAL FIN VAR/8.875 06/15/2038			1	2FE	6,112,500	112.500	5,625,000	5,000,000	5,638,996	0	(245,456)	0	0	8.880	3.410	JD	19,722	443,750	01/10/2014.	06/15/2038.
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18				1FE	852,185	106.410	963,285	905,218	888,648	0	4,217	0	0	6.420	6.990	JD	4,839	58,321	03/01/2002.	06/01/2018.
75281A AN 9	RANGE RESOURCES 5.00 08/15/2022			1	3FE	1,738,750	74.750	1,607,125	2,150,000	1,607,125	(134,899)	3,274	0	0	5.000	8.820	FA	40,611	0	12/15/2015.	08/15/2022.
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017			1	2FE	657,839	103.490	724,437	700,000	694,687	0	5,781	0	0	6.380	7.290	MN	5,702	45,038	01/25/2000.	05/15/2017.
758202 AK 1	REED ELSEVR CPTL 3.125 10/15/2022			1	2FE	1,409,380	96.950	1,366,058	1,409,000	1,409,276	0	(36)	0	0	3.130	3.120	AO	9,295	44,031	10/24/2012.	10/15/2022.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023			1	3FE	3,828,156	71.500	3,449,875	4,825,000	3,449,875	(402,727)	24,445	0	0	5.880	9.770	MN	36,221	141,734	10/30/2015.	05/15/2023.
78355H JT 7	RYDER SYSTEM INC MTN 2.50 03/01/2018			1	2FE	4,988,450	99.840	4,992,015	5,000,000	4,995,287	0	2,090	0	0	2.500	2.550	MS	41,667	125,000	08/15/2012.	03/01/2018.
78403D AE 0	SBA TOWER TRUST 144A 3.598 04/15/2018			1	2FE	1,250,000	99.970	1,249,582	1,250,000	1,250,000	0	0	0	0	3.600	3.630	MON	1,999	44,975	04/04/2013.	04/15/2018.
78403D AF 7	SBA TOWER TRUST 144A 3.722 04/15/2023			1	1FE	2,000,000	98.310	1,966,194	2,000,000	2,000,000	0	1	0	0	3.720	3.750	MON	3,308	74,440	04/04/2013.	04/15/2023.
78403D AG 5	SBA TOWER TRUST 14-1 C 2.898 10/15/2019			1	1FE	9,000,000	98.950	8,905,770	9,000,000	9,000,000	0	0	0	0	2.900	2.920	MON	12,317	260,820	10/07/2014.	10/15/2019.
78403D AJ 9	SBA TOWER TRUST 3.156 10/15/2020			1	1FE	3,000,000	98.380	2,951,310	3,000,000	3,000,000	0	0	0	0	3.160	3.180	MON	4,208	16,043	10/06/2015.	10/15/2020.
78412F AL 8	SESI LLC 6.375 05/01/2019			1	2FE	1,500,000	94.500	1,417,500	1,500,000	1,498,896	0	(1,104)	0	0	6.380	6.150	MN	15,938	47,813	09/02/2015.	05/01/2019.
78442F EM 6	SLM CORP 6 01/25/17 MTN			1	3FE	3,949,180	102.250	4,090,000	4,000,000	3,987,311	0	11,164	0	0	6.000	6.310	JJ	104,000	240,000	06/12/2012.	01/25/2017.
78442F EN 4	SLM CORP 4.625 09/25/2017			1	3FE	2,966,790	99.500	2,985,000	3,000,000	2,985,000	(2,684)	6,657	0	0	4.630	4.880	MS	37,000	138,750	09/06/2012.	09/25/2017.
78454L AD 2	SM ENERGY CO 6.50 11/15/2021			1	3FE	957,500	75.500	755,000	1,000,000	755,000	(207,441)	4,941	0	0	6.500	7.300	MN	8,306	65,000	01/08/2015.	11/15/2021.
78573A AB 6	SABMILLER HOLDINGS 2.45 01/15/2017			1	1FE	4,990,450	100.880	5,043,750	5,000,000	4,997,915	0	1,958	0	0	2.450	2.490	JJ	56,486	122,500	01/10/2012.	01/15/2017.
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20				3FE	588,019	91.940	546,053	593,939	546,053	(42,705)	739	0	0	6.000	6.260	MJSD	3,168	30,302	01/15/2015.	10/18/2020.
813084 A* 1	SEBRING 11.50 4/25/2018				6	4,013,169	50.000	2,103,750	4,207,500	2,088,409	0	0	0	0	11.500	0.000	MJSD	0	0	12/27/2013.	04/25/2018.
81618T AB 6	SELECT INCOME REIT 3.60 02/01/2020			1	2FE	1,984,200	100.680	2,013,652	2,000,000	1,986,866	0	2,666	0	0	3.600	3.780	FA	30,000	35,600	01/29/2015.	02/01/2020.
81618T AD 2	SELECT INCOME REIT 4.15 02/01/2022			1	2FE	987,460	95.970	959,747	1,000,000	988,886	0	1,426	0	0	4.150	4.360	FA	17,292	20,519	01/29/2015.	02/01/2022.
83404@ AA 4	SOFTWARE PARADIGMS INTL EURO+800 5/22/20				2FE	2,126,780	95.920	2,064,792	2,152,542	2,124,187	0	(2,593)	0	0	9.000	9.580	MON	16,682	98,479	06/02/2015.	05/22/2020.
83404@ AB 2	SOFTWARE PARADIGMS DD LR+800 8/10/2020				2FE	721,610	100.300	727,399	725,236	721,714	0	104	0	0	9.000	9.300	MON	5,621	20,488	08/10/2015.	08/10/2020.
845467 AK 5	SOUTHWESTERN ENERGY 4.05 01/23/2020			1	2FE	1,997,940	72.500	1,450,000	2,000,000	1,998,296	0	356	0	0	4.050	4.070	JJ	35,550	40,500	01/20/2015.	01/23/2020.
845743 BM 4	SOUTHWN PUB SERV SER G 8.75 12/01/2018			1	1FE	2,975,220	117.930	3,537,852	3,000,000	2,990,546	0	2,730	0	0	8.750	8.880	JD	21,875	262,500	11/14/2008.	12/01/2018.
85771S AA 4	STATOILHYDRO ASA 5.25 04/15/2019		R	1	1FE	1,996,180	108.930	2,178,658	2,000,000	1,998,506	0	406	0	0	5.250	5.280	AO	22,167	105,000	04/16/2009.	04/15/2019.
860630 30 0	STIFEL FINANCIAL 5.375 12/31/2022			1	2FE	1,500,000	25.170	1,510,200	1,500,000	1,499,757	0	(1,936)	0	0	5.375	5.280	JAJO	20,156	80,626	12/18/2012.	12/31/2022.
860630 AE 2	STIFEL FINANCIAL 3.50 12/01/2020			1	2FE	9,463,330	98.590	9,365,670	9,500,000	9,463,893	0	563	0	0	3.500	3.590	JD	27,708	0	11/23/2015.	12/01/2020.
86202* AA 3	STONEHENGE CAP NC 2015-B-1 8.00 10/15/19			1	1FE	766,662	99.890	765,826	766,662	766,689	0	24	0	0	8.000	8.080	JAJO	12,948	17,889	06/30/2015.	10/15/2019.
86611# AA 4	SUMMIT INC 18.00 1/31/2018				6Z	2,028,739	25.000	507,185	2,028,739	507,185	0	0	507,185	0	18.000	0.000	MON	0	0	05/31/2014.	01/31/2018.
86765B AR 0	SUNOCO LOGISTICS 4.40 04/01/2021			1	2FE	9,990,500	96.910	9,691,470	10,000,000	9,990,554	0	54	0	0	4.400	4.420	AO	53,778	0	11/12/2015.	04/01/2021.
871577 ZZ 8	SYNERGY 6.50 9/3/2015				3	0	100.000	0	0	0	0	0	0	0	6.500	7.140	MON	0	0	08/27/2013.	09/03/2015.
87246Y AA 4	TIAA ASSET MGMT 2.95 11/01/2019	SD		1	2FE	2,994,600	100.250	3,007,644	3,000,000	2,995,794	0	1,022	0	0	2.950	2.990	MN	14,750	88,746	10/27/2014.	11/01/2019.
87261N AG 5	TMX FIN/TITLEMAX 8.50 09/15/2018			1	4FE	1,000,000	74.500	745,000	1,000,000	745,000	(89,782)	(218)	0	0	8.500	8.500	MS	25,028	85,000	07/17/2013.	09/15/2018.
87265V AB 4	T-MOBILE USA INC TL B 1L 11/03/2022			1	2FE	2,392,000	99.890	2,397,384	2,400,000	2,392,065	0	65	0	0	3.500	3.570	MJSD	233	10,772	11/04/2015.	11/03/2022.
87612B AH 5	TARGA RES PARTNERS 6.875 02/01/2021			1	3FE	661,875	90.500	678,750	750,000	662,432	0	557	0	0	6.880	9.850	FA	21,484	0	12/14/2015.	02/01/2021.
87612B AR 3	TARGA RES PRTNRS 4.125 11/15/2019			1	3FE	847,500	83.000	830,000	1,000,000	830,000	(18,895)	1,395	0	0	4.130	8.810	MN	5,271	0	12/11/2015.	11/15/2019.

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
878237 AF 3	TECH DATA CORP 3.75 09/21/2017			1	2FE	1,992,420	101.570	2,031,324	2,000,000	1,997,227	0	1,530	0	0	3.750	3.830	MS	20,833	75,000	09/14/2012.	09/21/2017.
878742 AX 3	TECK RESOURCES 2.50 02/01/2018		I.	1	3FE	795,000	76.000	760,000	1,000,000	743,672	(58,459)	7,131	0	0	2.500	13.570	FA	10,417	0	12/10/2015.	02/01/2018.
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023		I.	1	3FE	353,340	45.250	181,000	400,000	181,000	(176,893)	4,553	0	0	3.750	5.570	FA	6,250	15,000	01/13/2015.	02/01/2023.
878744 AA 9	TECK RESOURCES 3.00 03/01/2019		I.	1	3FE	393,750	62.250	311,250	500,000	311,250	(87,253)	4,753	0	0	3.000	10.730	MS	5,000	0	10/23/2015.	03/01/2019.
88731E AF 7	TIME WARNER ENT 8.375 03/15/2023			1	2FE	634,245	122.990	614,937	500,000	624,451	0	(9,794)	0	0	8.380	4.320	MS	12,330	20,938	04/23/2015.	03/15/2023.
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019			1	2FE	586,935	115.800	579,005	500,000	551,793	0	(14,955)	0	0	8.750	5.110	FA	16,649	43,750	07/19/2013.	02/14/2019.
88732J AS 7	TIME WARNER CABLE 8.25 04/01/2019			1	2FE	6,383,620	114.910	6,319,858	5,500,000	6,034,378	0	(148,082)	0	0	8.250	4.970	AO	113,438	453,750	07/19/2013.	04/01/2019.
893830 AY 5	TRANSOCEAN INC 6.50 11/15/2020		R	1	3FE	1,272,250	68.000	952,000	1,400,000	952,000	(337,564)	17,314	0	0	6.500	8.510	MN	11,628	91,000	01/08/2015.	11/15/2020.
893830 BA 6	TRANSOCEAN INC 5.05 12/15/2016		R	1	3FE	3,268,120	97.000	3,201,000	3,300,000	3,201,000	(83,362)	15,134	0	0	5.800	6.320	JD	8,507	174,900	01/12/2015.	12/15/2016.
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018			1	1	1,245,000	99.250	1,235,663	1,245,000	1,245,000	0	(1)	0	0	2.660	2.670	MON	2,387	33,055	03/22/2013.	04/05/2018.
903243 AD 5	URS CORP 3.85 04/01/2017			1	3FE	3,994,480	100.360	4,014,568	4,000,000	3,998,732	33,052	973	0	0	3.850	3.880	AO	38,500	154,000	03/09/2012.	04/01/2017.
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020				3FE	555,323	92.130	547,138	593,909	547,138	(13,435)	5,621	0	0	4.000	5.450	MJSD	66	20,916	02/05/2015.	07/23/2020.
90919W AA 8	UNISON LEASE FND 2.981 03/16/2020	SD		1	1FE	2,500,000	94.080	2,352,025	2,500,000	2,500,000	0	1	0	0	2.980	3.000	MON	3,312	74,525	03/12/2013.	03/15/2020.
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025			1	1FE	951,987	103.500	985,306	951,987	951,987	0	0	0	0	4.300	4.300	FA	15,465	40,935	08/01/2013.	08/15/2025.
913275 AC 7	UNITRIN INC 6.00 05/15/2017			1	2FE	1,986,940	104.450	2,088,932	2,000,000	1,997,720	0	1,549	0	0	6.000	6.090	MN	15,333	120,000	05/08/2007.	05/15/2017.
91911T AJ 2	VALE OVERSEAS LTD 5.625 09/15/2019		R	1	2FE	3,190,290	90.130	2,703,750	3,000,000	3,119,680	0	(29,105)	0	0	5.630	4.450	MS	49,688	168,750	06/21/2013.	09/15/2019.
92554* AA 5	VIANIX DELAWARE LLC 10.00 10/25/2010			6Z		3,734,978	0.000	0	3,734,978	0	0	0	0	0	10.000	0.000	JAJO	0	(3,084)	01/26/2011.	12/31/2099.
928670 AF 5	VOLKSWAGEN INTFN 2.875 04/01/2016		R	1	2FE	8,935,290	100.130	9,012,006	9,000,000	8,996,543	0	13,621	0	0	2.880	3.030	AO	64,688	258,750	03/23/2011.	04/01/2016.
95829T AB 1	WESTERN GROUP 2.875 03/15/2017			1	1FE	5,000,000	101.660	5,083,205	5,000,000	5,000,000	0	(9)	0	0	2.880	2.880	MS	42,326	143,750	03/06/2012.	03/15/2017.
959802 AR 0	WESTERN UNION CO 2.875 12/10/2017			1	2FE	4,975,300	101.430	5,071,580	5,000,000	4,989,974	0	4,944	0	0	2.880	2.980	JD	8,385	143,750	12/05/2012.	12/10/2017.
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017				3FE	1,624,797	99.000	1,624,833	1,641,246	1,624,833	(9,325)	3,375	0	0	6.250	6.540	MJSD	285	105,851	01/01/2013.	12/05/2017.
984121 CF 8	XEROX CORP 2.95 03/15/2017			1	2FE	998,750	100.780	1,007,781	1,000,000	999,682	0	256	0	0	2.950	2.980	MS	8,686	29,500	03/08/2012.	03/15/2017.
98419M AA 8	XYLEM INC 3.55 09/20/2016			1	2FE	1,996,180	101.390	2,027,748	2,000,000	1,999,409	0	799	0	0	3.550	3.590	MS	19,919	71,000	09/15/2011.	09/20/2016.
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020		A	1	3FE	1,112,078	95.750	1,149,000	1,200,000	1,112,569	0	492	0	0	4.840	6.750	MJSD	1,896	4,035	11/09/2015.	08/05/2020.
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020		E		4FE	4,507,191	60.800	3,168,060	5,210,625	3,168,060	(1,420,587)	112,475	0	0	6.500	10.220	MON	941	249,526	03/23/2015.	03/19/2020.
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020		F		5FE	1,271,119	43.800	715,418	1,633,375	715,418	0	43,944	599,644	0	6.000	11.770	MJSD	272	90,863	02/18/2015.	06/13/2020.
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019		F		3FE	3,975,114	73.890	3,290,653	4,453,749	3,290,653	(754,969)	73,446	0	0	4.250	7.280	JAJO	36,120	108,604	10/19/2015.	06/30/2019.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						448,200,573	XXX	426,270,509	456,278,275	423,998,343	(8,225,359)	582,425	3,668,788	0	XXX	XXX	XXX	3,956,200	16,422,664	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036				1FM	4,783,215	78.030	4,890,867	6,267,932	4,816,884	0	162,052	0	0	0.560	4.360	MON	684	17,549	02/23/2015.	12/25/2036.
02147B AD 7	CWALT 2007-7T2 A4 IO INV 4/25/37			34	6FE	270,965	16.000	1,731,476	0	0	0	0	0	0	4.980	9,999.000	MON	8,979	615,434	12/11/2007.	04/25/2037.
02148H AF 8	CWALT 2006-31CB A6 IO INV 11/25/36			34	6FE	597,525	16.000	1,575,182	0	0	0	0	0	0	4.830	9,999.000	MON	7,923	537,599	01/17/2008.	11/25/2036.
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037				1FM	2,117,655	92.590	2,369,608	2,559,319	2,211,427	0	(40,442)	0	0	5.750	6.250	MON	12,263	149,891	09/13/2013.	03/25/2037.
02149M AV 1	CWALT 2007-J1 2A7 IO INV 3/25/37			34	6FE	531,878	15.000	1,381,542	0	0	0	0	0	0	4.980	0.000	MON	7,642	517,574	02/01/2008.	03/25/2037.
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046				1FM	573,232	62.000	473,872	764,309	499,949	0	9,066	0	0	0.610	2.420	MON	91	2,943	05/20/2008.	10/25/2046.
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036				1FM	10,092,084	89.500	10,752,875	12,014,386	10,488,595	0	393,761	0	0	0.580	4.370	MON	1,359	42,466	01/14/2014.	11/25/2036.
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037				1FM	4,605,759	80.020	4,808,004	6,008,561	4,665,651	0	152,471	0	0	0.590	3.690	MON	691	21,902	09/18/2014.	01/25/2037.
05542M AW 5	BCAP 2013-RR5 6A1 SEQ SSNR CSTR 07/37 RE				1FM	2,452,318	100.000	2,473,965	2,473,965	2,454,393	0	7,257	0	0	1.870	2.350	MON	3,858	52,267	04/16/2014.	07/26/2037.
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE				1AM	5,431,485	90.470	5,505,729	6,085,697	5,431,485	0	-	0	0	0.370	1.340	MON	439	0	12/29/2015.	02/27/2037.
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035				1FM	6,049,717	82.750	5,959,692	7,202,044	6,227,767	0	5,174	0	0	2.870	4.190	MON	17,225	201,929	12/05/2014.	11/20/2035.
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37				1FM	3,170,060	80.930	3,532,770	4,364,971	3,286,408	0	(218,289)	0	0	6.000	5.460	MON	21,825	275,717	09/18/2013.	06/25/2037.
05948K TJ 8	BOAA 2004-8 CBIO IO 6.0 9/25/34			34	4FE	983,022	17.000	282,532	0	193,985	0	(48,093)	0	0	6.000	29.730	MON	8,310	113,886	12/02/2007.	09/25/2034.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035				1FM	870,697	75.250	807,642	1,073,279	786,536	0	39,227	0	0	0.820	5.410	MON	147	6,411	04/07/2008.	05/25/2035.
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18				1FM	106,305	100.130	106,839	106,705	106,340	0	107	0	0	5.000	5.060	MON	445	5,335	11/07/2003.	12/25/2018.

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
05948X JN 2	BOAA 2003-4 1A4 IO INV 6/25/33			.34	4FE	1,624,900	10.880	154,385	0	19,010	0	(8,395)	0	0	7.080	386.800	MON	1,674	125,479	12/01/2007.	06/25/2033.
05948X NE 7	BOAMS 2003-5 2A4 IO INV 07/25/2018			.34	2FE	679,209	5.000	4,372	0	2,115	0	(2,684)	0	0	7.130	295.180	MON	104	9,711	07/02/2003.	07/25/2018.
05949A FJ 4	BOAMS 2004-4 15IO IO CSTR 05/25/19			.34	1FE	678,261	0.130	4,375	0	9,797	0	(12,968)	0	0	0.290	9.980	MON	799	14,038	11/28/2007.	05/25/2019.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35				1FM	82,533	92.320	86,215	93,392	88,953	0	120	0	0	2.950	2.400	MON	229	2,577	09/10/2008.	11/25/2035.
05950A AW 6	BOAA 2006-4 CBIO IO 6.0 5/25/46			.34	5FE	512,879	21.500	224,079	0	111,399	0	(23,156)	0	0	6.000	39.550	MON	5,211	72,795	11/30/2007.	05/25/2046.
05950R BG 3	BAFC 2006-6 3A2 IO INV 08/25/36			.34	6FE	612,626	12.250	82,085	0	0	0	0	0	0	4.980	9,999.000	MON	556	38,112	10/24/2008.	08/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036				1FM	51,899	82.750	45,207	54,631	40,313	0	(1,111)	0	0	5.790	5.410	MON	264	3,351	04/30/2008.	10/25/2036.
05952H AV 1	BOAMS 2007-1 1A20 IO INV 3/25/37			.34	6FE	395,414	4.280	58,399	0	0	0	0	0	0	4.980	367.660	MON	1,132	80,317	01/31/2008.	03/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37				1FM	641,631	86.380	633,882	733,872	551,194	0	6,802	0	0	5.770	8.390	MON	3,531	42,277	04/25/2008.	05/25/2037.
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033				2FM	3,243,400	101.800	3,267,193	3,209,301	3,234,744	0	(8,360)	0	0	5.500	5.160	MON	14,709	176,487	07/10/2013.	09/25/2033.
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020				1FM	2,338,587	98.840	2,284,352	2,311,143	2,328,486	0	(6,718)	0	0	5.250	4.810	MON	10,111	121,335	12/27/2013.	09/25/2020.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029				6FE	1,008,926	58.500	590,222	1,008,926	486,137	0	0	0	0	7.440	15.830	MON	6,255	75,064	08/26/1999.	12/15/2029.
12489W QE 7	CBASS 2005-CB8 AF3 SEQ SNR 4.1978 12/35				1FM	2,412,500	98.500	2,462,500	2,500,000	2,412,505	0	5	0	0	4.120	4.250	MON	8,588	94,973	01/27/2015.	12/25/2035.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36				1FM	974,129	79.570	792,130	995,524	696,227	0	3,923	0	0	2.850	5.760	MON	2,364	28,636	08/29/2007.	06/20/2036.
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36				1FM	514,472	99.000	509,328	514,472	514,472	0	0	0	0	2.570	2.450	MON	1,100	13,661	05/29/2009.	04/26/2036.
12641P CH 5	CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36				1FM	474,320	95.000	450,604	474,320	474,320	0	0	0	0	2.570	2.560	MON	1,014	12,595	05/29/2009.	04/26/2036.
12641P CJ 1	CSMC 2009-6R 9A4 SUB SSUP CSTR 4/26/36				1FM	474,320	88.000	417,402	474,320	245,841	0	18,092	0	0	2.570	12.800	MON	1,014	12,595	05/29/2009.	04/26/2036.
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36				1FM	349,452	75.000	262,795	350,393	6,126	0	0	0	0	2.570	94.380	MON	749	9,648	05/29/2009.	04/26/2036.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37				1FM	98,231	96.550	135,990	140,849	106,477	0	6,146	0	0	6.000	10.450	MON	704	8,504	05/31/2009.	09/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37				1FM	890,014	101.660	904,788	890,014	886,085	0	1,447	0	0	6.000	6.090	MON	4,450	53,115	05/31/2009.	07/26/2037.
12641Q AF 9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37				1FM	700,000	90.000	630,000	700,000	499,981	0	(5,891)	0	0	6.000	7.240	MON	3,500	41,658	05/31/2009.	07/26/2037.
12641Q AG 7	CSMC 2009-7R 4A3 SUB CSTR 7/26/37				1FM	350,000	77.000	269,500	350,000	113,448	0	(2,570)	0	0	6.000	16.370	MON	1,750	20,829	05/31/2009.	07/26/2037.
12641Q AH 5	CSMC 2009-7R 4A4 SUB 6.00 07/26/2037				1FM	350,000	65.000	227,500	350,000	43,277	0	(1,051)	0	0	6.000	48.230	MON	1,750	20,829	05/31/2009.	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037				1FM	238,771	45.000	119,381	265,291	50,305	0	(112)	0	0	6.000	3.510	MON	1,326	17,561	05/31/2009.	07/26/2037.
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36				1FM	404,895	102.000	503,205	493,339	460,529	0	10,863	0	0	6.000	9.050	MON	493	30,068	05/31/2009.	12/26/2036.
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36				1FM	578,073	100.130	848,552	847,450	703,888	0	25,415	0	0	6.000	11.310	MON	847	50,847	05/31/2009.	12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36				1FM	372,530	86.880	2,059,156	2,370,116	519,891	0	39,317	0	0	6.000	39.640	MON	2,370	147,423	05/31/2009.	12/26/2036.
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36				1FM	50,540	101.000	51,045	50,540	50,540	0	0	0	0	5.750	5.720	MON	242	2,906	05/31/2009.	01/26/2036.
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36				1FM	90,733	95.500	86,650	90,733	90,733	0	0	0	0	5.750	5.730	MON	435	5,217	05/31/2009.	01/26/2036.
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36				1FM	90,733	88.000	79,845	90,733	90,733	0	348	0	0	5.750	5.740	MON	435	5,217	05/31/2009.	01/26/2036.
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36				1FM	181,065	82.000	148,507	181,106	86,898	0	(2,652)	0	0	5.750	4.270	MON	868	10,550	05/31/2009.	01/26/2036.
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37				1FM	17,308	93.000	18,662	20,067	14,047	0	(52)	0	0	5.750	175.000	MON	96	879	05/31/2009.	04/26/2037.
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37				1FM	207,398	80.000	198,038	247,548	241,103	0	3,356	0	0	5.750	5.520	MON	1,186	9,700	05/31/2009.	04/26/2037.
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37				1FM	1,369,700	62.750	1,087,356	1,732,838	1,136,133	0	(15,624)	0	0	5.750	4.620	MON	8,303	67,901	05/31/2009.	04/26/2037.
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37				1FM	674,691	99.500	744,492	748,234	695,411	0	12,468	0	0	6.000	8.340	MON	748	43,749	05/31/2009.	04/26/2037.
12641Q DN 9	CSMC 2009-7R 15A2 SUB FLT 4/26/37				1FM	65,338	82.000	153,494	187,188	83,365	0	4,395	0	0	6.000	20.010	MON	187	10,945	05/31/2009.	04/26/2037.
12641Q DP 4	CSMC 2009-7R 15A3 SUB FLT 4/26/37				1FM	26,135	73.500	68,792	93,594	30,992	0	1,265	0	0	6.000	23.700	MON	94	5,472	05/31/2009.	04/26/2037.
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37				1FM	19,057	48.500	45,393	93,594	19,261	0	52	0	0	6.000	31.130	MON	94	5,472	05/31/2009.	04/26/2037.
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37				6FM	4,097	35.000	11,274	32,213	9,317	0	(699)	0	0	6.000	57.360	MON	32	3,063	05/31/2009.	04/26/2037.
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37				1FM	990,725	95.000	1,113,313	1,171,908	1,106,157	0	33,075	0	0	0.370	3.230	MON	85	2,897	05/31/2009.	03/26/2037.
12641Q EB 4	CSMC 2009-7R 17A2 SUB FLT 3/26/37				1FM	711,316	83.000	846,600	1,020,000	178,226	0	38,406	0	0	0.370	27.060	MON	74	2,414	05/31/2009.	03/26/2037.
12641Q EC 2	CSMC 2009-7R 17A3 SUB FLT 3/26/37				1FM	336,612	45.750	247,050	540,000	16,914	0	2,336	0	0	0.370	23.640	MON	39	1,261	05/31/2009.	03/26/2037.
12641Q ED 0	CSMC 2009-7R 17A4 SUB FLT 03/26/37				1FM	323,289	12.000	64,800	540,000	5,333	0	(381)	0	0	0.370	52.940	MON	39	1,261	05/31/2009.	03/26/2037.
12641Q EE 8	CSMC 2009-7R 17A5 SUB FLT 3/26/37				1FM	268,471	8.000	48,000	600,000	2,962	0	(208)	0	0	0.370	40.130	MON	43	1,401	05/31/2009.	03/26/2037.

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 EF 5	CSMC 2009-7R 17A6 MEZ FLT 03/26/37				1FM	111,359	4.000	48,000	1,200,000	3,586	0	(259)	0	0	0.370	74.880	MON	87	2,840	05/31/2009.	03/26/2037.
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37				1FM	1,843,347	101.000	1,861,780	1,843,347	1,843,347	0	0	0	0	5.880	2.720	MON	9,032	62,353	05/31/2009.	03/26/2037.
12641Q EL 2	CSMC 2009-7R 18A2 SUB STP 3/26/37				1FM	1,700,000	95.250	1,619,250	1,700,000	1,700,000	0	0	0	0	5.880	2.240	MON	8,330	55,654	05/31/2009.	03/26/2037.
12641Q EM 0	CSMC 2009-7R 18A3 SUB STP 3/26/37				1FM	900,000	80.250	722,250	900,000	580,047	0	3,731	0	0	5.880	0.000	MON	4,410	29,464	05/31/2009.	03/26/2037.
12641Q EN 8	CSMC 2009-7R 18A4 SUB STP 3/26/37				1FM	900,000	40.000	360,000	900,000	106,858	0	(9,184)	0	0	5.880	16.250	MON	4,410	29,464	05/31/2009.	03/26/2037.
12641Q EP 3	CSMC 2009-7R 18A5 SUB STP 3/26/37				1FM	1,000,000	15.000	150,000	1,000,000	65,272	0	(7,790)	0	0	5.880	33.210	MON	4,900	32,737	05/31/2009.	03/26/2037.
12641Q EQ 1	CSMC 2009-7R 18A6 MEZ STP 3/26/37				1FM	1,999,875	3.000	60,000	2,000,000	1	0	0	0	0	5.880	9,999.000	MON	9,800	65,475	05/31/2009.	03/26/2037.
126670 CJ 5	CWL 2005-11 AF4 SEQ 5.21 2/25/2036				1FM	1,999,930	99.990	1,999,835	2,000,000	1,307,538	0	11,577	0	0	4.820	12.270	MON	8,027	97,920	09/12/2005.	02/25/2036.
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036				1FM	21,298	99.340	21,158	21,299	21,299	0	0	0	0	5.170	5.220	MON	92	1,100	09/28/2005.	02/25/2036.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35				1FM	7,358,701	96.780	7,320,891	7,564,357	7,142,190	0	(98,576)	0	0	5.250	4.230	MON	33,094	397,129	01/16/2014.	04/25/2035.
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034				1FM	33,318	102.120	34,025	33,319	33,319	0	(15)	0	0	6.190	6.270	MON	172	1,928	06/16/2004.	07/25/2034.
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024				1FM	3,060,625	104.850	3,161,702	3,015,394	3,033,981	0	(6,567)	0	0	5.500	5.200	MON	13,821	165,847	09/10/2013.	08/25/2024.
12667F UV 5	CWALT 2004-J10 1A2 IO INV 10/25/2034			34	5FE	1,008,313	9.000	147,283	0	0	0	0	0	0	6.680	0.000	MON	1,088	80,819	12/01/2007.	10/25/2034.
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34				2FM	270,268	102.000	270,932	265,620	269,257	0	(575)	0	0	6.500	5.970	MON	1,439	17,265	01/10/2014.	10/25/2034.
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036				1FM	399,877	63.540	372,112	585,593	34,092	0	15,486	0	0	0.770	30.220	MON	88	4,063	07/08/2008.	01/25/2036.
12668A P9 0	CWALT 2005-J14 A2 IO INV 12/25/2035			34	5FE	444,248	9.500	476,695	0	0	0	0	0	0	4.580	9,999.000	MON	3,829	260,558	01/18/2008.	12/25/2035.
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36				1FM	453,827	85.830	450,383	524,753	298,759	0	(9,568)	0	0	6.000	6.590	MON	2,624	32,093	03/25/2008.	05/25/2036.
12668E AC 1	CWALT 2006-J5 1A3 IO INV 09/25/2036			34	5FE	99,216	20.000	1,273,825	0	0	0	0	0	0	5.580	9,999.000	MON	5,922	391,403	10/15/2007.	09/25/2036.
12668E AX 5	CWALT 2006-J5 1A7 IO INV 9/25/2036			34	5FE	102,316	17.750	957,542	0	0	0	0	0	0	5.480	9,999.000	MON	4,926	328,078	10/15/2007.	09/25/2036.
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035				1FM	108,433	93.250	101,878	109,252	94,071	0	451	0	0	5.500	6.680	MON	501	6,009	11/10/2005.	11/25/2035.
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035				1FM	207,885	100.510	208,950	207,890	205,142	0	9,764	0	0	5.320	9.570	MON	922	11,066	06/17/2004.	02/25/2035.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36				1FM	174,700	93.060	184,834	198,618	156,251	0	6,549	0	0	2.540	7.350	MON	421	4,885	09/05/2008.	01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136				4FM	715,136	87.750	719,234	819,640	719,234	(9,218)	9,725	50,545	0	6.000	6.810	MON	820	49,178	02/27/2008.	11/25/2036.
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37				1FM	6,515,302	80.150	6,699,080	8,358,552	6,367,192	0	(179,852)	0	0	4.510	4.810	MON	31,395	392,264	10/03/2013.	08/25/2037.
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036				1FM	274,906	71.250	195,874	274,911	128,416	0	1,266	0	0	5.340	20.900	MON	1,224	11,464	03/22/2006.	03/25/2036.
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035				1FM	664,490	95.070	631,783	664,510	543,564	0	(21,836)	0	0	5.250	9.390	MON	2,907	34,853	08/11/2005.	08/25/2035.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36				1FM	953,239	93.350	1,001,420	1,072,712	953,866	0	(12,034)	0	0	5.750	6.490	MON	5,140	62,205	07/17/2013.	04/25/2036.
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036				1FM	1,840,651	100.870	1,856,684	1,840,670	1,840,670	0	(21)	0	0	5.670	5.730	MON	8,693	106,219	08/16/2006.	07/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36				1FM	1,198,842	103.500	1,434,452	1,385,944	1,337,472	0	33,337	0	0	5.780	8.460	MON	6,670	80,038	08/07/2008.	09/25/2036.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37				1FM	75,085	75.450	159,590	211,508	69,680	0	(1,733)	0	0	2.260	21.440	MON	399	4,385	11/18/2008.	03/25/2037.
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37				1FM	2,214,817	87.120	2,382,221	2,734,342	2,127,577	0	36,888	0	0	6.000	7.980	MON	13,672	167,837	03/04/2008.	06/25/2037.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027				1FM	380,691	88.750	338,128	380,989	136,843	0	0	0	0	7.000	13.160	MON	2,222	26,669	02/02/1996.	03/15/2027.
22944J DE 8	CSMC 2010-18R 4A3 SUB SSNR 04/26/38				1FM	2,810,307	99.130	2,899,900	2,925,498	2,925,498	0	27,085	0	0	2.370	4.540	MON	5,778	69,206	07/16/2012.	04/26/2038.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036				1FM	531,546	90.000	684,638	760,709	605,493	0	94,699	0	0	0.470	19.840	MON	169	2,501	03/13/2008.	07/15/2036.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36				1FM	1,123,451	102.380	1,509,597	1,474,576	1,083,379	0	93,821	0	0	0.580	9.850	MON	167	5,255	05/13/2008.	12/25/2046.
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27				1FM	72,458	99.530	71,870	72,213	72,213	0	0	0	0	7.100	6.160	MON	427	5,127	12/20/1995.	01/25/2027.
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36				1FM	1,397,406	84.400	1,497,623	1,774,484	1,440,694	0	56,407	0	0	0.570	4.320	MON	197	2,156	09/23/2013.	12/25/2036.
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35				1FM	5,126,234	104.790	5,340,029	5,095,976	5,035,178	0	(48,679)	0	0	5.590	4.680	MON	23,756	287,326	01/29/2014.	04/25/2035.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020				1FM	110,093	92.130	118,278	128,389	113,555	0	6,565	0	0	0.720	9.510	MON	15	625	03/19/2008.	03/25/2020.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36				1FM	346,545	79.300	274,806	346,545	225,366	0	(1,498)	0	0	5.430	6.140	MON	1,568	15,565	01/25/2006.	02/25/2036.
251563 FP 2	DMSI 2004-4 7AR3 IO CSTR 06/25/2034			34	4FE	542,476	6.540	148,154	0	0	0	0	0	0	2.050	9,999.000	MON	774	51,112	08/18/2004.	06/25/2034.
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034				1FM	1,602,652	101.950	1,634,272	1,603,014	1,595,245	0	4,094	0	0	5.590	5.760	MON	7,467	83,624	08/12/2004.	07/25/2034.
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037				1FM	9,597,362	79.690	9,204,709	11,550,041	9,752,818	0	299,362	0	0	0.610	3.580	MON	1,374	44,357	10/28/2014.	04/25/2037.
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036				1FM	4,953,972	87.110	4,893,235	5,617,306	4,983,291	0	91,076	0	0	0.580	3.850	MON	635	12,375	11/06/2015.	10/25/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036				1FM	3,013,280	93.590	3,026,295	3,233,567	3,110,525	0	83,319	0	0	0.570	2.620	MON	359	11,106	02/13/2013.	07/25/2036.
32113J CG 8	FNLC 2005-4 A4 SEQ SNR FLT 02/25/2036			1	1FM	8,553,125	86.230	8,623,123	10,000,000	8,751,059	0	197,934	0	0	0.810	3.120	MON	1,578	53,904	01/23/2015.	02/25/2036.
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033				1FM	1,318,963	98.070	1,307,358	1,333,127	847,085	0	353,093	0	0	5.120	60.510	MON	5,688	68,256	05/24/2007.	04/25/2033.
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34				1FM	1,076,917	97.750	1,052,686	1,076,917	501,489	0	125,000	0	0	5.870	50.100	MON	5,263	63,161	11/18/2004.	09/25/2034.
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036				4FM	6,187,044	94.440	6,054,969	6,411,445	6,054,969	(1,986)	(75,055)	0	0	5.500	4.610	MON	29,386	354,361	12/16/2014.	02/25/2036.
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035				1FM	1,596,807	97.410	1,587,251	1,629,394	1,609,298	0	11,260	0	0	1.430	1.920	MON	452	19,795	05/17/2013.	06/25/2035.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034				1FM	721,933	95.290	685,605	719,460	720,711	0	(309)	0	0	3.130	3.100	MON	1,876	20,656	05/04/2007.	12/25/2034.
36242D T6 0	GSMPS 2005-RP2 1AS IO SNR CSTR 03/25/35			34	4FE	6,502,695	13.250	4,043,571	0	3,399,097	76,123	(1,001,684)	0	0	4.720	15.670	MON	24,024	1,565,402	11/12/2013.	03/25/2035.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34				1FM	857,770	107.980	936,194	866,981	853,841	0	632	0	0	5.150	5.360	MON	3,722	45,036	07/18/2005.	09/25/2034.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037				1FM	161,863	97.000	178,925	184,459	173,966	0	2,434	0	0	5.500	7.090	MON	845	10,104	09/19/2008.	09/25/2037.
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037				1FM	2,115,918	79.870	1,963,002	2,457,866	1,963,002	0	(4,564)	109,517	0	6.000	3.160	MON	12,289	149,840	09/03/2013.	09/25/2037.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46				1FM	8,726,761	74.480	8,286,852	11,125,751	8,399,602	0	255,070	357,722	0	0.600	0.780	MON	2,419	43,906	12/04/2014.	09/19/2046.
41162N AC 1	HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47				1FM	8,304,502	77.000	8,015,661	10,409,950	8,219,684	0	241,139	204,621	0	0.550	0.700	MON	2,075	35,776	09/19/2014.	01/25/2047.
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037				1FM	176,534	83.920	215,310	256,555	43,320	0	34,027	0	0	0.330	104.420	MON	17	764	03/05/2008.	02/25/2037.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035				1FM	578,673	87.110	600,089	688,896	596,213	0	21,128	0	0	1.040	4.560	MON	140	5,711	02/11/2008.	04/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035				1FM	604,650	33.990	399,612	1,175,664	101,741	0	169,781	0	0	1.050	232.280	MON	240	10,016	05/20/2008.	08/25/2035.
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013			5*		198,482	10.500	25,571	243,536	0	0	14,861	0	0	0.860	9,999.000	MON	41	(1,982)	05/21/2008.	10/25/2013.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35				1FM	101,957	13.020	22,751	174,795	11,217	0	(1,049)	0	0	5.500	5,224.250	MON	801	13,683	08/19/2008.	06/25/2035.
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34				1FM	431,840	86.780	456,992	526,635	438,275	0	15,128	0	0	2.660	10.970	MON	1,166	13,502	05/30/2008.	10/25/2034.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039			5*		304,321	32.250	129,136	400,423	0	0	23,387	0	0	0.720	2.710	MON	56	2,032	05/15/2008.	06/25/2039.
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41			1		7,889,083	101.520	8,008,997	7,889,083	7,889,083	0	0	0	0	3.490	3.510	MON	22,923	276,340	06/27/2011.	06/17/2041.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35				1FM	480,832	80.930	404,430	499,728	373,373	0	(14,664)	(0)	0	6.000	5.550	MON	2,499	30,433	02/07/2008.	12/25/2035.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36				1FM	1,594,067	82.320	1,310,562	1,592,033	1,127,133	0	22,981	0	0	2.590	4.510	MON	3,443	41,383	02/07/2006.	03/25/2036.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37				1FM	82,572	90.810	77,057	84,855	63,998	10,884	0	0	0	2.540	5.410	MON	180	2,159	06/23/2008.	04/25/2037.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37				1FM	1,447,049	90.000	1,605,355	1,783,728	1,513,148	0	18,907	0	0	2.050	3.710	MON	3,044	38,283	08/26/2008.	07/27/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37				1FM	1,272,819	98.260	1,632,199	1,661,102	1,436,682	0	101,040	0	0	2.470	9.640	MON	3,413	44,464	12/18/2008.	03/26/2037.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE				1FM	1,741,444	98.150	2,203,678	2,245,214	2,245,214	0	0	0	0	4.690	4.730	MON	8,767	111,711	12/18/2008.	11/26/2036.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE				1FM	612,405	103.090	867,805	841,794	758,426	0	114,709	0	0	9.500	29.280	MON	6,664	83,483	12/18/2008.	06/26/2037.
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35				1FM	296,592	100.000	319,776	319,776	307,611	0	4,846	0	0	2.640	4.350	MON	703	8,371	06/11/2009.	04/26/2035.
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE				1FM	276,360	72.880	2,198,897	3,017,148	190,139	0	0	0	0	2.640	56.150	MON	6,634	52,305	06/11/2009.	04/26/2035.
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042			1		18,045,769	99.170	18,545,066	18,700,278	18,080,798	0	81,948	0	0	3.000	3.530	MON	46,751	561,008	12/10/2013.	10/27/2042.
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42			1		3,522,974	101.170	3,589,319	3,547,809	3,524,017	0	4,063	0	0	3.000	3.130	MON	8,870	106,453	12/02/2013.	09/17/2042.
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042			1		1,547,982	95.100	1,533,470	1,612,481	1,549,838	0	8,146	0	0	2.500	3.110	MON	3,359	40,312	08/11/2014.	12/27/2042.
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE				1AM	7,873,367	91.620	7,872,937	8,593,034	7,873,367	0	0	0	0	0.410	2.240	MON	785	0	12/30/2015.	06/26/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47				1FM	2,460,114	96.000	2,499,163	2,603,295	1,932,155	0	8,657	0	0	5.810	8.670	MON	2,940	164,521	07/07/2008.	06/25/2047.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035				1FM	2,127,682	98.500	2,734,532	2,776,175	2,348,312	0	68,384	0	0	6.000	10.240	MON	13,881	166,571	08/26/2008.	10/25/2035.
472321 AB 4	JMAC 2008-R2 1A2 SUB CSTR 10/25/2035				1FM	250,600	62.000	341,000	550,000	141,766	0	847	0	0	6.000	24.110	MON	2,750	33,000	08/26/2008.	10/25/2035.
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35				1FM	140,883	32.000	176,000	550,000	12,935	0	0	0	0	6.000	341.560	MON	2,750	33,000	08/26/2008.	10/25/2035.
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37				1FM	3,833,531	94.500	3,622,687	3,833,531	3,832,873	0	222	0	0	0.820	0.850	MON	525	32,581	03/31/2009.	04/26/2037.
47232D AB 8	JMAC 2009-R5 1A2 SUB SSNR CSTR 4/26/37				1FM	2,731,087	43.000	1,174,367	2,731,087	723,179	0	57,856	0	0	0.820	11.980	MON	374	23,189	03/31/2009.	04/26/2037.
47232D AC 6	JMAC 2009-R5 1A3 SUB SSUP CSTR 04/26/37				1FM	883,087	33.160	452,849	1,365,544	20,476	0	(0)	0	0	0.820	62.970	MON	187	11,595	03/31/2009.	04/26/2037.
47232D AD 4	JMAC 2009-R5 1A4 SUB SSUP CSTR 4/26/37				1FM	256,523	19.340	264,062	1,365,544	13,241	0	(235)	0	0	0.820	99.980	MON	187	11,596	03/31/2009.	04/26/2037.
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37				1FM	190,846	10.970	178,270	1,624,705	9,130	0	(234)	0	0	0.820	20.520	MON	209	15,858	03/31/2009.	04/26/2037.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36				1FM	90,735	101.500	92,096	90,735	89,987	0	147	0	0	6.500	6.770	MON	491	6,411	03/31/2009.	09/26/2036.

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 AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36				1FM	145,809	107.310	156,468	145,809	145,527	0	(31)	0	0	6.500	6.570	MON	790	10,257	03/31/2009.	09/26/2036.
47232D AH 5	JMAC 2009-R5 2A3 SUB SSUP CSTR 9/26/36				4FM	72,904	99.280	72,379	72,904	57,619	0	(1,845)	0	0	6.500	4.960	MON	395	5,129	03/31/2009.	09/26/2036.
47232D AJ 1	JMAC 2009-R5 2A4 SUB SSUP CSTR 9/26/36				1FM	72,904	68.000	49,575	72,904	42,595	0	(1,366)	0	0	6.500	7.850	MON	395	5,129	03/31/2009.	09/26/2036.
47232D AK 8	JMAC 2009-R5 2A5 SUB SSUP CSTR 9/26/36				1FM	72,904	59.170	43,137	72,904	8,492	0	(2,883)	0	0	6.500	18.470	MON	395	5,129	03/31/2009.	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36				1FM	22,262	29.040	8,204	28,250	290	0	(1,661)	0	0	6.500	1.830	MON	153	2,676	03/31/2009.	09/26/2036.
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36				1FM	2,578,006	102.000	2,773,441	2,719,060	2,668,092	0	18,188	0	0	5.050	6.790	MON	11,450	153,316	03/31/2009.	09/26/2036.
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36				1FM	718,119	66.910	1,070,522	1,600,000	860,789	0	44,852	0	0	5.050	17.290	MON	6,738	90,126	03/31/2009.	09/26/2036.
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36				1FM	573,704	99.000	567,967	573,704	472,898	0	24,450	0	0	0.560	6.120	MON	54	3,020	03/31/2009.	09/26/2036.
47232D BK 7	JMAC 2009-R5 7A3 SUB SSUP CSTR 9/26/36				1FM	319,390	62.250	198,820	319,390	23,079	0	7,044	0	0	0.560	50.370	MON	30	1,681	03/31/2009.	09/26/2036.
47232D BL 5	JMAC 2009-R5 7A4 SUB SSUP CSTR 9/26/36				1FM	124,525	30.120	96,200	319,389	7,470	0	661	0	0	0.560	34.970	MON	30	1,681	03/31/2009.	09/26/2036.
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36				1FM	34,358	25.270	76,561	302,917	0	0	(2,626)	0	0	0.560	9,999.000	MON	28	1,678	03/31/2009.	09/26/2036.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36				1FM	468,422	99.750	467,251	468,422	468,421	0	0	0	0	2.610	2.690	MON	1,017	12,048	03/31/2009.	05/21/2036.
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36				1FM	855,347	99.500	851,070	855,347	580,888	0	19,537	0	0	2.610	7.730	MON	1,857	21,759	03/31/2009.	05/21/2036.
47232D CJ 9	JMAC 2009-R5 11A3 SUB SSUP CSTR 5/21/36				1FM	427,673	82.840	354,298	427,673	195,913	0	8,408	0	0	2.610	10.570	MON	929	10,880	03/31/2009.	05/21/2036.
47232D CK 6	JMAC 2009-R5 11A4 SUB SSUP CSTR 5/21/36				1FM	427,673	63.960	273,556	427,673	122,392	0	1,704	0	0	2.610	11.460	MON	929	10,880	03/31/2009.	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36				1FM	59,556	48.870	94,930	194,263	7,653	0	(5,163)	0	0	2.610	22.510	MON	422	6,053	03/31/2009.	05/21/2036.
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36				1FM	114,975	101.000	116,125	114,975	134,935	0	19,592	0	0	6.000	3.290	MON	115	6,898	03/31/2009.	12/26/2036.
47232D CQ 3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36				1FM	189,338	105.250	225,672	214,415	155,571	0	5,670	0	0	6.000	12.470	MON	214	12,865	03/31/2009.	12/26/2036.
47232D CR 1	JMAC 2009-R5 12A4 SUB SSUP CSTR 12/26/36				1FM	79,431	89.940	192,845	214,415	104,001	0	5,060	0	0	6.000	18.370	MON	214	12,865	03/31/2009.	12/26/2036.
47232D CS 9	JMAC 2009-R5 12A5 SUB SSUP CSTR 12/26/36				1FM	62,172	71.000	152,235	214,415	65,188	0	449	0	0	6.000	21.390	MON	214	12,865	03/31/2009.	12/26/2036.
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36				1FM	17,928	31.740	24,263	76,455	24,263	(2,847)	(2,110)	0	0	6.000	43.430	MON	76	5,914	03/31/2009.	12/26/2036.
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47				1FM	744,682	99.500	740,959	744,682	743,551	0	250	0	0	2.440	2.350	MON	1,517	17,994	03/31/2009.	04/26/2047.
47232D CW 0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47				1FM	524,965	94.680	497,035	524,965	524,277	0	(80)	0	0	2.440	2.340	MON	1,069	12,594	03/31/2009.	04/26/2047.
47232D CX 8	JMAC 2009-R5 13A4 SUB SSUP CSTR 4/26/47				1FM	819,957	81.000	1,100,575	1,358,734	287,980	0	21,496	0	0	2.440	19.980	MON	2,768	32,595	03/31/2009.	04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47				1FM	263,494	8.040	36,425	453,050	14,966	0	(5,734)	0	0	2.440	34.710	MON	923	12,655	03/31/2009.	04/26/2047.
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37				1FM	366,777	112.320	521,676	464,463	380,366	0	15,647	0	0	5.500	11.840	MON	2,129	25,545	03/31/2009.	06/26/2037.
47232D DA 7	JMAC 2009-R5 14A2 SUB SSUP CSTR 6/26/37				1FM	79,553	83.250	181,247	217,714	127,018	0	5,517	0	0	5.500	14.430	MON	998	11,974	03/31/2009.	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37				1FM	49,735	17.120	35,792	209,064	23,337	0	(5,889)	0	0	5.500	16.450	MON	958	12,176	03/31/2009.	06/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37				1FM	2,687	100.000	3,480	3,480	3,237	0	17,730	0	0	5.500	5.990	MON	16	191	03/31/2009.	08/26/2037.
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37				1FM	72,964	102.000	193,282	189,492	143,860	0	17,836	0	0	5.500	21.930	MON	869	10,422	03/31/2009.	08/26/2037.
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37				1FM	25,420	100.500	95,220	94,746	59,454	0	9,600	0	0	5.500	28.820	MON	434	5,211	03/31/2009.	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37				1FM	49,452	76.980	199,417	259,064	71,309	0	1,014	0	0	5.500	21.100	MON	1,187	14,537	03/31/2009.	08/26/2037.
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35				1FM	490,376	98.000	480,568	490,376	490,376	0	0	0	0	2.690	5.180	MON	1,101	13,168	03/31/2009.	09/26/2035.
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35				1FM	1,912,838	95.570	2,979,033	3,117,121	2,540,600	0	129,119	0	0	2.690	9.090	MON	6,997	82,065	03/31/2009.	09/26/2035.
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35				1FM	384,545	53.360	776,217	1,454,657	300,307	0	(6,265)	0	0	2.690	10.430	MON	3,265	38,297	03/31/2009.	09/26/2035.
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37				1FM	17,275	99.000	42,126	42,551	40,042	0	643	0	0	2.670	4.190	MON	95	1,108	03/31/2009.	06/26/2037.
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37				1FM	69,448	93.000	202,336	217,566	200,225	0	4,759	0	0	2.670	6.680	MON	484	5,653	03/31/2009.	06/26/2037.
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36				1FM	89,253	99.000	88,360	89,253	89,084	0	110	0	0	5.610	5.500	MON	417	4,437	03/31/2009.	12/26/2036.
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36				1FM	750,000	70.000	525,000	750,000	553,762	0	(8,768)	0	0	5.610	6.010	MON	3,507	36,756	03/31/2009.	12/26/2036.
47232D FK 3	JMAC 2009-R5 24A5 MEZ SSUP CSTR 12/26/36				1FM	196,101	36.060	180,294	500,000	1	0	0	0	0	5.610	9,999.000	MON	2,338	24,504	03/31/2009.	12/26/2036.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37				1FM	24,745	81.010	102,685	126,752	73,357	0	10,546	0	0	2.670	28.370	MON	282	3,453	03/31/2009.	06/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE				1FM	1,097,603	101.190	1,142,806	1,129,366	1,032,884	0	16,505	0	0	4.040	5.000	MON	3,805	42,078	04/12/2012.	11/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37				1FM	385,388	104.500	402,730	385,388	380,287	0	(387)	0	0	6.000	5.820	MON	1,927	23,122	03/31/2009.	02/26/2037.
47232V AB 8	JMAC 2009-R4 1A2 SUB SSUP 6.00 02/26/37				1FM	230,694	107.150	247,189	230,694	230,251	0	(61)	0	0	6.000	6.030	MON	1,153	13,841	03/31/2009.	02/26/2037.

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
47232V AC 6	JMAC 2009-R4 1A3 SUB SSUP 6.00 02/26/37				1FM	118,105	74.630	129,126	173,021	35,746	0	489	0	0	6.000	31.980	MON	865	10,381	03/31/2009.	02/26/2037.
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37				1FM	47,597	59.680	103,259	173,021	1	0	0	0	0	6.000	9,999.000	MON	865	10,381	03/31/2009.	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37				1FM	38,977	16.380	8,126	49,605	0	0	0	0	0	6.000	16.130	MON	248	4,561	03/31/2009.	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37				1FM	288,983	103.580	299,317	288,983	285,466	0	(482)	0	0	5.750	5.500	MON	1,385	16,616	03/31/2009.	02/26/2037.
47232V AG 7	JMAC 2009-R4 2A2 SUB SSUP 5.75 02/26/37				1FM	173,022	105.600	182,719	173,022	172,727	0	(36)	0	0	5.750	5.780	MON	829	9,948	03/31/2009.	02/26/2037.
47232V AH 5	JMAC 2009-R4 2A3 SUB SSUP 5.75 02/26/37				1FM	129,766	84.500	109,652	129,766	127,113	25,265	(667)	0	0	5.750	5.370	MON	622	7,461	03/31/2009.	02/26/2037.
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37				1FM	129,765	35.000	45,418	129,765	13,207	0	(1,978)	0	0	5.750	39.870	MON	622	7,461	03/31/2009.	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37				1FM	32,777	4.000	1,494	37,349	298	0	(401)	0	0	5.750	570.180	MON	179	3,286	03/31/2009.	02/26/2037.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35				1FM	1,027,455	99.900	1,121,245	1,122,367	1,064,004	0	30,863	0	0	2.250	4.300	MON	2,109	25,228	03/31/2009.	09/26/2035.
47232V AX 0	JMAC 2009-R4 5A2 SUB SSUP CSTR 09/26/35				1FM	265,659	93.870	614,047	654,146	363,203	0	23,878	0	0	2.250	11.470	MON	1,229	14,703	03/31/2009.	09/26/2035.
47232V AY 8	JMAC 2009-R4 5A3 SUB SSUP CSTR 09/26/35				1FM	56,678	76.000	165,717	218,049	19,025	0	(5,639)	0	0	2.250	1.420	MON	410	4,902	03/31/2009.	09/26/2035.
47232V AZ 5	JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35				1FM	130,563	56.000	122,107	218,048	16,922	0	812	0	0	2.250	0.000	MON	410	4,902	03/31/2009.	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35				1FM	78,242	34.360	34,417	100,180	7,634	0	537	0	0	2.250	0.000	MON	188	2,767	03/31/2009.	09/26/2035.
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36				1FM	1,848,999	94.310	2,128,784	2,257,253	1,830,795	0	132,179	0	0	0.890	8.400	MON	1,676	19,332	03/31/2009.	11/26/2036.
47232V BH 4	JMAC 2009-R4 7A2 SUB SSUP FLT 11/26/36				1FM	210,484	57.800	466,612	807,347	7,772	0	110	0	0	0.890	101.710	MON	599	6,914	03/31/2009.	11/26/2036.
47232V BJ 0	JMAC 2009-R4 7A3 SUB SSUP FLT 11/26/36				1FM	65,372	39.860	160,901	403,673	3,771	0	0	0	0	0.890	102.210	MON	300	3,457	03/31/2009.	11/26/2036.
47232V BK 7	JMAC 2009-R4 7A4 SUB SSUP FLT 11/26/36				1FM	47,832	29.890	120,675	403,673	3,505	0	(97)	0	0	0.890	105.210	MON	300	3,457	03/31/2009.	11/26/2036.
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36				1FM	20,785	27.440	85,597	311,909	644	0	(514)	0	0	0.890	257.930	MON	232	3,112	03/31/2009.	11/26/2036.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36				1FM	498,813	102.500	511,284	498,813	495,807	0	895	0	0	5.500	5.640	MON	2,286	27,435	03/31/2009.	11/26/2036.
47232V BN 1	JMAC 2009-R4 8A2 SUB SSUP 5.50 11/26/36				1FM	310,436	102.500	318,197	310,436	309,857	0	(74)	0	0	5.500	5.530	MON	1,423	17,074	03/31/2009.	11/26/2036.
47232V BP 6	JMAC 2009-R4 8A3 SUB SSUP 5.50 11/26/36				1FM	155,218	90.020	139,727	155,218	139,727	46	(15)	0	0	5.500	5.540	MON	711	8,537	03/31/2009.	11/26/2036.
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36				1FM	244,397	67.230	341,241	507,601	57,795	0	(8,600)	0	0	5.500	33.180	MON	2,327	28,920	03/31/2009.	11/26/2036.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37				2FM	226,071	99.500	739,583	743,315	733,996	0	17,092	82,783	0	3.450	6.760	MON	2,136	23,959	03/31/2009.	11/26/2037.
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36				1FM	310,861	103.450	321,586	310,861	310,861	0	0	0	0	6.000	5.950	MON	1,554	17,904	03/31/2009.	07/26/2036.
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36				1FM	361,796	104.600	378,439	361,796	360,369	0	(142)	0	0	6.000	5.990	MON	1,809	20,816	03/31/2009.	07/26/2036.
47232V CC 4	JMAC 2009-R4 10A4 SUB SSUP 6.00 07/26/36				1FM	361,796	80.230	290,269	361,796	233,270	0	8,500	0	0	6.000	13.490	MON	1,809	20,813	03/31/2009.	07/26/2036.
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36				1FM	279,556	65.190	235,855	361,796	35,913	0	26	0	0	6.000	65.610	MON	1,809	20,813	03/31/2009.	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36				1FM	15,427	59.470	49,766	83,683	11,945	0	(3,032)	0	0	6.000	67.010	MON	418	7,480	03/31/2009.	07/26/2036.
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37				1FM	578,886	94.000	544,153	578,886	572,895	0	1,033	0	0	5.840	6.220	MON	2,816	20,412	03/31/2009.	04/26/2037.
47232V CH 3	JMAC 2009-R4 11A3 SUB SSUP 5.8368 04/37				1FM	302,343	80.000	241,874	302,343	257,908	0	2,420	0	0	5.840	6.200	MON	1,471	10,647	03/31/2009.	04/26/2037.
47232V CJ 9	JMAC 2009-R4 11A4 SUB SSUP 5.8368 04/37				1FM	302,343	63.110	190,799	302,343	175,176	0	2,404	0	0	5.840	9.180	MON	1,471	10,647	03/31/2009.	04/26/2037.
47232V CK 6	JMAC 2009-R4 11A5 SUB SSUP 5.8368 04/37				1FM	302,343	41.670	125,986	302,343	51,222	0	(3,722)	0	0	5.840	18.430	MON	1,471	10,647	03/31/2009.	04/26/2037.
47232V CL 4	JMAC 2009-R4 11A6 MEZ SSUP 5.8368 04/37				1FM	756,389	20.950	263,889	1,259,764	69,569	0	(7,430)	0	0	5.840	70.760	MON	6,127	44,363	03/31/2009.	04/26/2037.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36				1FM	393,568	98.260	386,715	393,568	392,893	0	(3,814)	0	0	6.000	5.790	MON	1,968	23,601	03/31/2009.	04/26/2036.
47232V DS 8	JMAC 2009-R4 18A2 SUB SSUP 6.00 04/26/36				1FM	132,384	71.240	94,310	132,384	91,717	0	710	0	0	6.000	9.610	MON	662	7,940	03/31/2009.	04/26/2036.
47232V DT 6	JMAC 2009-R4 18A3 SUB SSUP 6.00 04/26/36				1FM	58,536	64.450	42,661	66,192	1,445	0	(41)	0	0	6.000	374.770	MON	331	3,970	03/31/2009.	04/26/2036.
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36				1FM	18,264	53.680	35,532	66,192	1,052	0	(68)	0	0	6.000	547.770	MON	331	3,970	03/31/2009.	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36				1FM	22,293	25.620	12,811	50,005	192	0	(519)	0	0	6.000	362.400	MON	250	3,434	03/31/2009.	04/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36				1FM	479,374	105.000	503,343	479,374	469,008	0	(940)	0	0	6.000	5.680	MON	2,397	28,762	03/31/2009.	03/26/2036.
47232V EA 6	JMAC 2009-R4 20A2 SUB SSUP 6.00 03/26/36				1FM	537,521	82.070	470,192	572,904	411,781	0	0	0	0	6.000	8.490	MON	2,865	34,374	03/31/2009.	03/26/2036.
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36				1FM	51,769	43.600	87,636	200,978	0	0	0	0	0	6.000	42.220	MON	1,005	13,530	03/31/2009.	03/26/2036.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37				1FM	98,617	100.000	97,829	97,829	91,512	0	(1,080)	0	0	6.000	4.550	MON	489	5,872	03/31/2009.	03/26/2037.
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37				1FM	338,511	107.250	360,151	335,805	335,299	0	(31)	0	0	6.000	6.040	MON	1,679	20,144	03/31/2009.	03/26/2037.
47232V EE 8	JMAC 2009-R4 21A3 SUB SSUP 6.00 03/26/37				1FM	169,256	110.300	185,197	167,903	167,671	0	(33)	0	0	6.000	6.040	MON	840	10,072	03/31/2009.	03/26/2037.

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
47232V EF 5	JMAC 2009-R4 21A4 SUB SSUP 6.00 03/26/37				1FM	169,256	97.000	162,866	167,903	167,730	33,434	(26)	0	0	6.000	6.040	MON	840	10,072	03/31/2009.	03/26/2037.
47232V EG 3	JMAC 2009-R4 21A5 SUB SSUP 6.00 03/26/37				1FM	169,255	58.000	97,384	167,903	19,583	0	(2,898)	0	0	6.000	35.040	MON	840	10,072	03/31/2009.	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37				1FM	188,375	12.040	22,499	186,869	3,256	0	(3,538)	0	0	6.000	108.110	MON	934	13,336	03/31/2009.	03/26/2037.
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37				1FM	516,108	105.100	534,425	508,492	507,110	0	(263)	0	0	5.750	5.750	MON	2,437	29,238	03/31/2009.	04/26/2037.
47232V EL 2	JMAC 2009-R4 22A3 SUB SSUP 5.75 4/26/37				1FM	259,178	96.000	245,139	255,353	212,988	0	4,098	0	0	5.750	9.030	MON	1,224	14,683	03/31/2009.	04/26/2037.
47232V EM 0	JMAC 2009-R4 22A4 SUB SSUP 5.75 04/26/37				1FM	259,178	62.000	158,319	255,353	25,245	0	(41)	0	0	5.750	62.580	MON	1,224	14,683	03/31/2009.	04/26/2037.
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37				1FM	220,397	34.960	75,923	217,145	5,462	0	(4,763)	0	0	5.750	156.710	MON	1,040	14,251	03/31/2009.	04/26/2037.
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36				1FM	285,663	101.000	288,520	285,663	285,663	0	0	0	0	5.500	5.550	MON	1,309	15,710	03/31/2009.	02/26/2036.
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36				1FM	252,856	103.590	261,934	252,856	252,031	0	(49)	0	0	5.500	5.540	MON	1,159	13,906	03/31/2009.	02/26/2036.
47232V EZ 1	JMAC 2009-R4 24A4 SUB SSUP 5.50 02/26/36				1FM	252,856	102.590	259,405	252,856	252,224	0	(56)	0	0	5.500	5.530	MON	1,159	13,906	03/31/2009.	02/26/2036.
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36				1FM	632,140	70.400	445,027	632,140	281,095	0	(9,365)	0	0	5.500	8.840	MON	2,897	34,764	03/31/2009.	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36				6FM	1,921	28.260	3,993	14,132	3,993	(1,530)	2,647	0	0	5.500	23.940	MON	65	2,386	03/31/2009.	02/26/2036.
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36				1FM	205,766	92.000	194,734	211,668	181,267	0	(4,035)	0	0	5.250	5.460	MON	926	11,164	03/31/2009.	01/26/2036.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47				1FM	106,045	99.000	131,761	133,092	129,969	0	(1,330)	0	0	0.980	1.010	MON	109	1,223	03/31/2009.	01/26/2047.
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47				1FM	722,732	92.290	1,612,964	1,747,713	977,815	0	104,245	0	0	0.980	15.710	MON	1,431	15,747	03/31/2009.	01/26/2047.
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36				1FM	273,877	100.500	275,246	273,877	272,852	0	(24)	0	0	5.750	5.710	MON	1,312	15,775	03/31/2009.	02/26/2036.
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36				1FM	424,322	98.000	462,598	472,039	331,651	0	(476)	0	0	5.750	8.120	MON	2,262	27,136	03/31/2009.	02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36				1FM	128,079	54.980	92,080	167,489	47,286	0	(4,846)	0	0	5.750	19.770	MON	803	10,059	03/31/2009.	02/26/2036.
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47				1FM	55,245	59.760	665,541	1,113,775	8,051	0	(527)	0	0	0.980	114.930	MON	912	10,256	03/31/2009.	01/26/2047.
50219J AB 6	LSTRZ 2015-9 A2 SEQ SNR FLT 10/01/2020				1AM	2,181,150	97.580	2,195,550	2,250,000	2,186,653	0	5,503	0	0	5.740	5.370	MON	11,129	6,694	10/30/2015.	10/01/2020.
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18				1AM	934,960	104.010	972,792	935,252	890,629	0	35,872	0	0	5.270	9.130	MON	2,191	49,371	10/25/2001.	09/15/2018.
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035				1FM	1,460,509	73.660	1,494,182	2,028,484	1,486,859	0	32,528	0	0	1.100	3.290	MON	372	17,775	06/27/2008.	12/25/2035.
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037				1FM	879,509	82.000	1,060,918	1,293,803	658,023	0	73,765	0	0	1.070	17.650	MON	231	10,964	02/28/2008.	06/25/2037.
52521R AJ 0	LMT 2007-5 1A7 IO INV 06/25/2037			34	5FE	445,835	12.500	1,102,436	0	0	0	0	0	0	4.680	9,999.000	MON	6,877	465,689	12/11/2007.	06/25/2037.
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46				1FM	14,796,206	74.750	14,771,517	19,761,226	14,837,244	0	123,272	0	0	0.620	4.400	MON	2,388	20,899	10/07/2015.	11/25/2046.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037				1FM	362,175	67.370	375,646	557,597	340,966	0	(5,029)	0	0	4.820	10.510	MON	2,240	19,165	08/11/2008.	01/25/2037.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047				1FM	433,754	101.000	515,401	510,298	450,773	0	45,814	0	0	5.270	18.140	MON	2,239	27,847	08/22/2008.	07/25/2047.
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034				1FM	229,139	95.270	222,745	233,815	223,747	0	2,967	0	0	1.250	2.350	MON	57	2,398	04/30/2013.	02/25/2034.
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033			34	1FM	395,046	116.250	492,161	423,358	331,133	0	41,707	0	0	15.240	32.400	MON	1,075	67,466	07/08/2003.	09/25/2033.
55265K Z7 7	MASTR 2003-11 6A10 IO INV 12/25/33			34	1FE	680,067	8.490	39,422	0	21,595	0	(22,150)	0	0	7.080	76.870	MON	548	41,718	02/06/2008.	12/25/2033.
576434 MS 0	MALT 2004-2 8A2 IO FLT 03/25/2034			34	1FE	874,228	5.310	19,869	0	0	0	0	0	0	7.130	9,999.000	MON	444	30,559	12/01/2007.	03/25/2034.
576434 U2 8	MALT 2005-5 20AX 5.50 07/25/2025			34	5FE	360,475	13.510	41,313	0	39,326	0	(13,173)	0	0	5.500	13.480	MON	1,402	21,901	11/30/2007.	07/25/2025.
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034				1FM	716,985	103.500	742,080	716,985	716,985	0	0	0	0	5.140	5.200	MON	3,073	36,875	08/10/2004.	08/25/2034.
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035				1FM	1,997,500	99.070	1,981,304	2,000,000	1,975,710	0	(20,079)	0	0	5.650	3.780	MON	9,413	98,882	11/20/2014.	11/25/2035.
59024K AM 5	MANA 2007-AF1 FIO IO CSTR 5/25/37			34	6FE	1,000,610	20.810	400,626	0	173,257	0	(40,021)	0	0	5.840	50.010	MON	9,370	122,515	01/09/2008.	05/25/2037.
61690P AV 3	MSRR 2013-R7 10B SUB 6.0 12/26/2046 RE				1FM	2,310,352	102.750	2,376,858	2,313,244	2,308,732	0	(757)	0	0	6.000	6.030	MON	11,566	138,795	10/15/2013.	12/26/2046.
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36				1FM	299,698	98.660	306,099	310,266	308,553	0	7,182	0	0	0.590	2.700	MON	36	1,121	05/09/2013.	03/25/2036.
61748H QJ 3	MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035				1FM	707,333	92.230	706,196	765,719	713,905	0	(1,971,626)	0	0	1.160	3.700	MON	173	4,322	06/03/2015.	11/25/2035.
61749J AH 9	MSM 2006-7 4A3 IO INV 06/25/2036			34	5FE	523,712	12.440	1,743,840	0	0	0	0	0	0	4.830	9,999.000	MON	11,283	766,330	12/11/2007.	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36				1FM	269,093	88.000	305,058	346,657	162,289	0	21,236	0	0	2.220	18.010	MON	641	7,472	05/27/2008.	06/25/2036.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46				1FM	5,025,469	65.000	3,813,099	5,866,306	3,012,607	0	(229,878)	0	0	5.650	5.720	MON	27,626	177,356	01/11/2013.	10/25/2046.
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047				1FM	4,052,206	93.500	4,159,146	4,448,390	3,984,426	0	33,575	0	0	6.000	4.600	MON	22,242	165,975	01/08/2014.	07/25/2047.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037				1FM	356,556	99.360	380,042	382,494	372,700	0	15,465	0	0	0.500	4.700	MON	37	1,038	08/01/2013.	06/25/2037.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE				1FM	2,954,105	105.660	3,005,713	2,844,810	2,881,933	0	(26,399)	0	0	6.000	4.790	MON	14,224	170,784	08/21/2012.	04/26/2036.

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
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037				1FM	1,608,080	97.550	1,676,614	1,718,723	1,667,514	0	53,851	0	0	0.570	3.420	MON	191	5,952	03/22/2013.	03/25/2037.
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037				1FM	6,079,282	98.060	6,689,060	6,821,074	6,421,269	0	342,675	0	0	0.600	6.610	MON	798	25,500	09/06/2013.	04/25/2037.
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36				1FM	883,826	56.010	744,425	1,329,061	723,316	0	(48,268)	0	0	5.460	4.500	MON	6,052	47,771	01/11/2013.	10/25/2036.
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36				1FM	353,530	56.010	297,761	531,625	289,917	0	(19,233)	0	0	5.460	4.460	MON	2,421	19,109	01/11/2013.	10/25/2036.
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036				1FM	889,174	99.300	919,739	926,223	924,110	0	31,493	0	0	0.650	3.810	MON	117	3,935	06/27/2013.	02/25/2036.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037				1FM	710,754	98.730	764,816	774,664	742,860	0	26,603	0	0	0.550	4.130	MON	83	2,486	03/28/2013.	04/25/2037.
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35				1FM	6,172,871	91.690	6,505,398	7,095,254	6,505,398	(581,294)	23,188	0	0	0.630	4.480	MON	871	28,750	01/31/2014.	11/25/2035.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047				1FM	600,571	75.150	452,863	602,603	312,082	0	(11,187)	0	0	6.000	5.330	MON	3,011	27,966	05/08/2007.	03/25/2047.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24				1AM	668,321	104.630	699,316	668,370	218,607	0	32,767	0	0	6.030	36.760	MON	3,359	40,303	02/25/2002.	05/15/2024.
73316N AA 3	POPLR 2007-A A1 SEQ SNR FLT 06/25/2047				1FM	1,270,261	99.100	1,362,737	1,375,113	1,357,792	0	92,076	0	0	0.510	7.180	MON	137	3,879	01/09/2014.	06/25/2047.
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35				1FM	1,114,517	100.370	1,118,725	1,114,555	1,114,555	0	104	0	0	4.480	4.590	MON	4,160	49,978	10/14/2005.	11/25/2035.
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046				1FM	691,316	93.560	689,018	736,422	719,573	0	21,992	0	0	0.580	3.440	MON	83	2,587	02/07/2013.	11/25/2046.
74160M BN 1	PRIME 2003-2 1A9 IO INV 10/25/2033			34	2FE	2,123,121	20.000	121,233	0	29,694	0	(22,046)	0	0	6.980	22.730	MON	705	58,246	12/01/2007.	10/25/2033.
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046				1FM	1,848,057	96.880	1,948,664	2,011,524	1,931,337	0	69,711	0	0	0.600	3.830	MON	235	7,531	06/21/2013.	08/25/2046.
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037				1FM	2,988,086	76.310	2,956,627	3,874,342	2,994,897	0	10,259	0	0	0.590	4.430	MON	447	1,300	11/24/2015.	01/25/2037.
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037				1FM	131,749	99.930	94,885	94,954	94,301	0	(62,283)	0	0	0.600	2.990	MON	11	351	03/08/2013.	05/25/2037.
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE				1FM	2,248,721	97.530	2,492,312	2,555,365	2,346,684	0	109,487	0	0	0.790	5.420	MON	335	20,208	12/18/2013.	07/26/2033.
749577 AJ 1	RFMSI 2006-S9 A9 IO INV 9/25/2036			34	6FE	464,136	13.500	626,292	0	9,340	0	3,252	0	0	5.180	9,999.000	MON	4,004	277,520	08/20/2008.	09/25/2036.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37				1FM	670,209	80.180	1,013,958	1,264,545	465,490	0	68,326	0	0	3.280	18.480	MON	3,453	42,551	11/13/2008.	02/25/2037.
75115C AP 2	RALI 2006-QS9 1A14 IO INV 7/25/2036			34	6FE	369,923	18.690	768,627	0	0	0	0	0	0	4.880	0.000	MON	3,344	230,923	02/01/2008.	07/25/2036.
75156W AD 5	RAMP 2006-RS4 A4 SEQ SNR FLT 07/25/2036				1FM	4,242,188	83.740	4,187,220	5,000,000	4,396,385	0	121,632	0	0	0.700	3.300	MON	682	23,790	09/18/2014.	07/25/2036.
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37				1FM	2,473,097	53.740	1,329,056	2,473,122	1,329,056	0	83,728	100,391	0	5.740	10.750	MON	11,834	144,269	03/14/2007.	04/25/2037.
75970N BE 6	RAMC 2005-3 AF4 SEQ 5.14 11/25/35				1FM	4,999,950	92.880	4,643,750	5,000,000	4,643,750	193,750	0	0	0	5.140	5.200	MON	21,417	257,000	09/09/2005.	11/25/2035.
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36				1FM	444,751	98.000	437,565	446,495	440,222	18,584	(69)	0	0	5.570	4.180	MON	2,071	20,195	05/10/2007.	02/25/2036.
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32				1FM	541,568	97.250	526,799	541,696	541,696	0	2,124	0	0	5.910	5.930	MON	2,668	31,968	01/11/2002.	01/25/2032.
760985 RN 3	RAMP 2003-RZ1 AI5 SEQ SNR 5.52 01/25/33				1FM	5,172,031	104.150	5,198,049	4,991,104	5,081,945	0	(70,997)	0	0	6.020	4.990	MON	25,039	300,464	01/10/2014.	01/25/2033.
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33				1FM	1,264,889	96.500	1,220,903	1,265,185	1,195,806	0	15,301	0	0	5.920	6.510	MON	6,242	74,899	07/18/2003.	07/25/2033.
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34				1FM	37,258	99.930	37,231	37,258	34,716	0	2,572	0	0	5.170	12.430	MON	161	1,926	06/22/2004.	06/25/2034.
76110V RX 8	RFMS2 2005-HS1 AI4 SEQ STP 9/25/35				1FM	4,998,259	60.000	3,000,000	5,000,000	1,509,783	0	109,859	0	0	5.160	29.860	MON	21,500	255,708	09/13/2005.	09/25/2035.
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31				1FM	386,032	99.480	385,110	387,123	339,515	0	17,499	0	0	4.260	8.780	MON	1,374	16,524	04/07/2004.	11/25/2031.
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035				3AM	4,368,922	83.390	4,422,747	5,303,699	4,375,983	0	7,061	0	0	3.310	6.080	MON	14,619	0	12/03/2015.	07/25/2035.
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035				1FM	1,739,461	73.080	1,517,857	2,076,969	1,497,438	0	84,769	0	0	0.770	3.320	MON	267	11,350	02/29/2008.	08/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35				1FM	297,909	82.750	268,306	324,254	247,581	0	9,850	0	0	6.000	8.120	MON	1,621	20,046	02/08/2008.	10/25/2035.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36				1FM	664,694	84.000	558,659	665,109	481,485	0	4,610	0	0	5.500	6.400	MON	3,048	37,295	02/13/2006.	02/25/2036.
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035				1FM	283,938	97.360	286,479	294,236	285,343	0	3,333	0	0	2.590	3.740	MON	636	7,219	07/17/2013.	03/25/2035.
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036				1FM	72,463	99.720	76,567	76,782	77,539	0	2,658	0	0	0.620	3.880	MON	9	301	02/14/2013.	03/25/2036.
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35				1FM	433,190	101.090	438,981	434,268	433,427	0	124	0	0	4.710	4.790	MON	1,706	20,486	04/20/2011.	01/25/2035.
76112B JS 0	RAAC 2005-RP1 M3 MEZ SEQ FLT 07/25/2037				1FM	1,935,000	97.540	1,950,800	2,000,000	1,966,714	0	25,490	0	0	1.920	3.210	MON	747	38,468	09/26/2014.	07/25/2037.
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037				1FM	1,200,835	64.140	1,198,920	1,869,207	1,188,761	0	49,623	0	0	0.510	4.510	MON	186	5,315	11/18/2014.	05/25/2037.
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036				1FM	11,537,391	99.250	11,379,737	11,465,730	11,523,288	0	25,367	0	0	6.310	6.010	MON	60,291	723,488	01/09/2014.	10/25/2036.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035				1FM	1,027,372	83.750	1,575,147	1,880,773	475,320	0	(2,474)	0	0	6.230	67.500	MON	9,757	107,389	03/27/2008.	05/25/2035.
83612T AR 3	SVHE 2007-OPT1 X IO CSTR 6/25/2037			34	6FE	947,621	0.210	176,034	0	176,034	137,958	(34,787)	115,386	0	0.050	3.220	MON	800	43,554	10/04/2007.	06/25/2037.
85172G AB 3	SLFMT 2013-2A M1 MEZ 3.52 12/25/2065				1FM	3,371,297	100.730	3,525,550	3,500,000	3,426,802	0	17,141	0	0	3.520	4.130	MON	10,267	123,200	07/03/2013.	12/25/2065.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35				1FM	694,168	81.500	808,210	991,668	660,571	0	22,974	0	0	0.720	4.420	MON	119	4,824	08/27/2008.	08/25/2035.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		..		1FM	810,093	93.330	978,719	1,048,665	793,244	0	25,147	0	0	2.740	10.440	MON...	2,397	44,498	08/26/2008.	09/25/2035.
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		..		1FM	4,210,446	84.620	4,399,939	5,199,645	4,583,576	0	72,356	0	0	0.570	4.400	MON...	578	12,592	11/06/2015.	06/25/2036.
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		..		1FM	313,727	95.500	331,518	347,139	319,808	0	6,849	0	0	3.380	5.830	MON...	976	11,716	02/07/2013.	08/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31		..	34	1FM	306,380	93.100	404,996	434,996	361,036	0	16,292	0	0	0.000	4.460	MON...	0	0	02/05/2003.	04/25/2031.
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		..	34	1AM	740,621	90.730	864,256	952,567	819,662	0	33,010	0	0	0.000	4.060	MON...	0	0	05/20/2003.	01/25/2031.
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34		..		1FM	397,140	100.240	396,968	396,026	396,026	0	1,625	0	0	5.410	5.540	MON...	1,785	21,425	04/26/2004.	05/25/2034.
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		..		1FM	798,821	96.960	819,615	845,313	827,711	0	21,721	0	0	0.510	3.000	MON...	84	2,369	03/06/2013.	06/25/2037.
881561 GQ 1	TMTS 2004-15AL A1 SEQ SNR 5.6654 07/34		..		1FM	6,493,355	98.900	6,544,640	6,617,431	6,617,431	0	127,893	0	0	5.320	5.330	MON...	29,342	326,659	09/30/2014.	07/25/2034.
929227 7A 8	WAMU 2003-S6 2A5 IO INV 7/25/2018		..	34	1	2,110,021	7.320	37,695	0	6,104	0	(7,346)	0	0	7.180	390.990	MON...	616	53,992	12/01/2007.	07/25/2018.
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		..		1FM	1,038,044	82.000	1,054,113	1,285,504	912,776	0	(4,190)	0	0	1.330	3.500	MON...	1,421	15,850	04/30/2008.	01/25/2046.
939336 6E 8	WMALT 2005-4 CB10 IO INV 6/25/2035		..	34	6FE	309,890	14.470	340,522	0	0	0	0	0	0	4.680	9,999.000	MON...	1,835	128,949	03/05/2008.	06/25/2035.
93934F LV 2	WMALT 2006-2 1A5 IO INV 3/25/2036		..	34	6FE	695,109	13.050	859,205	0	0	0	0	0	0	4.880	9,999.000	MON...	5,354	374,373	01/23/2008.	03/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		..		1FM	438,326	52.180	292,182	559,959	255,921	0	12,258	0	0	1.020	3.820	MON...	95	4,516	04/23/2008.	07/25/2036.
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		..		1FM	1,466,085	95.440	1,400,307	1,467,289	1,200,373	0	53,703	0	0	2.670	10.110	MON...	3,262	39,004	03/30/2006.	03/25/2036.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						430,164,676	XXX	425,047,932	474,567,306	378,959,494	(100,831)	2,185,715	1,020,963	0	XXX	XXX	XXX	1,212,228	20,435,216	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		..		1FE	6,656,297	102.720	6,819,235	6,638,663	6,616,260	0	(6,486)	0	0	7.890	7.790	MON...	43,658	402,684	04/01/2010.	02/24/2051.
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		..		1FE	2,467,531	101.670	2,583,728	2,541,288	2,517,943	0	10,490	0	0	5.710	6.400	MON...	12,094	162,576	05/26/2010.	12/24/2049.
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49		..		1FE	5,244,681	102.360	5,675,773	5,544,819	5,483,555	0	49,968	0	0	5.550	6.650	MON...	25,662	374,118	02/17/2010.	06/15/2049.
05955U AU 1	BALL 2010-UB3 A4A4 SEQ SSNR 5.338 12/43		..		1FE	4,599,389	102.140	4,814,524	4,713,545	4,687,598	0	17,557	0	0	5.340	5.810	MON...	20,967	251,600	03/31/2010.	12/15/2043.
05956H AA 3	BALL 2010-RC30 A5A SEQ 5.334 12/43 RE		..		1FE	13,592,617	102.140	13,278,147	13,000,000	13,088,354	0	(107,455)	0	0	5.330	3.690	MON...	57,785	693,420	04/08/2011.	12/16/2043.
12621R AA 2	COMM 2010-RR1 GEA SEQ SSNR CSTR 12/11/49		..		1FE	10,650,391	102.870	10,286,600	10,000,000	10,068,698	0	(132,364)	0	0	5.540	4.190	MON...	46,192	554,300	03/30/2011.	12/11/2049.
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39		..		1FE	3,046,018	103.750	3,206,585	3,090,684	3,080,106	0	3,449	0	0	5.950	6.140	MON...	15,322	200,137	11/19/2014.	09/15/2039.
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		..		1FE	4,635,681	101.270	4,778,217	4,718,234	4,701,881	0	13,815	0	0	5.380	5.750	MON...	21,165	260,978	04/22/2010.	02/15/2040.
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48		..		1FE	4,372,092	102.100	4,255,139	4,167,774	4,198,947	0	(38,627)	0	0	5.380	4.410	MON...	18,679	225,326	03/17/2011.	08/12/2048.
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050		..		1FE	2,007,999	98.890	1,985,630	2,008,003	2,007,971	0	389	0	0	2.540	2.560	MON...	4,256	51,462	10/23/2014.	04/20/2050.
23305M AA 3	DBCCR 2014-ARCP A SEQ SSNR 4.2382 01/34		..		1FM	5,149,992	105.450	5,272,500	5,000,000	5,124,470	0	(13,535)	0	0	4.240	3.890	MON...	17,659	211,910	01/24/2014.	01/10/2034.
245069 AK 5	DEL 2013-HDC B B SEQ FLT 03/15/2026		..		1FM	3,000,000	99.450	2,983,500	3,000,000	3,000,000	0	85	0	0	1.630	1.520	MON...	2,310	45,150	03/28/2013.	03/15/2026.
30261J AK 5	FREMF 2012-KF01 B SEQ FLT 10/25/2044		..		1FM	2,000,000	100.340	2,006,800	2,000,000	2,000,000	0	0	0	0	3.020	3.040	MON...	1,175	56,389	10/04/2012.	10/25/2044.
30288B AE 5	FREMF 2015-K721 B MEZ 3.6806 11/25/2047		..		1AM	2,204,063	87.940	2,198,406	2,500,000	2,205,383	0	1,320	0	0	3.680	5.770	MON...	7,668	0	12/04/2015.	11/25/2047.
362332 AE 8	GSMS 2006-GG8 A4 SEQ 5.56 11/10/39		..		1FM	2,482,268	101.390	2,551,657	2,516,676	2,511,074	0	6,364	0	0	5.560	5.870	MON...	11,661	147,424	03/12/2010.	11/10/2039.
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049		..		1FM	1,345,169	100.150	1,343,565	1,341,553	1,338,348	0	219	0	0	5.770	5.850	MON...	6,455	91,475	11/09/2007.	06/15/2049.
61764R BJ 6	MSBAM 2015-C20 B MEZ SEQ 4.16 02/15/48		..		1FM	5,133,859	98.820	4,940,800	5,000,000	5,123,145	0	(10,714)	0	0	4.160	3.850	MON...	17,333	182,000	02/17/2015.	02/15/2048.
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51		..		1FE	4,386,980	103.340	4,740,864	4,587,692	4,536,953	0	30,664	0	0	5.950	6.810	MON...	22,757	292,679	02/08/2010.	02/16/2051.
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		..		1FE	6,407,187	100.640	6,387,147	6,346,696	6,305,308	0	(45,752)	0	0	5.470	4.440	MON...	28,914	348,462	03/31/2010.	09/16/2039.
74928H AU 0	RBSCF 2010-RR3 MSCB SUB SSUP CSTR 06/49		..		1FE	11,967,434	105.140	12,255,314	11,656,000	11,721,135	0	(59,719)	0	0	5.920	5.470	MON...	57,473	698,519	06/03/2011.	06/16/2049.
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49		..		1FE	5,785,303	102.450	5,368,367	5,240,014	5,343,086	0	(125,870)	0	0	6.040	4.060	MON...	26,392	384,670	06/06/2011.	12/16/2049.
74930A AG 2	RBSCF 2010-RR4 CMLB SUB SSUP CSTR 12/49		..		1FE	6,274,688	102.930	6,176,014	6,000,000	6,071,030	0	(48,962)	0	0	6.040	5.260	MON...	30,220	367,205	06/02/2011.	12/16/2049.
92935V AE 8	WFRBS 2011-C3 A3 SEQ 3.998 03/15/44		..		1FM	7,812,891	104.750	8,118,358	7,750,000	7,787,246	0	(18,893)	0	0	4.000	3.760	MON...	25,820	309,845	10/31/2014.	03/15/2044.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						121,222,529	XXX	122,026,868	119,361,640	119,518,490	0	(474,058)	0	0	XXX	XXX	XXX	521,616	6,312,328	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00083V AJ 0	ACASC 2007-1A B CLO MEZ SEQ FLT 04/20/21		R		1FE	975,000	97.020	970,200	1,000,000	979,184	0	4,184	0	0	1.170	3.160	JAJO...	2,367	2,906	10/08/2015.	04/20/2021.
00084G AL 7	ACASC 2014-2A A2 CLO SSNR 3.634 01/15/27		..		1FE	1,999,544	101.900	2,038,000	2,000,000	1,999,676	0	109	0	0	3.630	3.650	JAJO...	15,344	64,604	11/06/2014.	01/15/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
00084Q AA 9	ACASC 2013-1A A1 CLO FLT 04/20/25			3	1FE	1,500,000	98.750	1,481,250	1,500,000	1,500,000	0	0	0	0	1.500	1.500	JAJO	4,554	21,936	02/27/2013.	04/20/2025.
00084Q AE 1	ACASC 2013-1A B2 CLO 3.36 04/20/25			3	1FE	993,600	97.250	972,500	1,000,000	996,075	0	884	0	0	3.360	3.480	JAJO	6,627	33,600	02/27/2013.	04/20/2025.
00100F AC 9	ACIS 2014-3A A1F CLO 3.7 02/01/2026			34	1FE	1,990,000	100.250	2,005,000	2,000,000	1,992,871	0	1,517	0	0	3.700	3.810	FMAN	12,333	74,000	01/16/2014.	02/01/2026.
00102D AC 2	ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26			3	1FE	2,000,000	98.000	1,960,000	2,000,000	2,000,000	0	(28)	0	0	3.530	3.550	FMAN	11,782	67,354	10/09/2014.	11/01/2026.
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40				1FE	1,222,619	97.540	1,192,494	1,222,619	1,222,619	0	0	0	0	4.210	4.250	MON	2,289	42,352	02/13/2015.	02/15/2040.
00163G AA 5	ALM 2012-7A A1 CLO FLT 10/19/2024			3	1FE	4,000,000	98.620	3,944,800	4,000,000	4,000,000	0	0	0	0	1.740	1.740	JAJO	14,267	68,039	10/04/2012.	10/19/2024.
001750 AA 6	AMMC CLO 2011-9A E FLT 01-15-22			3	1AM	6,440,000	98.000	6,860,000	7,000,000	6,602,069	0	30,833	0	0	7.770	9.090	JAJO	117,853	547,339	11/17/2011.	01/15/2022.
001752 AA 2	AMMC CLO 2012-10A E FLT 04/11/22			3	1AM	4,167,009	97.750	4,310,775	4,410,000	4,232,294	0	18,556	0	0	7.770	8.690	JAJO	78,056	343,840	02/06/2012.	04/11/2022.
001752 AC 8	AMMC CLO 2012-10A F FLT 4/11/22			3	1AM	2,157,960	93.000	2,278,500	2,450,000	2,243,149	0	23,570	0	0	7.770	9.670	JAJO	43,364	191,022	02/06/2012.	04/11/2022.
00175L AB 8	AMMC CLO 2014-14A A2L FLT 07/27/26				1FE	4,755,108	97.750	4,692,000	4,800,000	4,759,669	0	1,917	0	0	2.370	2.470	JAJO	21,487	148,299	06/12/2014.	07/27/2026.
00175L AD 4	AMMC CLO 2014-14A B1L MEZ FLT 07/27/26				1AM	1,416,000	89.500	1,342,500	1,500,000	1,426,090	0	5,001	0	0	3.870	4.480	JAJO	10,965	75,843	06/12/2014.	07/27/2026.
00175N AA 6	AMMC CLO 2014-15A E MEZ FLT 12/09/26				1AM	4,603,500	90.000	4,185,000	4,650,000	4,185,000	(418,584)	84	0	0	7.460	7.660	MJSD	22,154	342,205	12/09/2014.	12/09/2026.
00176A AG 0	AMMC CLO 2012-11A D FLT 10/30/23			3	1AM	6,072,570	100.000	6,300,000	6,300,000	6,113,223	0	10,047	0	0	5.820	6.350	JAJO	64,186	368,275	10/17/2012.	10/30/2023.
00176C AJ 0	AMMC CLO 2013-12A D2 5.95 05/10/25			3	1AM	3,219,315	94.500	3,090,150	3,270,000	3,230,049	0	3,712	0	0	5.950	6.290	FMAN	27,563	194,565	04/10/2013.	05/10/2025.
00176D AB 5	AMMC CLO 2013-13A A2L FLT 01/24/26			3	1FE	2,926,529	97.250	2,917,500	3,000,000	2,939,004	0	10,803	0	0	2.170	2.500	JAJO	12,477	64,676	10/31/2014.	01/26/2026.
00176E AA 5	AMMC CLO 2013-12A E FLT 05/10/2025			3	1AM	1,106,250	83.750	1,046,875	1,250,000	1,142,973	0	15,928	0	0	5.340	7.270	FMAN	9,644	66,782	06/25/2013.	05/10/2025.
00176J AA 4	AMMC CLO 2015-16A A1 FLT 04/14/27				1FE	7,305,000	99.000	7,231,950	7,305,000	7,304,525	0	(475)	0	0	1.820	1.780	JAJO	29,187	55,532	04/10/2015.	04/14/2027.
00176J AB 2	AMMC CLO 2015-16A AF SSNR 3.04 04/14/27				1FE	465,000	99.250	461,513	465,000	465,013	0	13	0	0	3.040	3.050	JAJO	3,024	5,890	04/10/2015.	04/14/2027.
00176J AC 0	AMMC CLO 2015-16A AX FLT 04/14/27				1FE	100,000	100.000	100,000	100,000	99,996	0	(4)	0	0	1.670	1.630	JAJO	367	696	04/10/2015.	04/14/2027.
00176J AD 8	AMMC CLO 2015-16A B1 MEZ FLT 04/14/27				1FE	765,000	98.500	753,525	765,000	764,933	0	(67)	0	0	2.520	2.480	JAJO	4,232	8,091	04/10/2015.	04/14/2027.
00176J AE 6	AMMC CLO 2015-16A BF MEZ FLT 04/14/27				1FE	100,000	99.000	99,000	100,000	100,004	0	4	0	0	3.920	3.940	JAJO	839	1,634	04/10/2015.	04/14/2027.
00176J AF 3	AMMC CLO 2015-16A C MEZ FLT 04/14/27				1FE	445,500	97.500	438,750	450,000	445,797	0	297	0	0	3.420	3.550	JAJO	3,378	6,481	04/10/2015.	04/14/2027.
00176J AG 1	AMMC CLO 2015-16A D MEZ FLT 04/14/27				1AM	434,925	91.000	409,500	450,000	435,899	0	974	0	0	4.070	4.560	JAJO	4,020	7,724	04/10/2015.	04/14/2027.
00176K AA 1	AMMC CLO 2015-16A E MEZ FLT 04/14/27				1AM	376,650	82.500	334,125	405,000	378,194	0	1,544	0	0	5.920	7.030	JAJO	5,262	10,136	04/10/2015.	04/14/2027.
00190Y AG 0	ARES 2013-2A C CLO FLT 07/28/2025			3	1FE	1,902,090	97.250	1,945,000	2,000,000	1,926,626	0	10,598	0	0	3.070	3.700	JAJO	11,097	61,147	06/28/2013.	07/28/2025.
00191D AJ 9	ARES 2012-3A B2 CLO 3.3815 01/17/2024			3	1FE	1,700,000	98.640	1,676,880	1,700,000	1,700,000	0	0	0	0	3.380	3.400	JAJO	11,816	57,485	12/04/2012.	01/17/2024.
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042				1FE	1,692,302	100.680	1,703,740	1,692,302	1,692,302	0	0	0	0	2.080	2.090	MON	1,663	33,186	12/06/2012.	12/15/2042.
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027				1FE	6,820,625	90.880	6,361,600	7,000,000	6,820,625	0	0	0	0	6.500	6.500	JAJO	129,556	131,053	04/30/2015.	07/25/2027.
02014P BS 2	ALM 2015-17A A1F CLO SSNR SEQ 3.419 1/28		R		1FE	2,000,000	100.000	2,000,000	2,000,000	2,000,000	0	0	0	0	3.420	3.430	JAJO	0	0	12/22/2015.	01/15/2028.
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36				1FE	1,494,379	101.060	1,486,986	1,471,389	1,492,273	0	(2,369)	0	0	3.790	3.590	MON	4,642	55,707	12/18/2014.	10/17/2036.
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36				1FE	9,052,915	100.330	9,039,741	9,010,008	9,051,996	0	(1,544)	0	0	3.680	3.620	MON	27,616	308,195	03/06/2015.	12/17/2036.
02665X AB 5	AH4R 2014-SFR3 B ABS MEZ 4.201 12/17/36				1FE	1,399,954	98.920	1,384,880	1,400,000	1,400,000	0	46	0	0	4.200	4.240	MON	4,901	58,814	11/20/2014.	12/17/2036.
02665X AC 3	AH4R 2014-SFR3 C ABS MEZ 4.596 12/17/36				1FE	2,399,850	98.580	2,365,920	2,400,000	2,401,022	0	1,172	0	0	4.600	4.610	MON	9,192	110,304	11/20/2014.	12/17/2036.
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45				1FE	4,445,972	98.800	4,392,799	4,446,153	4,444,140	0	(1,810)	0	0	3.470	3.470	MON	12,846	113,470	02/26/2015.	04/17/2052.
02666A AB 4	AH4R 2015-SFR1 B ABS MEZ SEQ 3.813 04/45				1FE	1,049,952	97.780	1,026,690	1,050,000	1,049,475	0	(476)	0	0	3.810	3.820	MON	3,336	29,471	02/26/2015.	04/17/2052.
02666A AC 2	AH4R 2015-SFR1 C ABS MEZ SEQ 4.11 04/45				1FE	749,966	97.320	729,900	750,000	749,601	0	(366)	0	0	4.110	4.120	MON	2,569	22,691	02/26/2015.	04/17/2052.
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24				2AM	2,608,746	102.000	2,660,921	2,608,746	2,608,746	0	8	0	0	8.000	8.130	MON	6,377	212,251	12/10/2014.	12/20/2024.
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019			3	1FE	19,614	99.970	19,884	19,891	19,846	0	218	0	0	0.570	1.630	JAJO	23	894	02/27/2013.	01/20/2019.
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029				1FE	2,769,231	99.500	2,755,385	2,769,231	2,769,231	0	3,026	0	0	5.130	5.180	MON	6,308	147,048	11/21/2014.	12/15/2029.
03765X AD 8	APID 2015-22A A2B CLO MEZ 10/20/2027				1FE	500,000	99.100	495,500	500,000	500,023	0	23	0	0	4.040	4.060	JAJO	4,321	0	09/16/2015.	10/20/2027.
03765Y AJ 3	APID 2015-23A A2B CLO MEZ SEQ 4.059 1/27		R		1FE	1,690,000	100.000	1,690,000	1,690,000	1,690,000	0	0	0	0	4.590	4.610	JAJO	0	0	12/03/2015.	01/14/2027.
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45				2AM	2,500,000	99.400	2,484,962	2,500,000	2,499,986	0	(14)	0	0	4.970	5.000	JAJO	16,563	0	11/06/2015.	10/30/2045.
04015U AC 2	ARES 2015-38A B2 CLO MEZ SEQ 3.84 01/27		R		1FE	2,000,000	98.360	1,967,200	2,000,000	2,000,018	0	18	0	0	3.840	3.860	JAJO	2,987	0	11/19/2015.	01/20/2027.
04964H AC 2	ATRM 8A B CLO FLT 10/23/2022			3	1FE	1,488,750	101.410	1,521,150	1,500,000	1,490,390	0	442	0	0	2.820	2.930	JAJO	8,215	42,048	09/18/2012.	10/23/2022.

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
05364C AS 1	AVERY 2015-7A A2 CLO SSNR 3.22 01/15/28		R		1FE	2,495,750	98.850	2,471,250	2,500,000	2,495,775	0	25	0	0	3.220	3.260	JAJO	2,013	0	11/16/2015.	01/15/2028.
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48				1FE	4,991,087	99.680	4,975,345	4,991,122	4,990,964	0	(120)	0	0	3.340	3.330	MON	13,875	13,875	11/10/2015.	11/15/2048.
05605G AJ 1	B2R 2015-2 B ABS SEQ MEZ 4.867 11/2048				1FE	4,119,932	102.890	4,115,600	4,000,000	4,118,447	0	(1,485)	0	0	4.870	4.410	MON	16,223	16,223	11/10/2015.	11/15/2048.
05617L AC 1	BABSN 2012-1A B CLO FLT 04/15/2022			3	1FE	1,228,125	100.000	1,250,000	1,250,000	1,236,351	0	3,326	0	0	2.820	3.090	JAJO	7,639	35,003	04/15/2013.	04/15/2022.
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025			3	1FE	2,500,000	98.050	2,451,250	2,500,000	2,500,000	0	0	0	0	1.550	1.550	FMAN	4,520	36,892	04/12/2013.	05/20/2025.
08179X AC 9	BSP 2013-IIA A2A CLO FLT 07/15/2024			3	1FE	900,000	97.260	875,322	900,000	900,000	0	0	0	0	2.170	2.180	JAJO	4,232	19,272	05/06/2013.	07/15/2024.
08180X AL 6	BSP 2015-8A A1C CLO SEQ SSNR 3.234 01/28		R		1FE	2,000,000	99.190	1,983,800	2,000,000	2,001,070	0	1,070	0	0	3.230	3.210	JAJO	5,390	0	10/29/2015.	01/20/2028.
09254D AC 9	BSIS 2006-4A C CLO MEZ FLT 04/20/2019			3	1FE	605,550	97.220	641,619	660,000	649,403	0	18,683	0	0	1.000	3.850	JAJO	1,335	6,306	04/23/2013.	04/20/2019.
09626U AA 6	BLUEM 2013-1A A1 CLO FLT 05/15/2025			3	1FE	490,600	98.850	494,250	500,000	499,970	0	(14)	0	0	1.560	1.480	FMAN	1,019	7,458	10/31/2014.	05/15/2025.
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027		R		1FE	683,186	98.780	675,004	683,333	683,231	0	29	0	0	3.470	3.500	MON	395	23,712	10/10/2012.	10/25/2027.
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028		R		1FE	1,555,878	98.200	1,530,646	1,558,750	1,558,795	0	1,377	0	0	3.350	3.480	MON	870	52,225	07/22/2013.	03/27/2028.
12479R AB 3	CAUTO 2014-1A A ABS MEZ 3.66 10/15/2044				1FE	2,498,497	98.110	2,452,740	2,500,000	2,498,732	0	195	0	0	3.660	3.700	MON	4,067	91,500	10/10/2014.	10/15/2044.
12548 AD 9	CIFC 2006-2A A1LB CLO FLT 03/01/2021			3	1FE	404,464	99.500	424,740	426,875	420,789	0	5,881	0	0	0.750	2.040	MJSD	277	2,665	03/20/2013.	03/01/2021.
12548W AF 0	CIFC 2012-3A A2F CLO 3.654 01/29/2025			3	1FE	1,800,000	97.740	1,759,320	1,800,000	1,800,000	0	(18)	0	0	3.650	3.670	JAJO	11,327	65,772	12/05/2012.	01/29/2025.
12550T AL 9	CIFC 2015-4A A1B CLO SEQ SSNR 3.45 27				1FE	1,500,000	99.450	1,491,728	1,500,000	1,500,000	0	0	0	0	3.450	3.460	JAJO	14,806	0	08/14/2015.	10/20/2027.
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028				1FE	724,893	96.900	702,546	725,000	724,923	0	21	0	0	2.830	2.850	MON	741	20,518	03/06/2013.	03/18/2028.
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28				1FE	726,531	97.170	706,202	726,800	726,587	0	52	0	0	3.220	3.250	MON	845	23,403	06/05/2013.	06/18/2028.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029				1FE	3,089,694	98.130	3,032,976	3,090,931	3,089,834	0	238	0	0	3.380	3.410	MON	3,773	104,474	10/09/2014.	10/18/2029.
13875V AL 0	CANYC 2012-1A B2 CLO 3.16 01/15/2024			3	1FE	1,189,625	97.750	1,221,875	1,250,000	1,205,412	0	5,099	0	0	3.160	4.130	JAJO	8,339	39,500	12/18/2012.	01/15/2024.
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018				1FE	1,466,192	100.340	1,470,516	1,465,533	1,465,650	0	(204)	0	0	2.750	2.750	MON	1,791	40,531	05/28/2013.	11/15/2018.
14309D AE 0	CARL 2007-10A C CLO MEZ SEQ FLT 04/19/22		R		1FE	1,116,664	93.360	1,119,386	1,199,000	1,123,050	0	6,385	0	0	0.970	3.540	JAJO	2,379	2,369	10/22/2015.	04/19/2022.
14309Y AA 2	CGMS 2012-4A A CLO FLT 01/20/2025			3	1FE	750,000	99.390	745,425	750,000	750,000	0	0	0	0	1.680	1.680	JAJO	2,550	12,565	11/19/2012.	01/20/2025.
14312J AL 6	CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28		R		1FE	6,500,000	100.000	6,500,000	6,500,000	6,500,000	0	0	0	0	3.340	3.310	JAJO	5,424	0	12/11/2015.	01/20/2028.
14312J AN 2	CGMS 2015-5A A2B CLO MEZ SEQ 4.208 01/28		R		1FE	2,000,000	100.000	2,000,000	2,000,000	2,000,275	0	275	0	0	4.210	4.180	JAJO	2,104	0	12/11/2015.	01/20/2028.
150323 AC 7	CEDF 2014-4A AF CLO SSNR 3.491 10/23/26			3	1FE	4,600,000	100.250	4,611,500	4,600,000	4,600,000	0	(119)	0	0	3.490	3.510	JAJO	30,333	160,586	09/17/2014.	10/23/2026.
15032T AG 1	CEDF 2013-1A B2 CLO 3.351 03/09/2025			3	1FE	1,980,000	97.500	1,950,000	2,000,000	1,987,144	0	2,626	0	0	3.350	3.520	MJSD	4,282	67,020	03/20/2013.	03/09/2025.
15136W AG 9	CECLO 2013-20A B1 CLO MEZ FLT 01/25/2026			3	1FE	2,325,000	98.380	2,287,219	2,325,000	2,325,000	0	0	0	0	2.320	2.330	JAJO	10,188	53,257	12/18/2013.	01/25/2026.
15136W AJ 3	CECLO 2013-20A B2 CLO MEZ 4.33 01/25/26			3	1FE	3,750,000	100.130	3,754,688	3,750,000	3,750,000	0	(24)	0	0	4.330	4.350	JAJO	29,769	162,375	12/18/2013.	01/25/2026.
15137J AC 6	CECLO 2015-23A A2B CLO MEZ 3.9 04/17/26				1FE	1,500,000	98.450	1,476,750	1,500,000	1,500,000	0	0	0	0	3.900	3.920	JAJO	12,025	29,413	03/19/2015.	04/17/2026.
184588 AD 3	CLRLK 2006-1A C CLO MEZ FLT 12/20/2020			3	1AM	2,666,438	95.500	2,674,000	2,800,000	2,708,137	0	35,221	0	0	2.020	6.370	MJSD	1,885	22,819	12/18/2015.	12/20/2020.
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047			3	6FE	2,377,035	0.010	261	2,604,969	0	0	466,249	0	0	1.940	154.980	MJSD	0	25,015	12/11/2007.	12/09/2047.
20369F AA 7	COMMF 2015-1A A CLO SSNR 5.75 11/01/2027				1FE	2,250,000	97.620	2,196,450	2,250,000	2,249,815	0	(185)	0	0	5.750	5.710	FMAN	28,031	0	09/30/2015.	11/01/2027.
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021				2AM	883,384	100.620	888,866	883,433	883,399	0	42	0	0	2.820	2.840	MON	1,107	21,342	02/03/2015.	03/15/2021.
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028		R		1FE	1,099,992	97.410	1,071,456	1,100,000	1,100,000	0	7	0	0	3.080	3.100	MON	1,223	33,880	04/17/2013.	04/18/2028.
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029		R		1FE	1,758,713	97.620	1,717,440	1,759,259	1,758,777	0	116	0	0	3.270	3.300	MON	2,077	57,528	11/05/2014.	11/18/2029.
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45				2AM	9,925,000	98.750	9,800,938	9,925,000	9,925,000	0	0	0	0	3.260	3.280	FMAN	36,872	264,399	01/22/2015.	02/20/2045.
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45				2AM	2,481,250	99.690	2,473,653	2,481,250	2,481,250	0	0	0	0	3.980	4.000	FMAN	11,247	80,649	01/22/2015.	02/20/2045.
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045				2AM	2,000,000	98.000	1,960,000	2,000,000	2,000,000	0	0	0	0	5.220	5.250	JAJO	20,574	23,182	07/24/2015.	07/20/2045.
26248P AC 5	DRYD 2006-16A B CLO MEZ FLT 10/20/2020		R		1FE	2,925,000	98.550	2,956,500	3,000,000	2,934,786	0	9,786	0	0	1.000	3.930	JAJO	6,066	0	11/16/2015.	10/20/2020.
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040		R		1FE	1,775,000	98.250	1,743,938	1,775,000	1,775,000	0	0	0	0	4.950	5.000	MON	3,903	43,173	06/15/2015.	06/15/2040.
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39		R		1FE	2,374,874	98.530	2,340,087	2,375,000	2,374,889	0	20	0	0	4.310	4.350	MON	4,549	101,510	12/12/2014.	12/15/2039.
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025				1FE	294,399	102.130	299,159	292,934	292,934	0	(8,117)	0	0	3.450	3.460	JAJO	2,583	10,247	12/05/2012.	10/01/2025.
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025				1FE	289,564	101.060	292,147	289,075	289,075	0	0	0	0	3.200	3.210	JAJO	2,364	9,287	12/05/2012.	10/01/2025.
30256W AA 5	FDF 2015-1A A CDO SEQ SSNR 4.40 11/12/30				1FE	3,000,000	99.200	2,976,000	3,000,000	3,000,000	0	0	0	0	4.400	4.400	MN	17,967	0	10/23/2015.	11/12/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30256W AB 3	FDF 2015-1A B CDO MEZ SEQ 5.00 11/12/30				1FE	3,000,000	99.200	2,976,000	3,000,000	3,000,000	0	0	0	0	5.500	5.500	MN	22,458	0	10/23/2015.	11/12/2030.
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042				1FE	4,118,008	99.830	4,091,950	4,098,795	4,110,409	0	(3,012)	0	0	4.210	4.160	MON	7,673	172,642	11/15/2012.	10/15/2042.
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42				1FE	1,945,000	99.460	1,934,478	1,945,000	1,945,000	0	0	0	0	4.210	4.250	MON	3,642	70,334	02/03/2015.	11/15/2042.
317579 AA 8	FINS 2015-1A A CLO SEQ SSNR 5.00 07/26		R		1FE	4,000,000	100.000	4,000,000	4,000,000	3,999,990	0	(10)	0	0	5.000	5.030	JAJO	31,111	0	10/20/2015.	07/30/2026.
34959W AA 7	FCBSL 2013-1A A CLO FLT 01/19/2025			3	1FE	3,000,000	98.860	2,965,800	3,000,000	3,000,000	0	0	0	0	1.500	1.500	JAJO	9,220	43,750	02/27/2013.	01/19/2025.
34959W AC 3	FCBSL 2013-1A B CLO MEZ FLT 01/19/2025				1FE	3,380,781	96.250	3,368,750	3,500,000	3,418,388	0	37,606	0	0	2.220	3.500	JAJO	15,937	57,463	02/12/2015.	01/19/2025.
35552Q AE 0	FRASR 2006-2A D CLO MEZ SEQ FLT 12/2020			3	1FE	5,378,438	98.560	5,420,800	5,500,000	5,451,366	0	68,890	0	0	2.070	3.060	MJSD	29,446	73,670	12/11/2014.	12/20/2020.
36318W AA 8	GALXY 2013-15A A CLO FLT 04/15/2025			3	1FE	1,000,000	98.300	983,000	1,000,000	1,000,000	0	0	0	0	1.570	1.570	JAJO	3,403	15,330	02/13/2013.	04/15/2025.
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028		R		1FE	4,871,508	98.380	4,869,810	4,950,000	4,886,837	0	16,353	0	0	2.980	3.380	MON	5,736	147,545	01/02/2014.	04/17/2028.
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030		R		2AM	2,001,436	99.380	1,989,035	2,001,500	2,001,500	0	69	0	0	2.740	2.760	MON	1,980	50,728	01/14/2015.	01/18/2030.
40536Y AE 4	HLCNL 2007-2A A1J CLO MEZ SEQ FLT 04/21				1FE	1,948,750	97.770	1,955,400	2,000,000	1,968,855	0	20,105	0	0	0.640	2.520	JAJO	2,453	6,219	06/16/2015.	04/24/2021.
40536Y AL 8	HLCNL 2007-2A C CLO MEZ FLT 04/24/2021				1AM	1,940,000	96.130	1,922,500	2,000,000	1,958,428	0	18,428	0	0	1.720	2.830	JAJO	6,593	25,416	02/26/2015.	04/24/2021.
41165G AC 3	HARV7 7A AF CLO SSNR 3.11 11/18/2026			3	1FE	5,500,000	99.000	5,445,000	5,500,000	5,500,000	0	(72)	0	0	3.110	3.120	FMAN	20,431	171,050	10/15/2014.	11/18/2026.
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043				2AM	1,917,500	99.670	1,911,134	1,917,500	1,917,500	0	10	0	0	4.470	4.500	MJSD	2,621	85,789	03/22/2013.	03/20/2043.
42982A AG 6	HLM 5A-2015 B2 CLO MEZ 4.57 01/29/2026				1FE	500,000	100.250	501,250	500,000	500,000	0	0	0	0	4.570	4.600	JAJO	3,935	17,582	12/18/2014.	01/29/2026.
43132R AE 1	HLDN 2013-1A B2 CLO MEZ 4.65 01/17/2026			3	1FE	1,000,000	100.050	1,000,500	1,000,000	1,000,000	0	0	0	0	4.650	4.680	JAJO	9,558	46,500	12/06/2013.	01/17/2026.
44929F AJ 1	ICG 2014-3A A1B CLO SSNR 3.32 01/25/2027				1FE	1,968,200	99.550	1,990,988	2,000,000	1,973,719	0	5,414	0	0	3.280	3.610	JAJO	12,027	55,031	12/12/2014.	01/25/2027.
44983K AF 1	INGIM 2006-3A C CLO MEZ FLT 12/13/2020		R		1FE	972,500	97.530	975,300	1,000,000	976,220	0	3,720	0	0	1.770	3.350	JAJO	3,780	4,443	09/23/2015.	12/13/2020.
46615P AE 4	JFIN 2007-1A C CLO MEZ FLT 07/20/2021				1FE	1,922,500	96.380	1,927,600	2,000,000	1,924,204	0	1,704	0	0	1.570	4.020	JAJO	6,356	0	12/15/2015.	07/20/2021.
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23				1FE	4,000,000	99.750	3,990,000	4,000,000	4,000,000	0	0	0	0	3.000	3.010	JAJO	24,333	60,000	03/24/2015.	04/20/2023.
46617Y AC 7	JFIN 2015-1A B2 CLO MEZ 4.033 03/15/2026				1FE	1,500,000	101.080	1,516,185	1,500,000	1,500,000	0	0	0	0	4.030	4.050	MJSD	2,689	38,986	03/30/2015.	03/15/2026.
46617Y AJ 2	JFIN 2015-1A A2 CLO SSNR 3.04 03/15/2026				1FE	2,000,000	98.860	1,977,200	2,000,000	2,000,000	0	0	0	0	3.040	3.050	MJSD	2,871	39,182	03/30/2015.	03/15/2026.
46618N AG 1	JFIN 2015-2A BF CLO MEZ SEQ 4.135 10/26				1FE	2,300,000	99.500	2,288,500	2,300,000	2,299,982	0	(18)	0	0	4.140	4.160	JAJO	18,228	0	09/25/2015.	10/19/2026.
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70				1FE	2,496,975	98.680	2,466,175	2,499,164	2,496,985	0	10	0	0	4.080	4.120	MON	4,532	4,249	11/20/2015.	03/17/2070.
482485 AB 5	KKR 2013-2A A1B CLO MEZ 3.3599 01/23/26			3	1FE	1,980,640	100.100	2,002,000	2,000,000	1,987,457	0	3,485	0	0	3.360	3.580	JAJO	12,693	67,198	12/20/2013.	01/23/2026.
482485 AG 4	KKR 2013-2A A2B CLO SSNR 4.1295 01/23/26			3	1FE	1,912,160	100.100	2,002,000	2,000,000	1,935,043	0	11,940	0	0	4.130	4.930	JAJO	15,600	82,590	12/20/2013.	01/23/2026.
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021			3	1FE	945,294	99.450	967,775	973,127	967,884	0	11,665	0	0	0.710	1.850	FMAN	904	6,360	03/01/2013.	05/15/2021.
48248C AC 8	KKR 2007-1A C CLO FLT 05/15/21			3	1FE	2,878,125	98.970	2,969,100	3,000,000	2,983,652	0	30,877	0	0	1.810	3.300	FMAN	7,095	52,203	01/31/2013.	05/15/2021.
48250V AL 1	KKR 13 B2 CLO MEZ 4.105 01/16/2028		R		1FE	1,650,000	100.000	1,650,000	1,650,000	1,650,005	0	5	0	0	4.110	4.130	JAJO	2,822	0	11/23/2015.	01/16/2028.
482739 AB 5	KVK 2013-1A B CLO FLT 04/14/2025			3	1FE	1,500,000	99.000	1,485,000	1,500,000	1,500,000	0	0	0	0	2.670	2.680	JAJO	8,791	39,715	01/18/2013.	04/14/2025.
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29				2AM	141,776	93.630	163,874	175,032	163,874	(11,125)	16	0	0	0.630	0.650	JAJO	208	1,021	07/02/2008.	07/25/2029.
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045				1FE	11,312,975	99.460	11,254,720	11,315,461	11,304,565	0	(7,292)	0	0	2.980	3.020	MON	14,987	291,815	02/20/2015.	01/15/2045.
55818H AL 2	MDPK 2012-10A A1B CLO FLT 01/20/2025			3	1FE	2,250,000	99.620	2,241,450	2,250,000	2,250,000	0	0	0	0	2.320	2.320	JAJO	10,572	51,610	11/15/2012.	01/20/2025.
55818K AL 5	MDPK 2013-11A C CLO FLT 10/23/2025			3	1FE	1,937,400	98.080	1,961,600	2,000,000	1,953,609	0	7,873	0	0	3.070	3.510	JAJO	11,925	61,133	08/16/2013.	10/23/2025.
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028		R		1FE	3,657,500	96.250	3,657,500	3,800,000	3,657,500	0	0	0	0	7.900	7.900	JAJO	10,138	0	12/03/2015.	01/18/2028.
56576L AN 9	MCLO 2015-8A A1C CLO SEQ SSNR 3.48 07/27				1FE	1,500,000	99.500	1,492,500	1,500,000	1,500,000	0	0	0	0	3.480	3.500	JAJO	22,765	0	06/16/2015.	07/18/2027.
56576Q AC 2	MCLO 2013-5A A2A CLO FLT 02/21/2025			3	1FE	1,000,000	98.430	984,300	1,000,000	1,000,000	0	0	0	0	2.730	2.740	FMAN	3,106	26,781	01/25/2013.	02/21/2025.
56576Q AG 3	MCLO 2013-5A B1 CLO FLT 02/21/2025			3	1FE	493,750	98.710	493,550	500,000	495,529	0	790	0	0	3.680	3.810	FMAN	2,094	18,233	01/25/2013.	02/21/2025.
56844X AE 9	MARNR 2015-1A B2 CLO MEZ 3.68 04/20/2023				1FE	5,000,000	98.660	4,933,000	5,000,000	5,000,000	0	0	0	0	3.680	3.700	JAJO	36,289	94,556	03/16/2015.	04/20/2023.
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024			3	1FE	1,998,000	97.000	1,940,000	2,000,000	1,998,757	0	257	0	0	3.610	3.640	JAJO	14,247	72,240	01/23/2013.	01/20/2024.
62405T AA 5	MHAWK 2013-2A A1 CLO FLT 07/22/2024			3	1FE	4,000,000	98.750	3,950,000	4,000,000	4,000,000	0	0	0	0	1.450	1.450	JAJO	11,737	57,685	06/04/2013.	07/22/2024.
62405T AE 7	MHAWK 2013-2A B CLO FLT 07/22/2024			3	1FE	2,925,000	96.000	2,880,000	3,000,000	2,947,921	0	9,713	0	0	1.990	2.340	JAJO	12,088	59,688	06/26/2013.	07/22/2024.
62431U AG 7	MVW 2013-1A C1 CLO FLT 04/12/2024			3	1FE	1,212,500	90.500	1,131,250	1,250,000	1,224,689	0	4,899	0	0	2.870	3.300	JAJO	8,074	35,530	04/17/2013.	04/12/2024.
62431U AN 2	MVW 2013-1A C2 CLO 3.91 04/12/2024			3	1FE	1,212,500	90.500	1,131,250	1,250,000	1,224,593	0	4,807	0	0	3.910	4.470	JAJO	10,725	48,875	04/17/2013.	04/12/2024.

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
62942Q AR 4	NRART 2015-T4 AT4 ABS SSNR 3.1956 11/47				1FE	3,999,999	99.690	3,987,455	4,000,000	3,999,996	0	(3)	0	0	3.200	3.220	MON	5,681	7,456	11/20/2015.	11/15/2047.
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028				1FE	4,998,159	97.490	4,874,315	5,000,000	4,998,475	0	316	0	0	2.650	2.670	MON	5,889	118,882	01/13/2015.	12/15/2028.
64129G AA 4	NEUB 2012-13A A1 CLO FLT 01/23/24			3	1FE	2,500,000	98.950	2,473,750	2,500,000	2,500,000	0	0	0	0	1.740	1.740	JAJO	8,441	42,704	11/20/2012.	01/23/2024.
64129G AE 6	NEUB 2012-13A C3 CLO FLT 01/23/24			3	1FE	1,425,000	96.840	1,452,600	1,500,000	1,442,626	0	5,780	0	0	3.170	3.730	JAJO	9,235	47,370	11/20/2012.	01/23/2024.
651577 AE 8	NMRK 2013-1A A3 CLO 2.43 06/02/2025			3	1FE	1,479,750	97.500	1,462,500	1,500,000	1,488,724	0	3,652	0	0	2.430	2.710	MJSD	2,936	36,450	05/29/2013.	06/02/2025.
67089N AG 7	OCP 2012-2A A2 CLO FLT 11/22/2023			3	1FE	4,500,000	99.750	4,488,750	4,500,000	4,500,000	0	0	0	0	1.860	1.860	FMAN	9,288	79,940	10/22/2012.	11/22/2023.
67089N AJ 1	OCP 2012-2A B CLO FLT 11/22/2023			3	1FE	2,253,500	99.630	2,291,375	2,300,000	2,276,068	0	7,960	0	0	2.580	2.900	FMAN	6,587	57,602	11/27/2012.	11/22/2023.
67092D AE 9	OCP 2015-10A A2B CLO MEZ SEQ 4.15 10/27				1FE	2,000,000	98.860	1,977,200	2,000,000	1,999,771	0	(229)	0	0	4.150	4.110	JAJO	16,369	0	10/06/2015.	10/26/2027.
67103Q AC 1	OFSBS 2013-5A A1LB CLO FLT 04/17/2025			3	1FE	4,000,000	99.720	3,988,800	4,000,000	4,000,000	0	0	0	0	1.770	1.770	JAJO	14,906	69,765	01/16/2013.	04/17/2025.
67103Q AG 2	OFSBS 2013-5A A2F CLO 3.8598 04/17/2025			3	1FE	2,400,000	98.790	2,370,960	2,400,000	2,400,000	0	0	0	0	3.860	3.880	JAJO	19,042	92,635	01/16/2013.	04/17/2025.
67103Q AL 1	OFSBS 2013-5A A3F CLO 4.9991 04/17/2025			3	1FE	1,200,000	99.270	1,191,240	1,200,000	1,200,000	0	0	0	0	5.000	5.030	JAJO	12,331	59,989	01/16/2013.	04/17/2025.
67107K AJ 5	OCP 2014-7A A1B CLO SSNR 3.61 10/20/2026			3	1FE	1,500,000	101.190	1,517,814	1,500,000	1,500,000	0	(54)	0	0	3.610	3.630	JAJO	10,680	48,885	10/31/2014.	10/20/2026.
67107K AL 0	OCP 2014-7A A2B CLO MEZ 4.65 10/20/2026			3	1FE	400,000	98.620	394,496	400,000	400,000	0	(20)	0	0	4.650	4.680	JAJO	3,668	16,792	10/31/2014.	10/20/2026.
67108E AA 7	OZLMF 2013-3A A1 CLO FLT 01/22/2025			3	1FE	2,497,500	99.250	2,481,250	2,500,000	2,498,045	0	841	0	0	1.650	1.640	JAJO	8,137	40,428	01/23/2013.	01/22/2025.
67108E AE 9	OZLMF 2013-3A A2B CLO 3.51 01/22/2025			3	1FE	1,400,000	97.240	1,361,360	1,400,000	1,400,000	0	(46)	0	0	3.510	3.530	JAJO	9,419	49,140	01/23/2013.	01/22/2025.
67109U AE 2	OZLM 2015-11A A2B CLO MEZ 4.17 01/30/27				1FE	2,000,000	98.990	1,979,800	2,000,000	2,000,000	0	0	0	0	4.170	4.190	JAJO	14,132	52,820	02/13/2015.	01/30/2027.
67109U AN 2	OZLM 2015-11A A1B CLO SSNR 3.28 01/30/27				1FE	2,997,000	99.660	2,989,800	3,000,000	2,997,490	0	490	0	0	3.280	3.310	JAJO	16,673	62,320	02/13/2015.	01/30/2027.
673898 AJ 1	OAKCL 2014-2A A1B CLO SSNR 3.715 10/26			3	1FE	2,000,000	101.430	2,028,680	2,000,000	2,000,000	0	825	0	0	3.720	3.730	JAJO	14,654	71,411	10/03/2014.	10/20/2026.
67389Y AF 2	OAKCL 2015-1A COMB CLO MEZ 0 10/20/2027				1FE	2,837,550	90.200	2,706,000	3,000,000	2,837,550	0	0	0	0	7.400	7.400	JAJO	66,427	0	08/04/2015.	10/20/2027.
67515E AG 1	OCTR 2014-5A A3 CLO SSNR 3.47 10/13/2026				1FE	1,500,000	97.850	1,467,750	1,500,000	1,500,000	0	(4)	0	0	3.470	3.490	JAJO	11,278	43,664	11/13/2014.	10/13/2026.
67575N AL 7	OMART 2015-T3 AT3 ABS SSNR 3.211 11/47				1FE	2,999,974	99.880	2,996,400	3,000,000	2,999,976	0	2	0	0	3.210	3.230	MON	4,281	8,563	11/06/2015.	11/15/2047.
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26				1FE	3,498,888	99.970	3,499,055	3,500,000	3,499,171	0	283	0	0	3.190	3.220	MON	4,032	97,074	01/28/2015.	03/18/2026.
69352M AG 5	GHAWK 2007-1A A3 CLO MEZ FLT 04/18/2021				1FE	3,846,250	96.130	3,845,000	4,000,000	3,869,096	0	22,846	0	0	0.670	3.240	JAJO	5,543	6,441	10/05/2015.	04/18/2021.
69352M AJ 9	GHAWK 2007-1A B CLO MEZ FLT 04/18/2021			3	1FE	945,000	95.250	952,500	1,000,000	974,304	0	24,611	0	0	1.020	3.040	JAJO	2,115	9,730	10/22/2014.	04/18/2021.
74982G AC 5	RACEP 2012-7A A CLO FLT 11/08/2024			3	1FE	2,500,000	99.250	2,481,250	2,500,000	2,500,000	0	0	0	0	1.760	1.770	FMAN	6,615	42,693	10/26/2012.	11/08/2024.
75620R AE 2	RCTTE 2015-1A COMB CLO MEZ 0 10/20/2027				1FE	4,095,969	91.090	3,916,870	4,300,000	4,095,969	0	0	0	0	7.100	7.100	JAJO	83,439	0	08/19/2015.	10/20/2027.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042				1FE	1,193,624	103.630	1,236,893	1,193,624	1,193,624	0	0	0	0	3.830	3.860	MON	2,159	44,585	03/04/2010.	07/15/2042.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44				1FE	4,752,735	102.920	4,891,515	4,752,735	4,752,735	0	0	0	0	3.580	3.610	MON	8,036	165,482	03/03/2010.	05/16/2044.
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028				1FE	999,992	103.430	1,034,300	1,000,000	1,000,000	0	(2)	0	0	4.370	4.410	MON	1,942	43,700	04/14/2011.	04/17/2028.
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045				1FE	2,299,965	103.280	2,375,504	2,300,000	2,300,000	0	15	0	0	3.830	3.860	MON	3,915	88,090	02/06/2012.	01/17/2045.
78447F AB 9	SLMA 2012-E A2A ABS SSNR 2.09 06/15/2045				1FE	999,750	99.050	990,493	1,000,000	999,924	0	55	0	0	2.090	2.100	MON	929	20,900	10/11/2012.	06/15/2045.
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027				1FE	1,999,436	97.670	1,953,320	2,000,000	1,999,784	0	123	0	0	1.770	1.780	MON	1,573	35,400	02/27/2013.	05/17/2027.
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047				1FE	2,377,060	95.980	2,399,475	2,500,000	2,435,342	0	21,336	0	0	2.500	3.480	MON	2,778	62,500	02/27/2013.	03/15/2047.
78447V AD 0	SLMA 2013-B B ABS 3.69 05/16/2044				1FE	1,857,500	95.630	1,912,686	2,000,000	1,906,928	0	21,581	0	0	3.000	4.390	MON	2,667	60,000	08/15/2013.	05/16/2044.
81881Q AG 1	SHACK 2013-3A C1 CLO FLT 04/15/2025			3	1FE	1,319,625	96.130	1,297,688	1,350,000	1,329,667	0	3,952	0	0	3.270	3.620	JAJO	9,566	43,964	03/20/2013.	04/15/2025.
81881Q AN 6	SHACK 2013-3A C2 CLO 4.48 04/15/2025			3	1FE	1,466,250	97.000	1,455,000	1,500,000	1,477,510	0	4,228	0	0	4.480	4.870	JAJO	14,187	67,200	03/20/2013.	04/15/2025.
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029				1FE	423,813	99.200	420,487	423,890	423,831	0	23	0	0	1.870	1.880	MON	242	7,927	10/25/2012.	08/20/2029.
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025				1FE	933,416	100.580	939,286	933,898	933,570	0	185	0	0	3.000	3.040	MON	1,245	28,063	01/09/2013.	03/17/2025.
83149U AC 5	SLMA 2011-B A3 ABS FLT 06/16/2042				1FE	4,843,750	103.740	5,187,000	5,000,000	4,958,958	0	46,364	0	0	2.580	3.390	MON	6,093	123,397	03/30/2012.	06/16/2042.
83608G AJ 5	SNDPT 2013-1A A2F CLO 3.388 04/26/2025			3	1FE	1,500,000	96.900	1,453,500	1,500,000	1,500,000	0	0	0	0	3.390	3.400	JAJO	9,175	50,815	03/08/2013.	04/26/2025.
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025			3	1FE	1,500,000	98.320	1,474,800	1,500,000	1,500,000	0	8	0	0	2.250	2.250	JAJO	6,084	33,696	03/08/2013.	04/26/2025.
83609W AE 0	SNDPT 2015-3A A2 CLO SEQ SSNR 3.35 01/28				1FE	5,250,000	100.000	5,250,000	5,250,000	5,250,010	0	10	0	0	3.350	3.360	JAJO	6,840	0	12/08/2015.	01/20/2028.
84861C AA 3	SPMF 2014-4A A1 ABS SNR 3.5014 01/20/45				1FE	1,896,502	97.120	1,845,280	1,900,000	1,896,502	0	(1)	0	0	3.500	3.530	MON	5,544	66,527	11/21/2014.	01/20/2045.
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23				1FE	1,726,247	99.830	1,715,806	1,718,728	1,724,783	0	(4,168)	0	0	2.700	2.430	MON	773	42,539	02/05/2015.	05/25/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC 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
850228 AD 9	SCFT 2014-AA B ABS MEZ 4.61 10/25/2027				1FE	2,540,625	100.080	2,502,000	2,500,000	2,535,364	0	(5,261)	0	0	4.610	4.350	MON	1,921	105,646	02/06/2015.	10/25/2027.
85172E AA 0	SLFT 2013-BA A ABS 3.92 01/16/23				1FE	998,459	100.050	1,000,460	1,000,000	999,548	0	443	0	0	3.920	4.000	MON	1,742	39,200	06/14/2013.	01/16/2023.
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24				1FE	6,998,603	99.840	6,988,940	7,000,000	6,998,922	0	319	0	0	3.160	3.190	MON	9,831	176,960	02/18/2015.	11/15/2024.
85431T AC 0	STAND 2007-1A A2L CLO MEZ FLT 04/27/2021		R		1FE	2,540,563	95.510	2,531,015	2,650,000	2,550,354	0	9,792	0	0	0.720	4.090	JAJO	3,512	0	11/16/2015.	04/27/2021.
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024			3	1FE	4,011,231	98.000	4,017,637	4,099,629	4,067,287	0	24,763	0	0	1.070	1.650	JAJO	9,509	42,065	03/25/2013.	01/15/2024.
87157V AA 7	SYMP 2013-11A A CLO FLT 01/17/2025			3	1FE	3,000,000	98.760	2,962,800	3,000,000	3,000,000	0	0	0	0	1.620	1.620	JAJO	10,229	47,765	01/16/2013.	01/17/2025.
87244D AA 2	WINDR 2013-1A A1 CLO FLT 04/20/2025			3	1FE	2,487,750	98.100	2,452,500	2,500,000	2,493,717	0	2,152	0	0	1.450	1.540	JAJO	7,325	35,799	03/28/2013.	04/20/2025.
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038				1FE	2,792,684	98.340	2,748,603	2,795,000	2,793,255	0	465	0	0	2.830	2.870	MON	2,417	79,116	05/28/2013.	02/22/2038.
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039				1FE	2,674,091	97.240	2,601,170	2,675,000	2,674,181	0	173	0	0	3.270	3.300	MON	2,673	87,472	11/18/2014.	11/21/2039.
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038		R		1FE	3,276,870	100.080	3,296,385	3,293,750	3,280,324	0	3,254	0	0	3.900	4.050	MON	3,925	128,456	09/13/2013.	09/20/2038.
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039		R		1FE	4,111,579	97.300	4,056,661	4,169,333	4,112,058	0	1,598	0	0	3.270	3.640	MON	4,166	70,867	11/12/2015.	10/20/2039.
89289U AA 6	TRAL 2013-1A A CLO FLT 04/20/2025			3	1FE	2,987,700	98.750	2,962,500	3,000,000	2,992,269	0	3,096	0	0	1.500	1.560	JAJO	9,108	43,872	03/26/2013.	04/20/2025.
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43				1FE	1,522,763	97.540	1,485,288	1,522,763	1,522,763	0	0	0	0	2.270	2.280	MON	1,534	34,506	12/12/2012.	01/15/2043.
92328B AC 1	VENTR 2005-1A B CLO MEZ FLT 11/22/2018				1FE	953,070	99.400	954,510	960,272	960,272	0	7,202	0	0	1.130	3.140	FMAN	1,203	9,971	01/07/2015.	11/22/2018.
92328B AD 9	VENTR 2005-1A C CLO MEZ SSNR FLT 11/18			3	1FE	1,978,750	99.750	1,995,000	2,000,000	2,000,000	0	15,348	0	0	2.180	3.320	FMAN	4,839	42,000	01/07/2015.	11/22/2018.
92329J AD 1	VENTR 2012-12A B2 CLO 3.74 02/28/2024			3	1FE	1,898,100	99.000	1,881,000	1,900,000	1,898,844	0	243	0	0	3.740	3.770	FMAN	6,514	71,060	12/19/2012.	02/28/2024.
92329N AJ 9	VENTR 2013-13A C2 CLO FLT 06/10/2025			3	1FE	1,980,000	97.750	1,955,000	2,000,000	1,985,087	0	2,667	0	0	3.690	3.660	MJSD	4,506	70,550	03/12/2013.	06/10/2025.
92331L AJ 9	VENTR 2015-22A B1F CLO MEZ SEQ 4.25 1/28		R		1FE	2,100,000	100.000	2,100,000	2,100,000	2,100,000	0	0	0	0	4.250	4.270	JAJO	0	0	12/22/2015.	01/15/2028.
92557G AL 2	VIBR 2013-2A A2B CLO 4.03 07/24/24			3	1FE	2,918,100	100.000	3,000,000	3,000,000	2,941,078	0	10,363	0	0	4.030	4.500	JAJO	22,501	121,572	08/13/2013.	07/24/2024.
95168Q AE 0	WSTC 2013-1A A2B CLO 4.066 11/07/2025			3	1FE	4,961,000	96.050	4,802,500	5,000,000	4,971,875	0	4,931	0	0	4.070	4.210	FMAN	30,495	204,430	10/08/2013.	11/07/2025.
95168W AE 7	WSTC 2014-2A A1B CLO SSNR 3.455 01/16/27				1FE	3,000,000	99.050	2,971,500	3,000,000	3,000,000	0	0	0	0	3.460	3.470	JAJO	21,594	77,738	12/09/2014.	01/16/2027.
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25				1FE	345,979	99.750	345,114	345,979	345,979	0	0	0	0	2.500	2.510	MON	721	8,649	12/12/2012.	03/20/2025.
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027				1FE	3,761,523	98.870	3,720,283	3,762,802	3,729,068	0	(24,823)	0	0	2.750	2.700	MON	8,623	79,063	02/20/2015.	05/20/2027.
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28				1FE	8,727,817	99.380	8,685,240	8,739,424	8,727,666	0	196	0	0	3.200	3.200	MON	23,305	8,545	11/17/2015.	07/20/2028.
96174Q AE 0	WESTW 2006-1A B CLO MEZ FLT 03/25/2021		R		1FE	558,000	93.220	559,320	600,000	559,172	0	1,172	0	0	1.270	3.960	MJSD	1,658	0	12/01/2015.	03/25/2021.
96174T AE 4	WESTW 2007-2A A2 CLO MEZ SEQ FLT 04/22		R		1FE	3,288,000	95.930	3,285,603	3,425,000	3,291,018	0	3,018	0	0	0.670	3.140	JAJO	4,334	0	12/15/2015.	04/25/2022.
96525W AC 7	WITEH 2015-10A B2 CLO MEZ SEQ 4.07 04/27				1FE	7,000,000	98.260	6,878,200	7,000,000	7,000,000	0	0	0	0	4.070	4.090	JAJO	60,146	143,241	03/19/2015.	04/17/2027.
98954R AB 6	ZIGG 2014-1A A2 CLO SSNR 3.44 10/17/2026				1FE	5,985,000	100.450	6,027,000	6,000,000	5,988,017	0	2,771	0	0	3.440	3.510	JAJO	42,427	180,600	11/04/2014.	10/17/2026.
98954R AD 2	ZIGG 2014-1A B2 CLO MEZ 4.57 10/17/2026				1FE	989,000	100.730	1,007,300	1,000,000	990,603	0	1,479	0	0	4.570	4.790	JAJO	9,394	39,988	11/04/2014.	10/17/2026.
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		E		1FE	2,828,100	98.500	2,785,679	2,828,100	2,828,100	0	(0)	0	0	4.880	4.920	MON	6,128	114,892	12/18/2014.	12/15/2039.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						513,912,521	XXX	509,015,068	519,654,113	512,610,777	(429,709)	1,159,364	0	0	XXX	XXX	XXX	2,374,325	12,442,228	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						1,513,500,299	XXX	1,482,360,377	1,569,861,334	1,435,087,104	(8,755,899)	3,453,446	4,689,751	0	XXX	XXX	XXX	8,064,369	55,612,435	XXX	XXX
Hybrid Securities - Issuer Obligations																					
48126H AA 8	JPMORGAN CHASE R 6.00			1	2FE	4,818,750	99.880	4,993,750	5,000,000	4,822,033	0	1,511	0	0	6.000	6.250	FA	125,000	300,000	12/19/2013.	01/01/9999.
58551T AA 5	MELLON CAP IV 6.244 06/29/49 1			1	2FE	3,000,000	76.880	2,306,250	3,000,000	3,000,000	0	0	0	0	4.000	4.000	MJSD	4,000	121,333	06/12/2007.	06/29/2049.
4299999. Hybrid Securities - Issuer Obligations						7,818,750	XXX	7,300,000	8,000,000	7,822,033	0	1,511	0	0	XXX	XXX	XXX	129,000	421,333	XXX	XXX
4899999. Total - Hybrid Securities						7,818,750	XXX	7,300,000	8,000,000	7,822,033	0	1,511	0	0	XXX	XXX	XXX	129,000	421,333	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						1,258,809,944	XXX	1,239,353,880	1,216,869,227	1,202,527,174	(7,749,802)	(6,310,588)	7,084,655	0	XXX	XXX	XXX	11,695,036	49,339,282	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						448,132,262	XXX	431,754,459	476,115,475	385,384,543	(100,831)	1,740,271	1,503,495	0	XXX	XXX	XXX	1,389,436	21,525,805	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						121,222,529	XXX	122,026,868	119,361,640	119,518,490	0	(474,058)	0	0	XXX	XXX	XXX	521,616	6,312,328	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,141,520,546	XXX	1,142,137,631	1,133,155,944	1,134,797,964	(429,709)	(668,615)	0	0	XXX	XXX	XXX	7,480,414	31,849,044	XXX	XXX
8399999. Grand Total - Bonds						2,969,685,281	XXX	2,935,272,838	2,945,502,286	2,842,228,170	(8,280,342)	(5,712,990)	8,588,150	0	XXX	XXX	XXX	21,086,502	109,026,458	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
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00838# 11 2	AGAMI SYSTEMS INC SERIES C	R		333,333.333	0.00	0.000	0	0.000	0	800,000	0	0	0	0	0	0	0	0	RP6A	08/20/2007.
025816 BJ 7	AMERICAN EXPRESS 5.20			6,000,000.000	100.00	0.985	5,910,000	98.500	5,910,000	6,000,000	39,867	316,333	0	(143,986)	(14)	0	(144,000)	0	P2UFE	11/05/2014.
025816 BL 2	AMERICAN EXPRESS C 4.90			4,000,000.000	100.00	0.950	3,800,588	95.015	3,800,588	4,000,000	57,711	105,078	0	(199,489)	77	0	(199,412)	0	P2UFE	02/25/2015.
045488 ZZ 9	ASSURERX HEALTH INC 8.00% D	R		1,076,517.000	0.00	7.090	7,632,506	7.090	7,632,506	7,632,506	0	0	0	0	0	0	0	0	P4AZ	12/15/2015.
064058 AB 6	BANK OF NY MELLON D 4.50			8,000,000.000	100.00	0.913	7,300,000	91.250	7,300,000	7,902,500	11,000	360,000	0	(68,416)	8,416	0	(60,000)	0	P2UFE	06/12/2013.
064058 AD 2	BANK OF NY MELLON E 4.95			2,250,000.000	100.00	1.000	2,210,625	98.250	2,210,625	2,250,000	3,403	71,775	0	(39,593)	218	0	(39,375)	0	P2UFE	04/23/2015.
088555 ZA 8	BIDTELLECT SERIES B	R		147,493.000	0.00	6.100	899,707	6.100	899,707	899,707	0	0	0	0	0	0	0	0	P4AZ	06/30/2015.
090645 ZZ 8	BIOWISH TECHNOLOGIES SERIES A	R		3,600,410.000	0.00	0.364	1,312,057	0.404	1,455,621	1,312,057	0	0	0	31,643	0	0	31,643	0	P4AZ	03/23/2015.
172967 34 1	CITIGROUP INC K 6.875			200,000.000	0.01	25.000	5,000,000	27.887	5,577,400	5,000,000	0	343,750	0	0	0	0	0	0	P3UFE	10/24/2013.
172967 GD 7	CITIGROUP INC 5.95 12/29/2049			3,000,000.000	100.00	0.983	2,947,500	98.250	2,947,500	3,000,000	74,871	178,500	0	7,580	(80)	0	7,500	0	P3UFE	10/22/2012.
19075Q 80 5	COBANK ACB F 6.25			40,000.000	100.00	103.750	4,150,000	103.750	4,150,000	4,000,000	62,500	250,000	0	104,000	0	0	104,000	0	P2UFE	10/01/2012.
19075Q 86 2	COBANK ACB H 6.20			10,000.000	100.00	100.500	1,005,000	100.500	1,005,000	1,000,000	15,500	52,528	0	5,000	0	0	5,000	0	P2UFE	11/19/2014.
30216# 11 1	EXPORT FINANCE SYSTEMS SER A	R		1,500,000.000	0.00	0.000	0	0.000	0	1,500,000	0	0	0	0	0	0	0	0	P6AZ	09/10/1999.
313148 87 6	FARMER MAC C 6.00			80,000.000	25.00	26.150	2,092,000	26.150	2,092,000	2,000,000	30,000	120,000	0	61,600	0	0	61,600	0	P1LFE	06/17/2014.
316773 60 5	FIFTH THIRD BANK I 6.625			160,000.000	25.00	25.000	4,000,000	28.722	4,595,504	4,000,000	0	264,998	0	0	0	0	0	0	P3LFE	12/04/2013.
316773 CM 0	FIFTH THIRD BANK 5.10			3,000,000.000	100.00	0.895	2,685,000	89.500	2,685,000	3,000,000	0	153,000	0	(90,000)	0	0	(90,000)	0	P3UFE	05/13/2013.
369604 BM 4	GEN ELECTRIC CO 4.00 A			11,110,000.000	100.00	1.000	11,110,000	100.000	11,110,000	9,860,125	19,751	14,776	0	1,248,985	890	0	1,249,875	0	P1UFE	12/03/2015.
369604 BP 7	GEN ELECTRIC CO 4.20 C			5,470,000.000	100.00	0.995	5,442,650	99.500	5,442,650	4,923,000	10,211	7,658	0	519,300	350	0	519,650	0	P1UFE	12/03/2015.
38144G 80 4	GOLDMAN SACHS GP D 5.8775			150,000.000	0.01	20.310	3,046,500	20.370	3,055,500	3,750,000	0	152,085	0	96,000	0	0	96,000	0	P3LFE	05/16/2006.
38145G 30 8	GOLDMAN SACHS GP J 5.50			40,000.000	25.00	23.750	950,000	25.910	1,036,400	1,000,000	0	55,000	0	0	0	0	0	0	P3LFE	04/18/2013.
45632Z ZZ 9	INDUSTRIAL PIPING SERIES B	R		1,500.000	1,000.00	1,000.000	1,500,000	1,000.000	1,500,000	1,500,000	0	0	0	0	0	0	0	0	P4AZ	12/08/2015.
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%	R		2,273,850.160	25,000.00	1.000	2,273,850	1.000	2,273,850	2,273,850	0	308,338	0	0	0	0	0	0	P4AZ	12/31/2015.
459745 70 9	INTL LEASE FIN B 5.59			30.000	10,000.00	32,000.000	960,000	75,000.000	2,250,000	3,000,000	0	10,401	0	0	0	0	0	0	P4UFE	04/20/2006.
46625H HA 1	JPMORGAN CHASE & CO 7.90 4/29/2049			4,000,000.000	200.00	1.016	4,065,000	101.625	4,065,000	4,015,000	53,544	316,000	0	(238,221)	(1,779)	0	(240,000)	0	P2UFE	04/17/2008.
46625H JQ 4	JPMORGAN CHASE 6.75			6,000,000.000	100.00	1.081	6,487,500	108.125	6,487,500	6,000,000	168,750	405,000	0	225,013	(13)	0	225,000	0	P2UFE	01/14/2014.
48124B AC 9	JPMORGAN CHASE SERIES Q 5.15			7,000,000.000	100.00	0.948	6,632,500	94.750	6,632,500	7,000,000	60,083	360,500	0	52,509	(9)	0	52,500	0	P2UFE	04/16/2013.
486606 50 2	KAYNE ANDERSON MLV INV E 4.25 04/01/2019			20,000.000	25.00	24.970	499,410	25.300	506,000	500,000	3,542	21,840	0	0	(2,017)	0	(2,017)	0	RP1LFE	03/14/2012.
486606 60 1	KAYNE ANDERSON F 3.50 04/15/2020			400,000.000	25.00	24.989	9,995,787	25.189	10,075,680	10,000,000	29,167	350,002	0	0	(1,582)	0	(1,582)	0	RP1LFE	03/26/2013.
486606 70 0	KAYNE ANDERSON 4.60 10/01/2021			100,000.000	25.00	24.988	2,498,806	25.510	2,551,010	2,500,000	9,583	115,001	0	0	(535)	0	(535)	0	RP1UFE	09/09/2013.
55261F 60 9	M&T BANK CORP a 5.00			4,500.000	0.50	1,020.000	4,590,000	1,020.000	4,590,000	4,503,735	0	286,875	0	112,500	0	0	112,500	0	P2UFE	08/17/2012.
55261F 70 8	M&T BANK CORP C 5.00			4,500.000	0.50	1,020.000	4,590,000	1,020.000	4,590,000	4,503,735	0	286,875	0	101,250	0	0	101,250	0	P2UFE	08/17/2012.
58503F 40 3	MEDLEY CAPITAL 6.50 01/30/2021			70,000.000	25.00	24.731	1,731,163	24.600	1,722,000	1,731,135	0	0	0	0	28	0	28	0	RP2UFE	12/14/2015.
61686Z ZZ 1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%	R		4,012.386	1,000.00	5.048	20,257	5.049	20,257	20,257	0	965	0	0	0	0	0	0	P4AZ	01/01/2015.
61762V 20 0	MORGAN STANLEY 7.125 E			180,000.000	25.00	25.000	4,500,000	28.611	5,150,016	4,500,000	80,156	320,623	0	0	0	0	0	0	P3LFE	09/25/2013.
617777 ZZ 3	MORPHICK INC SERIES A 8.00%	R		1,000,000.000	100.00	1.000	1,000,000	1.000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	P4AZ	09/04/2015.
65557C AM 5	NORDEA BANK AB 5.50 (COCO)		R	2,000,000.000	100.00	0.985	1,970,000	98.500	1,970,000	2,000,000	29,944	110,000	0	0	0	0	0	0	P2UFE	09/16/2014.
693475 AK 1	PNC FINANCIAL SER 0 6.75 12/31/49			8,000,000.000	100.00	1.060	8,480,000	106.000	8,480,000	8,000,000	0	540,000	0	(269,007)	(30,993)	0	(300,000)	0	P2UFE	07/20/2011.
693475 AM 7	PNC FINANCIAL 4.85 R			4,000,000.000	100.00	0.935	3,740,000	93.500	3,740,000	4,000,000	0	194,000	0	(50,000)	0	0	(50,000)	0	P2UFE	05/02/2013.
724481 86 6	PITNEY BOWES INTL 6.125 F			4,300.000	1,000.00	1,000.000	4,300,000	1,027.500	4,418,250	4,300,000	0	263,375	0	0	0	0	0	0	P3UFE	10/13/2009.
78013G 50 1	ROYAL BANK OF CANADA D 6.75			160,000.000	25.00	25.000	4,000,000	29.300	4,688,000	4,000,000	0	270,000	0	0	0	0	0	0	P3LFE	10/31/2013.
78409G 20 6	SCE TRUST IV H 5.375			20,000.000	25.00	27.240	544,800	27.240	544,800	500,000	0	8,286	0	44,800	0	0	44,800	0	P2LFE	08/17/2015.
808513 40 2	CHARLES SCHWAB C 6.00			80,000.000	50.00	26.930	2,154,400	26.930	2,154,400	1,993,100	0	39,340	0	161,300	0	0	161,300	0	P2UFE	07/27/2015.
808513 AE 5	SCHWAB CHARLES 7			3,000,000.000	100.00	1.136	3,408,750	113.625	3,408,750	3,000,000	87,500	210,000	0	(67,496)	(4)	0	(67,500)	0	P2UFE	01/23/2012.

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Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig-nation	Date Acquired
842400 72 3	SOUTHERN CAL ED D 6.50			40,000.000	100.00	103.300	4,132,000	103.300	4,132,000	4,000,000	0	260,000	0	5,748	0	0	5,748	0	P2UFE	03/07/2011.
857477 60 8	STATE STREET CORP D 5.90			170,000.000	75.00	27.700	4,709,000	27.700	4,709,000	4,326,500	0	250,733	0	312,800	0	0	312,800	0	P2LFE	03/13/2014.
857477 AQ 6	STATE STREET CORP F 5.25			2,500,000.000	100.00	1.000	2,500,000	100.000	2,500,000	2,500,000	38,646	41,563	0	0	0	0	0	0	P2UFE	05/14/2015.
89147L 80 3	TORTOISE ENERGY 3.95 C 5/01/2018			850,000.000	10.00	10.182	8,655,102	10.010	8,508,500	8,755,000	27,979	335,753	0	0	(66,152)	0	(66,152)	0	RP1UFE	06/23/2014.
892536 ZZ 9	TRADE FINANCE SYSTEMS INC	R		707,200.000	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	P6*A	04/30/2008.
902973 15 5	US BANCORP SERIES B F/R			40,000.000	0.01	21.860	874,400	21.860	874,400	1,000,000	8,944	35,486	0	(12,000)	0	0	(12,000)	0	P2LFE	03/22/2006.
902973 83 3	US BANCORP 6.50			450,000.000	100.00	28.720	12,924,000	28.720	12,924,000	11,379,400	182,813	731,250	0	(328,500)	0	0	(328,500)	0	P2LFE	08/26/2013.
902973 86 6	US BANCORP SER A V/R			4,241.000	0.03	780.000	3,307,980	780.000	3,307,980	3,027,585	37,933	150,497	0	(159,038)	0	0	(159,038)	0	P2LFE	10/26/2011.
902973 AY 2	US BANCORP I 5.125			2,500,000.000	100.00	1.000	2,500,000	100.000	2,500,000	2,500,000	13,524	0	0	118	(118)	0	0	0	P2UFE	11/16/2015.
949746 46 5	WELLS FARGO CO 6.625			400,000.000	25.00	28.730	11,492,000	28.730	11,492,000	10,000,000	0	662,496	0	396,000	0	0	396,000	0	P2UFE	12/11/2013.
949746 55 6	WELLS FARGO CO 5.85			120,000.000	1.67	26.170	3,140,400	26.170	3,140,400	3,000,000	0	175,502	0	62,400	0	0	62,400	0	P2LFE	07/15/2013.
949746 87 9	WELLS FARGO CO J 8.00			54,279.000	50.00	28.100	1,525,240	28.100	1,525,240	1,536,810	0	108,558	0	(58,079)	0	0	(58,079)	0	P2UFE	08/21/2013.
949746 PM 7	WELLS FARGO CO K 7.98 3/29/2049			1,000,000.000	100.00	1.040	1,040,000	104.000	1,040,000	1,073,172	23,497	79,800	0	(52,960)	(10,790)	0	(63,750)	0	P2LFE	01/31/2011.
98973A 10 4	ZIONS BANCORP SER A 5.87			80,000.000	25.00	10.981	878,480	21.510	1,720,800	2,000,000	0	81,102	0	0	0	0	0	0	P3LFE	12/04/2006.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							209,114,957	XXX	214,098,333	209,769,173	1,180,420	9,775,643	0	1,771,763	(104,108)	0	1,667,655	0	XXX	XXX
8999999. Total - Preferred Stocks							209,114,957	XXX	214,098,333	209,769,173	1,180,420	9,775,643	0	1,771,763	(104,108)	0	1,667,655	0	XXX	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
00173N 20 9	AMMC CLO IV LTD 03/23/2017	R		3,000.000	14,400	4.800	14,400	1,730,400	0	4,452	0	(111,300)	0	(111,300)	0	U	02/26/2008.
00173V 30 0	AMMC CLO III LTD 07/25/2016	R		2,500.000	26,250	10.500	26,250	615,197	0	1,742	0	(122,500)	0	(122,500)	0	U	09/30/2008.
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	R		4,200,000.000	1,806,000	43.000	1,806,000	3,570,000	138,300	534,271	0	(1,002,119)	0	(1,002,119)	0	U	10/17/2012.
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	R		3,000,000.000	1,830,000	61.000	1,830,000	2,795,400	51,837	401,459	0	(652,999)	0	(652,999)	0	U	06/12/2014.
001750 AB 4	AMMC CLO 2011-9A 01-15-22	R		7,420,000.000	4,452,000	60.000	4,452,000	7,420,000	178,141	859,768	0	(1,682,078)	0	(1,682,078)	0	U	11/17/2011.
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R		6,790,000.000	3,395,000	50.000	3,395,000	6,450,500	143,160	680,297	0	(1,636,030)	0	(1,636,030)	0	U	02/06/2012.
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	R		3,000,000.000	1,980,000	66.000	1,980,000	2,685,000	17,961	331,016	0	(385,754)	0	(385,754)	0	U	12/09/2014.
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	R		5,220,000.000	2,766,600	53.000	2,766,600	4,800,312	114,244	745,642	0	(1,158,181)	0	(1,158,181)	0	U	11/21/2013.
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	R		3,600,000.000	1,656,000	46.000	1,656,000	3,060,000	54,605	425,112	0	(784,132)	0	(784,132)	0	U	04/10/2013.
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27	R		3,360,000.000	2,545,200	75.750	2,545,200	3,057,600	66,102	136,586	0	(394,811)	0	(394,811)	0	U	04/10/2015.
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27	R		10,800,000.000	9,278,280	85.910	9,278,280	9,315,000	108,675	0	0	(36,720)	0	(36,720)	0	U	11/13/2015.
00287Y 10 9	ABBVIE INC			55,000.000	3,258,200	59.240	3,258,200	2,972,503	0	24,225	0	285,698	0	285,698	0	L	10/22/2015.
008252 10 8	AFFILIATED MANAGERS GROUP			9,000.000	1,437,840	159.760	1,437,840	1,509,692	0	0	0	(71,852)	0	(71,852)	0	L	09/28/2015.
02005N 10 0	ALLY FINANCIAL INC			370,000.000	6,896,800	18.640	6,896,800	8,206,531	0	0	0	(1,309,731)	0	(1,309,731)	0	L	09/11/2015.
02503X 10 5	AMERICAN CAPITAL AGENCY CORP			142,667.000	2,473,846	17.340	2,473,846	3,083,374	28,533	356,668	0	(225,074)	415,501	(640,575)	0	L	12/06/2013.
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP			356,325.000	4,974,297	13.960	4,974,297	6,659,827	142,530	730,466	0	(331,269)	1,407,597	(1,738,866)	0	L	01/02/2014.
037347 10 1	ANWORTH MORTGAGE ASSET CORP			580,950.000	2,527,133	4.350	2,527,133	3,254,796	87,143	342,761	0	(522,855)	0	(522,855)	0	L	12/16/2013.
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE			347,037.000	4,147,092	11.950	4,147,092	5,275,459	166,578	655,900	0	(1,325,681)	0	(1,325,681)	0	L	12/18/2013.
037833 10 0	APPLE INC			144,900.000	15,252,174	105.260	15,252,174	8,125,935	0	294,147	0	(741,888)	0	(741,888)	0	L	06/28/2013.
03938L 10 4	ARCELORMITTAL		R	400,000.000	1,688,000	4.220	1,688,000	5,069,907	0	68,000	0	285,907	3,009,907	(2,724,000)	0	L	05/31/2013.
041356 20 5	ARLINGTON ASSET INVESTMENT-A			800,842.000	10,595,140	13.230	10,595,140	12,008,665	500,526	504,640	0	(932,613)	480,913	(1,413,526)	0	L	11/16/2015.
057224 10 7	BAKER HUGHES INC			189,000.000	8,722,350	46.150	8,722,350	9,942,044	0	94,860	0	(1,222,880)	0	(1,222,880)	0	L	08/24/2015.
060505 10 4	BANK OF AMERICA CORPORATION			493,120.000	8,299,210	16.830	8,299,210	4,134,651	0	95,624	0	(441,170)	0	(441,170)	0	L	08/24/2015.
06738E 20 4	BARCLAYS PLC-SPONS ADR		R	132,500.000	1,717,200	12.960	1,717,200	2,063,913	0	51,896	0	(271,625)	0	(271,625)	0	L	06/26/2014.
081543 ZB 9	BENCHMARK ACQUISITION CO	R		280.000	0	0.000	0	0	0	0	0	0	0	0	0	A	02/13/2007.
081543 ZZ 6	BENCHMARK ACQ CO WTS 2-20-17P12 C13	R		700.000	0	0.000	0	0	0	0	0	0	0	0	0	A	02/13/2007.
088555 ZB 6	BIDTELLECT $6.78 6/29/2025	R		147,493.000	100,295	0.680	100,295	100,295	0	0	0	0	0	0	0	A	06/30/2015.
09062X 10 3	BIOGEN INC			3,500.000	1,072,225	306.350	1,072,225	1,064,152	0	0	0	8,073	0	8,073	0	L	07/24/2015.
09628D 10 4	BLUESTEM GROUP INC			1,430.000	4,219	2.950	4,219	9,826	0	0	0	(2,646)	0	(2,646)	0	U	12/31/2014.
112502 10 9	BROOKE CORP			500.000	0	0.000	0	15,015	0	0	0	105	105	0	0	L	10/27/2004.
12673A 10 8	CYS INVESTMENTS INC			966,000.000	6,887,580	7.130	6,887,580	8,059,954	0	1,062,600	0	(1,535,940)	0	(1,535,940)	0	L	12/06/2013.
133999 ZZ 8	CGL HOLDINGS II CORPORATION	R		3,450.000	3,450,000	1,000.000	3,450,000	3,450,000	0	0	0	0	0	0	0	A	04/21/2015.
14057J 10 1	CAPITOL FEDERAL FINANCIAL			36,000.000	452,160	12.560	452,160	360,000	0	30,240	0	(7,920)	0	(7,920)	0	L	12/16/2010.
156504 30 0	CENTURY COMMUNITIES			425,500.000	7,535,605	17.710	7,535,605	7,917,020	0	0	0	182,965	0	182,965	0	L	12/10/2014.
166764 10 0	CHEVRON CORPORATION			35,300.000	3,175,588	89.960	3,175,588	2,465,546	0	151,084	0	(784,366)	0	(784,366)	0	L	07/20/2010.
17275R 10 2	CISCO SYSTEMS INC			100,000.000	2,715,500	27.155	2,715,500	2,047,600	0	82,000	0	(66,000)	0	(66,000)	0	L	12/12/2013.
172967 42 4	CITIGROUP INC			396,300.000	20,508,525	51.750	20,508,525	14,616,383	0	63,408	0	(243,829)	0	(243,829)	0	L	01/15/2015.
18885T 10 8	CLIPPER REALTY INC			444,444.000	6,111,105	13.750	6,111,105	5,999,994	0	19,259	0	111,111	0	111,111	0	A	07/27/2015.
189754 10 4	COACH INC			160,300.000	5,246,619	32.730	5,246,619	7,337,838	0	216,405	0	1,015,606	1,789,855	(774,249)	0	L	06/19/2014.
20030N 10 1	COMCAST CORPORATION CLASS A			103,500.000	5,840,505	56.430	5,840,505	1,761,076	0	100,913	0	(163,530)	0	(163,530)	0	L	08/30/2010.
22282E 10 2	COVANTA HOLDING CORPORATION			72.000	1,115	15.490	1,115	1,426	18	72	0	(469)	0	(469)	0	L	05/04/2009.
22662X 10 0	CRIMSON WINE GROUP LTD			763.000	6,714	8.800	6,714	6,003	0	0	0	(534)	0	(534)	0	U	02/26/2013.
233500 ZZ 3	DTV AMERICA CORPORATION	R		888,889.000	2,000,000	2.250	2,000,000	2,000,000	0	0	0	0	0	0	0	A	06/30/2015.
247361 70 2	DELTA AIR LINES INC			41,216.000	2,089,239	50.690	2,089,239	422,715	0	18,547	0	61,824	0	61,824	0	L	04/08/2011.

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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
255402 40 6	DIVINE INC. CLASS A			24,892.000	0	0.000	0	317,378	0	0	0	0	0	0	0	U	12/26/2001.
268648 10 2	EMC CORPORATION			175,000.000	4,494,000	25.680	4,494,000	3,944,874	20,125	80,500	0	(710,500)	0	(710,500)	0	L	11/05/2013.
268684 10 7	EME REORGN TR NPV			1,041,439.000	10,414	0.010	10,414	0	0	33,211	0	(16,663)	0	(16,663)	0	A	04/01/2014.
278642 10 3	EBAY INC			50,400.000	1,384,992	27.480	1,384,992	1,039,248	0	0	0	(13,466)	0	(13,466)	0	L	06/24/2014.
288522 30 3	ELLINGTON FINANCIAL LLC			312,700.000	5,247,106	16.780	5,247,106	6,215,542	0	766,115	0	(994,386)	0	(994,386)	0	L	11/29/2011.
29402T 10 9	ENVEN ENERGY CORP			750,000.000	7,687,500	10.250	7,687,500	7,391,775	0	0	0	295,725	0	295,725	0	A	10/30/2015.
30303# 10 7	FACILITY INSURANCE HOLDING CORP CL	R		45,984.000	0	0.000	0	0	0	0	0	0	0	0	0	A	08/21/1997.
30604P 10 1	FAIRWAY ENERGY PARTNERS LLC			750,000.000	7,593,750	10.125	7,593,750	7,500,000	0	0	0	93,750	0	93,750	0	A	06/30/2015.
320666 ZZ 6	FIRST MARINER BANK	R		62,500.000	1,250,000	20.000	1,250,000	1,250,000	0	0	0	0	0	0	0	A	06/30/2014.
354613 10 1	FRANKLIN RESOURCES INC			137,750.000	5,071,955	36.820	5,071,955	5,432,043	24,795	19,313	0	(360,088)	0	(360,088)	0	L	09/29/2015.
35671D 85 7	FREEPORT-MCMORAN COPPER			185,000.000	1,252,450	6.770	1,252,450	5,067,441	0	106,005	0	205,641	3,274,791	(3,069,150)	0	L	06/24/2013.
359678 10 9	FULL HOUSE RESORTS, INC			35,331.000	59,003	1.670	59,003	77,022	0	0	0	9,539	0	9,539	0	L	05/30/2008.
369300 10 8	GENERAL CABLE CORPORATION			861,550.000	11,570,617	13.430	11,570,617	12,303,465	0	481,221	0	(658,102)	0	(658,102)	0	L	09/29/2015.
369604 10 3	GENERAL ELECTRIC COMPANY			465,000.000	14,484,750	31.150	14,484,750	7,267,521	106,950	427,800	0	2,734,200	0	2,734,200	0	L	09/22/2011.
37045V 10 0	GENERAL MOTORS CO			631,400.000	21,473,914	34.010	21,473,914	20,277,822	0	649,548	0	899,308	0	899,308	0	L	08/24/2015.
375558 10 3	GILEAD SCIENCES INC			67,500.000	6,830,325	101.190	6,830,325	4,683,031	0	87,075	0	467,775	0	467,775	0	L	04/10/2014.
40434L 10 5	HP INC			411,250.000	4,869,200	11.840	4,869,200	4,359,963	50,995	276,360	0	(7,803,610)	0	(7,803,610)	0	L	07/17/2012.
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO			411,250.000	6,251,000	15.200	6,251,000	5,243,353	22,619	0	0	2,420,347	0	2,420,347	0	L	11/02/2015.
43785V 10 2	HOMESTREET INC			58,406.000	1,267,994	21.710	1,267,994	642,466	0	0	0	251,146	0	251,146	0	L	02/10/2012.
447011 10 7	HUNTSMAN CORP			198,000.000	2,251,260	11.370	2,251,260	2,366,787	0	24,750	0	(115,527)	0	(115,527)	0	L	10/23/2015.
45665G 30 3	INFINITY PHARMACEUTICALS INC			20,000.000	157,000	7.850	157,000	359,448	0	0	0	9,648	190,448	(180,800)	0	L	06/04/2013.
45774W 10 8	INSTEEL INDUSTRIES INC			24,609.000	514,820	20.920	514,820	414,545	24,609	2,953	0	(65,460)	0	(65,460)	0	L	05/15/2007.
46131B 10 0	INVESCO MORTGAGE CAPITAL			61,000.000	755,790	12.390	755,790	920,711	24,400	106,750	0	(187,270)	0	(187,270)	0	L	07/10/2013.
46625H 10 0	J.P. MORGAN CHASE & CO			260,000.000	17,167,800	66.030	17,167,800	8,545,743	0	436,800	0	897,000	0	897,000	0	L	11/17/2011.
477700 ZA 9	JOBSON MEDICAL LLC	R		88,899.940	0	0.000	0	0	0	0	0	0	0	0	0	A	03/20/2012.
478160 10 4	JOHNSON & JOHNSON			86,000.000	8,833,920	102.720	8,833,920	4,985,622	0	253,700	0	(159,100)	0	(159,100)	0	L	03/18/2011.
48248M 10 2	KKR & CO LP			139,500.000	2,174,805	15.590	2,174,805	2,884,458	0	203,805	0	(985,882)	0	(985,882)	0	L	09/25/2015.
487836 10 8	KELLOGG CO			218,850.000	15,816,290	72.270	15,816,290	11,109,557	0	433,323	0	1,494,746	0	1,494,746	0	L	11/04/2010.
50181P 10 0	LCNB CORPORATION			114,785.000	1,877,883	16.360	1,877,883	2,007,428	0	73,462	0	148,073	0	148,073	0	L	09/25/2014.
522111 ZB 2	LECTRUS CORP WARRANTS	R		17,481.000	6,667	0.381	6,667	6,667	0	0	0	0	0	0	0	A	11/15/2013.
524901 10 5	LEGG MASON INC			82,000.000	3,216,860	39.230	3,216,860	3,442,513	16,400	16,400	0	(225,653)	0	(225,653)	0	L	09/28/2015.
527288 10 4	LEUCADIA NATIONAL CORP			7,633.000	132,738	17.390	132,738	215,277	0	1,908	0	(38,394)	0	(38,394)	0	L	08/16/2011.
55405W 10 4	MYR GROUP INC			19,060.000	392,827	20.610	392,827	247,780	0	0	0	(129,417)	0	(129,417)	0	L	12/13/2007.
58503F 10 6	MEDLEY CAPITAL CORP			700,645.000	5,268,850	7.520	5,268,850	6,154,373	0	732,864	0	(960,367)	0	(960,367)	0	L	10/27/2015.
58503T 10 6	MEDLEY MANAGEMENT INC - A			276,350.000	1,572,432	5.690	1,572,432	4,836,535	0	215,540	0	866,250	3,264,104	(2,397,854)	0	L	08/12/2015.
59156R 10 8	METLIFE INC			160,000.000	7,713,600	48.210	7,713,600	5,864,492	0	220,600	0	(824,204)	0	(824,204)	0	L	09/24/2015.
609207 10 5	MONDELEZ INTERNATIONAL INC			223,250.000	10,010,530	44.840	10,010,530	4,235,631	37,952	138,415	0	1,900,974	0	1,900,974	0	L	08/27/2010.
62913F 50 8	NII HOLDINGS INC			24,793.000	125,205	5.050	125,205	378,093	0	0	0	(36,198)	216,691	(252,889)	0	L	06/26/2015.
629209 30 5	NMI HOLDINGS INC			462,000.000	3,127,740	6.770	3,127,740	4,943,130	0	0	0	147,570	1,237,890	(1,090,320)	0	U	03/04/2014.
629377 50 8	NRG ENERGY INC			3,424.000	40,300	11.770	40,300	108,472	0	1,986	0	5,650	57,626	(51,976)	0	L	04/01/2014.
633707 10 4	NATIONAL BANK HOLDINGS CORP CL A			3,776.000	80,693	21.370	80,693	75,520	0	755	0	7,401	0	7,401	0	L	10/13/2009.
649445 10 3	NEW YORK COMMUNITY BANCORP			350,000.000	5,712,000	16.320	5,712,000	5,079,035	0	350,000	0	112,000	0	112,000	0	L	09/29/2011.
66704R 80 3	NORTHSTAR REALTY FINANCE CORP			938,875.000	15,989,041	17.030	15,989,041	17,329,294	0	443,531	0	(1,340,253)	0	(1,340,253)	0	L	12/14/2015.
66706L 10 1	NORTHSTAR REALTY EUROPE CORP			141,708.000	1,673,571	11.810	1,673,571	1,657,300	0	21,256	0	16,271	0	16,271	0	L	11/03/2015.
674001 20 1	OAKTREE CAPITAL GROUP LLC			8,000.000	381,760	47.720	381,760	369,058	0	16,800	0	(32,880)	0	(32,880)	0	L	10/14/2014.

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				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
682143	10	2	OMEROS CORP			286,040.000	4,499,409	15.730	4,499,409	3,949,236	0	0	0	(232,378)	0	(232,378)	0	U	10/01/2015.
68620A	10	4	ORGANOVO HOLDINGS INC	R		91,500.000	227,835	2.490	227,835	74,500	0	0	0	(435,540)	0	(435,540)	0	L	12/17/2012.
69290R	10	4	PDVWIRELESS INC			425,000.000	11,687,500	27.500	11,687,500	9,000,000	0	0	0	2,687,500	0	2,687,500	0	L	07/16/2015.
695042	10	1	PACIFIC VENTURES GROUP INC			1,320.000	990	0.750	990	270,655	0	0	0	396	0	396	0	U	12/02/1996.
70450Y	10	3	PAYPAL HOLDINGS INC			50,400.000	1,824,480	36.200	1,824,480	1,429,990	0	0	0	394,490	0	394,490	0	L	07/20/2015.
70469L	10	0	PEAK RESORTS INC			1,120,625.000	6,734,956	6.010	6,734,956	9,734,128	154,086	565,924	0	988,889	2,999,172	(2,010,283)	0	L	04/20/2015.
73754Y	10	0	POTBELLY CORP			30,000.000	351,300	11.710	351,300	473,469	0	0	0	(34,800)	0	(34,800)	0	L	06/27/2014.
74348T	10	2	PROSPECT CAPITAL CORP			400,000.000	2,792,000	6.980	2,792,000	3,303,832	33,332	421,812	0	(512,000)	0	(512,000)	0	L	12/17/2014.
744320	10	2	PRUDENTIAL FINANCIAL, INC			214,500.000	17,462,445	81.410	17,462,445	14,504,845	0	271,080	0	147,707	0	147,707	0	L	08/25/2015.
76117W	10	9	RESOLUTE FOREST PRODUCTS		I	474,084.000	3,588,816	7.570	3,588,816	4,355,590	0	0	0	(766,774)	0	(766,774)	0	L	12/11/2015.
76150W	10	7	REVERSE MORTGAGE INVESTMENT			600,000.000	6,150,000	10.250	6,150,000	9,000,000	0	348,000	0	(3,000,000)	0	(3,000,000)	0	U	02/06/2014.
76155G	10	7	REVOLUTION LIGHTING TECHNOLOGIES INC			5,412,854.000	4,303,219	0.795	4,303,219	6,259,126	0	0	0	(2,265,004)	0	(2,265,004)	0	L	08/05/2015.
76169C	10	0	REXFORD INDUSTRIAL REALTY INC			45,000.000	736,200	16.360	736,200	630,000	6,075	22,275	0	29,250	0	29,250	0	L	07/19/2013.
811065	10	1	SCRIPPS NETWORKS INTER-CL A			133,000.000	7,342,930	55.210	7,342,930	6,859,051	0	48,702	0	483,879	0	483,879	0	L	09/25/2015.
813888	ZA	5	SEBRING SOFTWARE $0.01 4/25/2023	R		2,222,907.000	0	0.000	0	210,000	0	0	0	36,613	210,000	(173,387)	0	A	04/25/2013.
86181Q	30	0	STONEGATE MORTGAGE CORP			1,190,725.000	6,489,451	5.450	6,489,451	16,272,937	0	0	0	0	5,490,886	(5,490,886)	0	L	10/23/2015.
86933F	10	7	SUTHERLAND ASSET MANAGEMENT			439,388.000	4,833,268	11.000	4,833,268	6,134,695	219,694	470,461	0	(206,541)	926,442	(1,132,983)	0	U	09/15/2015.
878742	20	4	TECK RESOURCES LTD-CLS B		I	47,100.000	181,806	3.860	181,806	986,824	0	25,386	0	(44,274)	416,364	(460,638)	0	L	06/26/2013.
89147L	10	0	TORTOISE ENERGY INFRASTRUCTURE			160,236.000	4,457,766	27.820	4,457,766	5,375,401	0	191,542	0	(581,963)	234,159	(816,122)	0	L	12/11/2015.
90187B	10	1	TWO HARBORS INVESTMENT CORP			273,000.000	2,211,300	8.100	2,211,300	2,703,848	70,980	283,920	0	(524,160)	0	(524,160)	0	L	12/06/2013.
92345Y	10	6	VERISK ANALYTICS INC-CLASS A			186,191.000	14,314,364	76.880	14,314,364	23,907	0	0	0	2,388,831	0	2,388,831	0	L	10/06/2011.
92553P	20	1	VIACOM INC CLASS B			438,350.000	18,042,486	41.160	18,042,486	18,470,101	175,340	175,340	0	(427,615)	0	(427,615)	0	L	08/27/2015.
92870X	30	9	VOLTARI CORP			5,652.000	28,260	5.000	28,260	821,934	0	0	0	24,530	0	24,530	0	L	06/17/2010.
949746	10	1	WELLS FARGO & CO			272,000.000	14,785,920	54.360	14,785,920	6,872,646	0	401,200	0	(125,120)	0	(125,120)	0	L	08/23/2011.
983555	ZZ	9	XCEL BRANDS WTS $0.01 09/28/2018	R		109,328.000	818,757	7.489	818,757	546,640	0	0	0	185,748	0	185,748	0	A	09/29/2011.
D18190	89	8	DEUTSCHE BANK AG-REGISTERED		F	354,112.000	8,551,805	24.150	8,551,805	11,456,495	0	245,081	0	(1,810,973)	0	(1,810,973)	0	L	12/11/2015.
G0750W	10	4	AXOVANT SCIENCES LTD		F	86,197.000	1,554,135	18.030	1,554,132	1,121,245	0	0	0	432,887	0	432,887	0	L	10/16/2015.
G5785G	10	7	MALLINCKRODT PLC		F	87,500.000	6,530,125	74.630	6,530,125	5,952,499	0	0	0	577,627	0	577,627	0	L	10/22/2015.
G5960L	10	3	MEDTRONIC PLC		F	85,000.000	6,538,200	76.920	6,538,200	2,685,326	32,300	116,450	0	401,200	0	401,200	0	L	08/15/2011.
G79441	10	4	SEACO LTD		F	1,043,750.000	209	0.000	209	44,439	0	0	0	0	0	0	0	L	02/12/2009.
Y4480#	10	0	KMG INFOTECH PRIVATE LIMITED	R	F	800,000.000	0	0.000	0	1,550,000	0	0	0	0	0	0	0	A	08/08/2006.
29402T	11	7	ENVEN ENERGY CORP-CW20 15			750,000.000	67,125	0.090	67,125	67,125	0	0	0	0	0	0	0	U	10/30/2015.
29402T	30	7	ENVEN ENERGY CORP-CW20 12.5			750,000.000	41,100	0.055	41,100	41,100	0	0	0	0	0	0	0	U	10/30/2015.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)							531,877,514	XXX	531,877,511	508,173,545	2,819,005	19,293,979	0	(21,079,213)	25,622,448	(46,701,662)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																			
C7051#	10	6	GAI WARRANTY COMPANY OF CANADA		C	100.000	0	1,894.640	189,464	780,235	0	0	0	0	0	0	0	K	11/25/2002.
C7078#	10	5	PLLS CDA INS BROKERS INC		C	49.000	0	2,175.190	106,584	9,620	0	0	0	0	0	0	0	K	12/12/2001.
C7078#	11	3	PLLS CDA INS BROKERS CLASS A2		C	49.000	0	2,175.190	106,584	9,620	0	0	0	0	0	0	0	K	12/12/2001.
G70631	ZZ	5	INSURANCE (GB) LIMITED		D	17,714,285.000	0	0.080	1,489,810	1,489,810	0	0	0	(1,489,800)	0	(1,489,800)	0	K	09/28/2012.
P2826#	10	7	EL AGUILA COMPANIA DE SEGUROS CL I		D	1,647,711.000	9,812,308	5.960	9,812,308	12,646,394	0	0	0	(4,283,185)	0	(4,283,185)	0	K	03/25/2010.
02940Z	AA	9	AMERICAN SIGNATURE UNDERWRITERS, INC			1,000.000	0	1.000	1,000	1,000	0	0	0	0	0	0	0	K	07/03/2001.
11483*	10	3	BROTHERS PROPERTY CORPORATION			80.000	12,614,457	157,680.710	12,614,457	800,000	0	0	0	12,614,457	0	12,614,457	0	K	10/01/1987.
22729*	10	4	CROP MANAGERS INSURANCE AGENCY INC			1,000.000	0	1.000	1,000	510,267	0	0	0	0	0	0	0	K	12/28/1989.
248111	ZZ	2	DEMPSEY AND SIDERS AGENCY, INC.			343.000	0	502.830	172,472	1,241,979	0	0	0	0	0	0	0	K	01/13/1976.
27951#	10	8	EDEN PARK INSURANCE BROKERS, INC.			1,000.000	0	821.230	821,234	1,351,417	0	0	0	0	0	0	0	K	12/31/2006.

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
30244# 10 9	FCIA MANAGEMENT COMPANY INC.			158.000	0	4,320.680	682,667	237,000	0	142,200	0	0	0	0	0	K	10/01/1991.
309570 ZZ 5	FARMERS CROP INSURANCE ALLIANCE INS			500.000	0	283.480	141,740	50,000	0	0	0	0	0	0	0	K	09/30/2005.
36145# 10 6	GAI WARRANTY COMPANY			850.000	4,905,360	5,771.010	4,905,360	83,401,850	0	0	0	875,130	0	875,130	0	K	03/12/2001.
37939@ 10 6	GLOBAL PREMIER FINANCE COMPANY			1,000.000	0	329.630	329,627	1,000	0	800,000	0	0	0	0	0	K	09/18/1998.
38981@ 10 1	GREAT AMERICAN AGENCY OF TEXAS, INC.			1,000.000	0	1.000	1,000	1,000	0	0	0	0	0	0	0	K	11/19/2002.
38982@ 10 0	GREAT AMERICAN ALLIANCE INSURANCE CO.			900.000	29,805,202	33,116.890	29,805,202	28,816,485	0	0	0	693,740	0	693,740	0	K	03/16/1999.
38983@ 10 9	GREAT AMERICAN ASSURANCE COMPANY			15,000.000	19,504,626	1,300.310	19,504,626	13,151,223	0	0	0	296,094	0	296,094	0	K	12/31/1985.
38983Z ZZ 9	GREAT AMERICAN CASUALTY INSURANCE CO.			10,000.000	11,792,046	1,179.210	11,792,046	8,032,679	0	1,200,000	0	(991,865)	0	(991,865)	0	K	04/24/2003.
38984@ 10 8	GREAT AMERICAN E&S INSURANCE COMPANY.			10,000.000	46,188,583	4,618.860	46,188,583	37,150,000	0	1,000,000	0	(266,825)	0	(266,825)	0	K	03/14/1979.
38985* 10 9	GREAT AMERICAN SECURITY INSURANCE CO.			24,000.000	16,750,276	697.930	16,750,276	15,818,371	0	1,500,000	0	(1,234,661)	0	(1,234,661)	0	K	12/31/2004.
38985# 10 5	GREAT AMERICAN INSURANCE CO. OF NY			200,000.000	48,268,099	241.340	48,268,099	23,431,111	0	0	0	1,076,821	0	1,076,821	0	K	12/31/1970.
38986* 10 8	GREAT AMERICAN PROTECTION INS. CO.			24,000.000	24,005,407	1,000.230	24,005,407	14,200,000	0	2,600,000	0	(2,032,338)	0	(2,032,338)	0	K	12/12/1991.
38986# 10 4	GREAT AMERICAN CONTEMPORARY INS. CO.			300.000	10,466,698	34,889.000	10,466,698	10,382,102	0	0	0	109,443	0	109,443	0	K	03/31/2004.
38986@ 10 6	GREAT AMERICAN SPIRIT INSURANCE CO.			24,000.000	18,423,774	767.660	18,423,774	17,260,328	0	2,000,000	0	(1,659,446)	0	(1,659,446)	0	K	12/31/2004.
389869 9Z 3	GREAT AMERICAN INSURANCE AGENCY, INC.			1,000.000	0	915.420	915,422	261,000	0	0	0	0	0	0	0	K	07/30/1999.
38987# 10 3	GREAT AMERICAN MGMT. SERVICES INC.			100.000	0	297.980	29,798	10,090,392	0	0	0	0	0	0	0	K	06/07/1971.
38987@ 10 5	GREAT AMERICAN LLOYD'S, INC.			1,000.000	0	1.000	1,000	1,000	0	0	0	0	0	0	0	K	09/08/1983.
38988@ 10 4	GREAT AMERICAN RE INC.			600.000	0	1.180	710	710	0	0	0	0	0	0	0	K	10/01/1975.
38990# 10 8	GREAT AMERICAN FIDELITY INSURANCE CO.			2,500.000	46,198,638	18,479.460	46,198,638	38,762,449	0	1,000,000	0	(282,854)	0	(282,854)	0	K	12/30/1994.
49309@ 10 3	KEY LARGO GROUP, INC.			27,465.000	0	1.170	32,225	17,915,000	0	0	0	0	0	0	0	K	12/23/1992.
63654U 10 0	NATIONAL INTERSTATE CORPORATION			10,200,000.000	216,592,002	21.235	216,592,002	385,560	0	5,304,000	0	(23,952,823)	0	(23,952,823)	0	L	12/28/1989.
74315# 10 1	PROFESSIONAL RISK BROKERS			1,000.000	0	5,221.900	5,221,902	13,648,603	0	4,000,000	0	0	0	(0)	0	K	12/31/2006.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					515,327,479	XXX	525,571,719	351,838,206	0	19,546,200	0	(20,528,113)	0	(20,528,113)	0	XXX	XXX
9799999. Total - Common Stock					1,047,204,993	XXX	1,057,449,230	860,011,751	2,819,005	38,840,179	0	(41,607,326)	25,622,449	(67,229,775)	0	XXX	XXX
9899999. Total Common and Preferred Stock					1,256,319,950	XXX	1,271,547,563	1,069,780,924	3,999,425	48,615,822	0	(39,835,563)	25,622,449	(65,562,120)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....21, the total $ value (included in Column 8) of all such issues $.....48,480,295.

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								
38375U MV 9	GNR 2014-H16 BI WAC-IO 07/20/2064		03/03/2015	BANC OF AMERICA SECURITIES		2,508,657	0	5,016
912828 J6 8	U.S. TREASURY NOTES 1.00 03/15/2018		03/25/2015	GOLDMAN SACHS		1,001,875	1,000,000	299
912828 SM 3	U.S. TREASURY NOTES 1.00 03/31/2017		01/14/2015	GOLDMAN SACHS		403,656	400,000	1,176
912828 XA 3	U.S. TREASURY NOTES 1.00 05/15/2018		05/28/2015	GOLDMAN SACHS		5,973,388	5,965,000	2,269
0599999.	Total - Bonds - U.S. Government					9,887,577	7,365,000	8,760
Bonds - U.S. States, Territories and Possessions								
13063C XP 0	CALIFORNIA ST REF CM 3.875 12/01/2030		10/09/2015	BANC OF AMERICA SECURITIES		2,500,000	2,500,000	0
13063C XS 4	CALIFORNIA ST REF CM 2.45 12/01/2031		10/09/2015	BANC OF AMERICA SECURITIES		16,500,000	16,500,000	0
97705L 7K 7	WISCONSIN ST PREREF 1 5.00 05/01/2018		02/13/2015	Defeasement		69,328	65,000	921
97705L 7P 6	WISCONSIN ST UNREF 1 5.00 05/01/2018		02/13/2015	Defeasement		2,223,827	2,085,000	29,538
1799999.	Total - Bonds - U.S. States, Territories & Possessions					21,293,155	21,150,000	30,458
Bonds - U.S. Special Revenue and Special Assessment								
02765U GP 3	AMERICAN PWR OH PREREF A 5.00 02/15/2017		01/20/2015	Defeasement		1,578,198	1,530,000	32,938
02765U HM 9	AMERICAN PWR OH UNREF A 5.00 02/15/2017		01/20/2015	Defeasement		1,206,857	1,170,000	25,188
130536 QV 0	CALIFORNIA ST POLL B-1 3.00 11/01/2025		10/30/2015	BANC OF AMERICA SECURITIES		3,000,000	3,000,000	0
130536 QW 8	CALIFORNIA ST POLL B-2 3.125 11/01/2040		10/30/2015	BANC OF AMERICA SECURITIES		2,425,000	2,425,000	0
20775B 7X 8	CT HSG FIN AUTH A 3.35 11/15/2030		02/11/2015	BANC OF AMERICA SECURITIES		2,940,000	2,940,000	0
34074M LZ 2	FL HSG FIN CORP A 3.50 07/01/2046		01/22/2015	CITIGROUP		2,946,942	2,715,000	0
34074M MY 4	FLORIDA HSG FIN CORP 1 4.00 01/01/2047		11/24/2015	MORGAN STANLEY		3,260,730	3,000,000	0
373539 2E 4	GEORGIA HSG & FIN B-1 3.50 12/01/2045		12/02/2015	BANC OF AMERICA SECURITIES		4,241,560	4,000,000	0
373539 K6 1	GA HSG & FIN AUTH 3.45 12/01/2032		10/01/2015	MORGAN STANLEY		9,090,810	9,000,000	107,813
373539 Y2 5	GEORGIA ST HSG & FIN A-1 3.50 06/01/2045		04/09/2015	CITIGROUP		3,218,340	3,000,000	0
373539 Y4 1	GEORGIA ST HSG & FIN A-1 3.65 12/01/2033		04/09/2015	CITIGROUP		4,000,000	4,000,000	0
45203L BS 1	IL ST HSG DEV MF PT 3.00 2/01/2031		01/22/2015	RBC CAPITAL MARKETS		1,625,000	1,625,000	3,385
56052F AR 6	ME HSG AUTH B 3.20 11/15/2030		02/04/2015	CITIGROUP		3,435,000	3,435,000	0
56052F DF 9	ME HSG AUTH G 3.50 11/15/2045		12/02/2015	CITIGROUP		582,989	550,000	0
57419R YB 5	MD CMNTY DEV ADMIN A 3.50 09/01/2045		11/18/2015	RBC CAPITAL MARKETS		4,763,835	4,500,000	0
57587A JD 1	MA HSG FIN AGY 178 3.50 06/01/2042		11/18/2015	RBC CAPITAL MARKETS		5,811,685	5,500,000	0
57587A JE 9	MA HSG FIN AGY 178 3.70 12/01/2033		11/18/2015	RBC CAPITAL MARKETS		2,500,000	2,500,000	0
57587A MD 7	MA HSG FIN AGY I 3.45 12/01/2050		12/11/2015	BARCLAYS CAPITAL		5,000,000	5,000,000	0
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		01/13/2015	RBC CAPITAL MARKETS		10,013,152	10,013,152	0
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045		03/11/2015	RBC CAPITAL MARKETS		5,000,000	5,000,000	0
60416Q GF 5	MN ST HSG FIN D 2.90 11/01/2045		10/09/2015	RBC CAPITAL MARKETS		6,000,000	6,000,000	0
60416S JB 7	MINNESOTA HSG FIN E 3.50 01/01/2032		02/17/2015	WELLS FARGO BROKERAGE SERVICES		4,981,250	5,000,000	31,111
60416S MZ 0	MN HSG FIN AGY E 3.50 01/01/2046		11/25/2015	RBC CAPITAL MARKETS		13,149,625	12,500,000	0
60636U BS 7	MO ST ENV IMPT PREREF 5.00 01/01/2019		12/08/2015	Defeasement		5,307	5,000	109
60636U BZ 1	MO ST ENVR IMPT UNREF A 5.00 1/01/19		12/08/2015	Defeasement		2,780,895	2,620,000	57,131
60637B HV 5	MO HSG DEV COMMSN C 4.00 11/01/2036		11/20/2015	GEORGE K BAUM & COMPANY		8,135,700	7,500,000	0
64577B JH 8	NJ ECON DEV-PREREF 5 17 12/15/2017		07/17/2015	Defeasement		606,351	585,000	2,600
64577B JH 8	NJ ECON DEV-PREREF 5 17 12/15/2017		09/22/2015	Exchanged		2,005,712	1,940,000	26,136
64577B JJ 4	NJ ECON DEV-UNREF 5 17 12/15/2017		07/17/2015	Defeasement		2,088,543	2,015,000	8,956
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045		02/20/2015	JP MORGAN SECURITIES INC		2,121,560	2,000,000	0
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041		02/26/2015	JP MORGAN SECURITIES INC		5,000,000	5,000,000	0
647200 3P 7	NEW MEXICO ST MTG E 3.10 09/01/2037		11/18/2015	JP MORGAN SECURITIES INC		5,000,000	5,000,000	0
64970H ET 7	NEW YORK CITY HSG A-1 3.375 11/15/2029		02/18/2015	WELLS FARGO BROKERAGE SERVICES		4,000,000	4,000,000	22,500
64972B H8 1	NYC HSG L-2-A 3.60 11/01/2033		03/24/2015	MORGAN STANLEY		10,958,500	10,850,000	158,410
64972C SH 7	NY HSG DEV CORP H 2.95 11/01/2045		12/09/2015	WELLS FARGO BROKERAGE SERVICES		8,020,000	8,020,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
649883 D9 3	NY MTGE AGY 190 3.45 10/01/2030		02/11/2015	MORGAN STANLEY		1,175,000	1,175,000	0
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034		02/11/2015	MORGAN STANLEY		6,352,080	6,000,000	0
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035		07/24/2015	GEORGE K BAUM & COMPANY		900,000	900,000	0
67756Q NM 5	OHIO HSG FIN AGY 3.05 02/01/2044		02/05/2015	GEORGE K BAUM & CO		11,702,654	11,450,738	0
708796 N9 4	PA HSG FIN AGY A 3.85 10/01/2030		02/12/2015	MORGAN STANLEY		8,500,000	8,500,000	0
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040		08/19/2015	JP MORGAN SECURITIES INC		3,144,300	3,000,000	0
708796 X3 6	PA HSG FIN 118A 3.85 10/01/2030		11/05/2015	RBC CAPITAL MARKETS		2,965,000	2,965,000	0
72316W ZE 0	PINELLAS HSG FIN B 3.35 01/01/2046		12/10/2015	RBC CAPITAL MARKETS		4,265,314	4,180,000	0
83756C JP 1	SD HSG DEV AUTH A 3.40 05/01/2031		04/09/2015	BANC OF AMERICA SECURITIES		1,500,000	1,500,000	0
83756C LL 7	SD HSG DEV AUTH D 4.00 11/01/2045		12/02/2015	CITIGROUP		3,647,413	3,350,000	0
88045R C6 7	TN HSG DEV AGY A 3.55 07/01/2031		04/30/2015	RBC CAPITAL MARKETS		3,760,000	3,760,000	0
88275A CW 8	TX ST DEPT OF HSG & CMNTY 3.45 1/01/2032		12/03/2015	RBC CAPITAL MARKETS		7,575,000	7,500,000	5,750
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046		10/15/2015	MORGAN STANLEY		500,000	500,000	0
924190 HG 9	VERMONT ST HSG FIN B 3.75 11/01/2045		04/10/2015	RAYMOND JAMES & ASSOCIATES		2,114,900	2,000,000	0
92812U Q5 0	VA HSG DEV A 3.25 06/25/2042		10/29/2015	WELLS FARGO BROKERAGE SERVICES		10,000,000	10,000,000	8,125
92812V CT 1	VA HSG DEV AUTH A 3.375 03/01/2032		03/19/2015	WELLS FARGO BROKERAGE SERVICES		1,987,519	1,995,000	1,122
95662M 2A 7	WV HSG DEV REF A 3.70 11/01/2029		05/01/2015	RAYMOND JAMES & ASSOCIATES		1,000,000	1,000,000	0
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044		01/07/2015	BANC OF AMERICA SECURITIES		3,136,860	3,000,000	0
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					225,719,581	220,713,890	491,272
Bonds - Industrial and Miscellaneous								
00083V AJ 0	ACASC 2007-1A B CLO MEZ SEQ FLT 04/20/21	R	10/08/2015	BANC OF AMERICA SECURITIES		975,000	1,000,000	2,716
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		02/13/2015	BNP PARIBAS		1,300,000	1,300,000	0
00176J AA 4	AMMC CLO 2015-16A A1 FLT 04/14/27		04/10/2015	JEFFERIES & CO		7,305,000	7,305,000	0
00176J AB 2	AMMC CLO 2015-16A AF SSNR 3.04 04/14/27		04/10/2015	JEFFERIES & CO		465,000	465,000	0
00176J AC 0	AMMC CLO 2015-16A AX FLT 04/14/27		04/10/2015	JEFFERIES & CO		100,000	100,000	0
00176J AD 8	AMMC CLO 2015-16A B1 MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO		765,000	765,000	0
00176J AE 6	AMMC CLO 2015-16A BF MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO		100,000	100,000	0
00176J AF 3	AMMC CLO 2015-16A C MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO		445,500	450,000	0
00176J AG 1	AMMC CLO 2015-16A D MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO		434,925	450,000	0
00176K AA 1	AMMC CLO 2015-16A E MEZ FLT 04/14/27		04/10/2015	JEFFERIES & CO		376,650	405,000	0
00204Z ZZ 2	APRECIA PHARM CONV 8.00 06/30/2017		08/17/2015	Private Placement		4,000,000	4,000,000	0
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036		02/23/2015	CITIGROUP		5,140,008	6,735,474	58
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027		04/30/2015	MORGAN STANLEY		6,820,625	7,000,000	0
02014P BS 2	ALM 2015-17A A1F CLO SSNR SEQ 3.419 1/28	R	12/22/2015	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000	0
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020		04/15/2015	Capitalized Interest		3,338	3,225	0
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		01/06/2015	WELLS FARGO BROKERAGE SERVICES		921,440	898,691	735
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		03/06/2015	JP MORGAN SECURITIES INC		2,281,287	2,260,099	2,309
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		02/26/2015	GOLDMAN SACHS		4,499,817	4,500,000	0
02666A AB 4	AH4R 2015-SFR1 B ABS MEZ SEQ 3.813 04/45		02/26/2015	GOLDMAN SACHS		1,049,952	1,050,000	0
02666A AC 2	AH4R 2015-SFR1 C ABS MEZ SEQ 4.11 04/45		02/26/2015	GOLDMAN SACHS		749,966	750,000	0
03674X AC 0	ANTERO RESOURCES 5.125 12/01/2022		08/28/2015	BANC OF AMERICA SECURITIES		360,000	400,000	5,182
03761U AG 1	APOLLO INV CORP 5.25 03/03/2025		02/24/2015	CITIGROUP		1,238,038	1,250,000	0
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029		01/01/2015	GOLDMAN SACHS		0	0	6,833
03765X AD 8	APID 2015-22A A2B CLO MEZ 10/20/2027		09/16/2015	BANC OF AMERICA SECURITIES		500,000	500,000	0
03765Y AJ 3	APID 2015-23A A2B CLO MEZ SEQ 4.059 1/27	R	12/03/2015	CITIGROUP		1,690,000	1,690,000	0
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45		11/06/2015	BARCLAYS CAPITAL		2,500,000	2,500,000	0
04010L AP 8	ARES CAPITAL CORP 3.875 01/15/2020		01/23/2015	BANC OF AMERICA SECURITIES		2,504,625	2,500,000	18,030
04015U AC 2	ARES 2015-38A B2 CLO MEZ SEQ 3.84 01/27	R	11/19/2015	BANC OF AMERICA SECURITIES		2,000,000	2,000,000	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05364C AS 1	AVERY 2015-7A A2 CLO SSNR 3.22 01/15/28	R	11/16/2015	JP MORGAN SECURITIES INC		2,495,750	2,500,000	0
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE		12/29/2015	JP MORGAN SECURITIES INC		5,431,485	6,085,697	439
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48		11/10/2015	WELLS FARGO BROKERAGE SERVICES		4,999,965	5,000,000	10,657
05605G AJ 1	B2R 2015-2 B ABS SEQ MEZ 4.867 11/2048		11/10/2015	WELLS FARGO BROKERAGE SERVICES		4,119,932	4,000,000	12,438
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020		09/15/2015	Private Placement		1,980,000	2,000,000	0
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035		01/01/2015	AMHERST SECURITIES CORP		0	0	28
08180X AL 6	BSP 2015-8A A1C CLO SEQ SSNR 3.234 01/28	R	10/29/2015	CITIGROUP		2,000,000	2,000,000	0
085789 AE 5	BERRY PETROL CO 6.75 11/01/2020		03/24/2015	RBC CAPITAL MARKETS		554,425	670,000	18,341
085789 AE 5	BERRY PETROL CO 6.75 11/01/2020		09/03/2015	ROBERT W BAIRD CO		199,000	400,000	9,600
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		01/01/2015	Capitalized Interest		4,798	5,507	0
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		06/30/2015	Capitalized Interest		5,173	6,006	0
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		12/31/2015	Capitalized Interest		2,530	6,306	0
118230 AK 7	BUCKEYE PARTNERS 4.15 07/01/2023		12/10/2015	SUNTRUST CAPITAL		256,493	290,000	5,483
118230 AK 7	BUCKEYE PARTNERS 4.15 07/01/2023		12/11/2015	SUNTRUST CAPITAL		663,908	750,000	14,266
118230 AN 1	BUCKEYE PARTNERS 4.35 10/15/2024		12/10/2015	WILLIAM BLAIR & COMPANY		86,739	100,000	725
118230 AN 1	BUCKEYE PARTNERS 4.35 10/15/2024		12/15/2015	JEFFERIES & CO		423,575	500,000	3,806
12325J AA 9	BUSINESS DEVELOPMENT 6.00 09/01/2020		10/05/2015	SANDLER & O'NEIL PARTNERS		995,000	1,000,000	6,333
12489W QE 7	CBASS 2005-CB8 AF3 SEQ SNR 4.1978 12/35		01/27/2015	RAYMOND JAMES & ASSOCIATES		2,412,500	2,500,000	8,437
12550T AL 9	CIFC 2015-4A A1B CLO SEQ SSNR 3.45 27		08/14/2015	CITIGROUP		1,500,000	1,500,000	0
12738A AA 9	CADENCE FINANCIAL 4.875 06/28/2019		03/06/2015	US BANCORP		1,268,050	1,250,000	12,357
136385 AV 3	CANADIAN NATL RESOURCES 3.90 02/01/2025	I	08/19/2015	CANTOR FITZGERALD & CO		951,220	1,000,000	2,492
136385 AV 3	CANADIAN NATL RESOURCES 3.90 02/01/2025	I	08/21/2015	MORGAN STANLEY		943,750	1,000,000	2,708
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019	I	01/08/2015	BARCLAYS CAPITAL		1,076,250	1,000,000	12,486
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019	I	01/09/2015	KEYBANK CAPITAL MARKET		1,075,000	1,000,000	12,701
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019	I	01/12/2015	MORGAN STANLEY		214,000	200,000	2,583
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019	I	01/15/2015	MORGAN STANLEY		427,500	400,000	5,683
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019	I	01/26/2015	BARCLAYS CAPITAL		422,000	400,000	6,372
14309D AE 0	CARL 2007-10A C CLO MEZ SEQ FLT 04/19/22	R	10/01/2015	BANC OF AMERICA SECURITIES		931,719	1,000,000	2,030
14309D AE 0	CARL 2007-10A C CLO MEZ SEQ FLT 04/19/22	R	10/22/2015	BANC OF AMERICA SECURITIES		184,946	199,000	43
14312J AL 6	CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28	R	12/11/2015	CITIGROUP		6,500,000	6,500,000	0
14312J AN 2	CGMS 2015-5A A2B CLO MEZ SEQ 4.208 01/28	R	12/11/2015	CITIGROUP		2,000,000	2,000,000	0
15137J AC 6	CECLO 2015-23A A2B CLO MEZ 3.9 04/17/26		03/19/2015	BANC OF AMERICA SECURITIES		1,500,000	1,500,000	0
165167 CQ 8	CHESAPEAKE ENRGY WI 8.00 12/15/2022		12/23/2015	Exchanged		554,875	1,150,000	0
184588 AD 3	CLRLK 2006-1A C CLO MEZ FLT 12/20/2020		12/18/2015	RAYMOND JAMES & ASSOCIATES		1,430,625	1,500,000	168
20369F AA 7	COMMF 2015-1A A CLO SSNR 5.75 11/01/2027		09/30/2015	CITIGROUP		2,250,000	2,250,000	0
210382 AA 5	CONSTELLIS GROUP INC 9.75 05/15/2020		05/06/2015	JEFFERIES & CO		995,130	1,000,000	0
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021		02/03/2015	CITIGROUP		1,749,903	1,750,000	0
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022		01/08/2015	BANC OF AMERICA SECURITIES		1,402,500	1,500,000	24,583
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022		07/29/2015	GOLDMAN SACHS		568,500	600,000	11,500
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022		08/20/2015	BARCLAYS CAPITAL		892,500	1,000,000	22,222
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022		08/26/2015	STIFEL NICOLAUS		201,656	225,000	5,188
225433 AA 9	CREDIT SUISSE GP FUND 3.75 03/26/2025	R	03/23/2015	CS FIRST BOSTON		4,988,000	5,000,000	0
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45		01/22/2015	GUGGENHEIM CAPITAL MARKET		10,000,000	10,000,000	0
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		01/22/2015	GUGGENHEIM CAPITAL MARKET		2,500,000	2,500,000	0
23311V AC 1	DCP MIDSTREAM OPERATING 2.50 12/01/2017		12/15/2015	IMPERIAL CAPITAL		595,650	660,000	779
23311V AE 7	DCP MIDSTREAM OP 2.70 04/01/2019		12/11/2015	IMPERIAL CAPITAL		1,353,000	1,650,000	9,281
23311V AE 7	DCP MIDSTREAM OP 2.70 04/01/2019		12/14/2015	HILLTOP SECURITIES INC		101,875	125,000	713
23311V AE 7	DCP MIDSTREAM OP 2.70 04/01/2019		12/14/2015	WELLS FARGO BROKERAGE SERVICES		245,250	300,000	1,710

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
23311V AE 7	DCP MIDSTREAM OP 2.70 04/01/2019		12/16/2015	IMPERIAL CAPITAL		741,375	900,000	5,400
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018		02/27/2015	Capitalized Interest		16,994	16,911	0
25470X AE 5	DISH DBS CORP 6.75 06/01/2021		12/15/2015	GOLDMAN SACHS		540,375	550,000	1,753
25470X AE 5	DISH DBS CORP 6.75 06/01/2021		12/15/2015	JEFFERIES & CO		245,625	250,000	797
25470X AE 5	DISH DBS CORP 6.75 06/01/2021		12/22/2015	DEUTSCHE BANK		247,500	250,000	1,266
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		07/24/2015	BARCLAYS CAPITAL		2,000,000	2,000,000	0
26248P AC 5	DRYD 2006-16A B CLO MEZ FLT 10/20/2020	R	11/16/2015	BANC OF AMERICA SECURITIES		2,925,000	3,000,000	2,493
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	R	06/15/2015	DEUTSCHE BANK		1,775,000	1,775,000	0
292505 AJ 3	ENCANA CORP 3.90 11/15/2021	I	08/19/2015	RBC CAPITAL MARKETS		955,900	1,000,000	10,725
292505 AJ 3	ENCANA CORP 3.90 11/15/2021	I	08/21/2015	CANTOR FITZGERALD & CO		1,212,250	1,300,000	14,224
29250N AF 2	ENBRIDGE INC 4.00 10/01/2023	I	08/26/2015	JEFFERIES & CO		1,897,260	2,000,000	33,333
29250N AF 2	ENBRIDGE INC 4.00 10/01/2023	I	09/11/2015	JEFFERIES & CO		947,830	1,000,000	18,333
29336U AE 7	ENLINK MIDSTREAM 4.15 06/01/2025		08/21/2015	MORGAN STANLEY		597,851	645,000	7,733
29336U AE 7	ENLINK MIDSTREAM 4.15 06/01/2025		09/02/2015	STIFEL NICOLAUS		508,827	550,000	7,355
30256W AA 5	FDF 2015-1A A CDO SEQ SSNR 4.40 11/12/30		10/23/2015	Greensledge Capital Market		3,000,000	3,000,000	0
30256W AB 3	FDF 2015-1A B CDO MEZ SEQ 5.00 11/12/30		10/23/2015	Greensledge Capital Market		3,000,000	3,000,000	0
302635 AC 1	FS INVST CORP 4.75 05/15/2022		04/27/2015	WELLS FARGO BROKERAGE SERVICES		1,993,680	2,000,000	0
30288B AE 5	FREMF 2015-K721 B MEZ 3.6806 11/25/2047		12/04/2015	MORGAN STANLEY		2,204,063	2,500,000	4,090
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		02/03/2015	BARCLAYS CAPITAL		2,000,000	2,000,000	0
317579 AA 8	FINS 2015-1A A CLO SEQ SSNR 5.00 07/26	R	10/20/2015	SANDLER & O'NEIL PARTNERS		4,000,000	4,000,000	0
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		03/18/2015	CS FIRST BOSTON		3,465,569	3,910,374	935
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		08/19/2015	BANC OF AMERICA SECURITIES		869,849	994,113	271
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		11/06/2015	BANC OF AMERICA SECURITIES		1,176,994	1,344,416	227
32113J CG 8	FNLC 2005-4 A4 SEQ SNR FLT 02/25/2036		01/23/2015	CS FIRST BOSTON		8,553,125	10,000,000	310
34959W AC 3	FCBSL 2013-1A B CLO MEZ FLT 01/19/2025		02/12/2015	RBC CAPITAL MARKETS		3,380,781	3,500,000	6,069
37045X BB 1	GEN MOTORS FINL 3.10 01/15/2019		10/07/2015	DEUTSCHE BANK		4,997,700	5,000,000	0
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		02/11/2015	CANTOR FITZGERALD & CO		312,750	300,000	9,086
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021	I	08/21/2015	GMP SECURITIES		388,000	400,000	3,075
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021	I	09/01/2015	NBC INTERNATIONAL		389,000	400,000	3,675
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021	I	09/09/2015	GMP SECURITIES		97,250	100,000	1,106
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	R	01/14/2015	CS FIRST BOSTON		2,999,905	3,000,000	0
40536Y AE 4	HLCNL 2007-2A A1J CLO MEZ SEQ FLT 04/21		06/16/2015	JP MORGAN SECURITIES INC		1,948,750	2,000,000	1,859
40536Y AL 8	HLCNL 2007-2A C CLO MEZ FLT 04/24/2021		02/26/2015	RAYMOND JAMES & ASSOCIATES		1,940,000	2,000,000	3,312
44983K AF 1	INGIM 2006-3A C CLO MEZ FLT 12/13/2020	R	09/23/2015	BANC OF AMERICA SECURITIES		972,500	1,000,000	3,574
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020		06/30/2015	Private Placement		2,970,000	3,000,000	0
46615P AE 4	JFIN 2007-1A C CLO MEZ FLT 07/20/2021		12/15/2015	BANC OF AMERICA SECURITIES		1,922,500	2,000,000	5,137
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23		03/24/2015	JEFFERIES & CO		4,000,000	4,000,000	0
46617Y AC 7	JFIN 2015-1A B2 CLO MEZ 4.033 03/15/2026		03/30/2015	BNP PARIBAS		1,500,000	1,500,000	0
46617Y AJ 2	JFIN 2015-1A A2 CLO SSNR 3.04 03/15/2026		03/30/2015	BNP PARIBAS		2,000,000	2,000,000	0
46618N AG 1	JFIN 2015-2A BF CLO MEZ SEQ 4.135 10/26		09/25/2015	JEFFERIES & CO		2,300,000	2,300,000	0
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70		11/20/2015	CS FIRST BOSTON		2,497,811	2,500,000	0
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		01/26/2015	Deferred Interest		4,033	6,526	0
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		02/26/2015	Deferred Interest		3,957	6,498	0
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		03/26/2015	Deferred Interest		4,067	0	0
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		04/26/2015	Deferred Interest		4,033	6,468	0
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		05/26/2015	Deferred Interest		4,127	6,389	0
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2015	Deferred Interest		4,086	0	0
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		07/26/2015	Capital Interest		4,367	6,215	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		08/26/2015	Deferred Interest		4,773	6,499	0
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		09/26/2015	Deferred Interest		4,647	6,511	0
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		10/26/2015	Deferred Interest		4,709	6,568	0
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		11/26/2015	Deferred Interest		4,730	6,582	0
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		12/26/2015	Deferred Interest		4,774	6,623	0
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE		12/30/2015	JP MORGAN SECURITIES INC		7,873,367	8,593,034	785
48250V AL 1	KKR 13 B2 CLO MEZ 4.105 01/16/2028	R	11/23/2015	MORGAN STANLEY		1,650,000	1,650,000	0
49446R AN 9	KIMCO REALTY 3.40 11/01/2022		10/07/2015	WELLS FARGO BROKERAGE SERVICES		3,972,760	4,000,000	0
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020		03/31/2015	Exchanged		1,065,344	1,065,344	31,370
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020		06/30/2015	Capitalized Interest		3,984	3,984	0
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020		12/31/2015	Capitalized Interest		8,056	8,086	0
50219J AB 6	LSTRZ 2015-9 A2 SEQ SNR FLT 10/01/2020		10/30/2015	BANC OF AMERICA SECURITIES		2,181,150	2,250,000	462
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		03/01/2015	Capitalized Interest		3,023	3,084	0
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		04/01/2015	Capitalized Interest		3,501	3,492	0
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		05/01/2015	Capitalized Interest		3,304	3,371	0
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		06/01/2015	Capitalized Interest		3,403	3,472	0
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		07/01/2015	Capitalized Interest		3,282	3,349	0
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		08/01/2015	Capitalized Interest		3,383	3,449	0
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		09/01/2015	Capitalized Interest		3,372	3,438	0
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		10/01/2015	Capitalized Interest		3,255	3,316	0
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		11/01/2015	Capitalized Interest		3,353	3,415	0
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016		12/01/2015	Capitalized Interest		3,234	3,294	0
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46		10/07/2015	AMHERST SECURITIES CORP		15,318,900	20,459,298	4,029
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		01/31/2015	Capitalized Interest		6,187	6,187	0
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		02/28/2015	Capitalized Interest		5,552	5,552	0
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		03/31/2015	Capitalized Interest		6,168	6,168	0
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		04/30/2015	Capitalized Interest		5,867	5,867	0
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		05/31/2015	Capitalized Interest		5,956	5,956	0
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		06/30/2015	Capitalized Interest		5,785	5,785	0
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		07/31/2015	Capitalized Interest		6,000	6,000	0
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		08/31/2015	Capitalized Interest		6,023	6,023	0
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		09/30/2015	Capitalized Interest		5,055	5,055	0
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		10/31/2015	Capitalized Interest		5,113	5,113	0
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		01/23/2015	CS FIRST BOSTON		8,999,441	9,000,000	0
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		02/20/2015	CS FIRST BOSTON		3,467,160	3,469,328	2,872
55336V AA 8	MPLX LP 4.00 02/15/2025		08/19/2015	BARCLAYS CAPITAL		929,470	1,000,000	1,000
55616X AN 7	MACYS RETAIL HLDGS 3.45 01/15/2021		12/07/2015	CS FIRST BOSTON		9,989,900	10,000,000	0
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028	R	12/03/2015	CS FIRST BOSTON		3,657,500	3,800,000	0
56576L AN 9	MCLO 2015-8A A1C CLO SEQ SSNR 3.48 07/27		06/16/2015	JP MORGAN SECURITIES INC		1,500,000	1,500,000	0
565849 AL 0	MARATHON OIL CORP 3.85 06/01/2025		08/19/2015	US BANCORP		933,160	1,000,000	7,914
56844X AE 9	MARNR 2015-1A B2 CLO MEZ 3.68 04/20/2023		03/16/2015	BANC OF AMERICA SECURITIES		5,000,000	5,000,000	0
61748H QJ 3	MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035		06/03/2015	SOUTHWEST SECURITIES		842,056	911,562	304
61764R BJ 6	MSBAM 2015-C20 B MEZ SEQ 4.16 02/15/48		01/23/2015	MORGAN STANLEY		2,574,874	2,500,000	8,089
61764R BJ 6	MSBAM 2015-C20 B MEZ SEQ 4.16 02/15/48		02/17/2015	MORGAN STANLEY		2,558,984	2,500,000	5,489
626717 AD 4	MURPHY OIL CORP 4.00 06/01/2022		08/25/2015	CANTOR FITZGERALD & CO		175,868	200,000	1,933
626717 AF 9	MURPHY OIL CORP 3.70 12/01/2022		08/21/2015	CANTOR FITZGERALD & CO		688,240	800,000	6,989
62942Q AR 4	NRART 2015-T4 AT4 ABS SSNR 3.1956 11/47		11/20/2015	CS FIRST BOSTON		3,999,999	4,000,000	0
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028		01/13/2015	CS FIRST BOSTON		4,998,159	5,000,000	0

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651290 AP 3	NEWFIELD EXPLORATION 5.75 01/30/2022		12/21/2015	DEUTSCHE BANK		427,500	500,000	11,500
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020	R	01/08/2015	BANC OF AMERICA SECURITIES		1,301,832	1,400,000	30,870
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020	R	01/12/2015	BARCLAYS CAPITAL		930,000	1,000,000	22,322
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020	R	01/15/2015	BARCLAYS CAPITAL		368,000	400,000	9,256
67092D AE 9	OCP 2015-10A A2B CLO MEZ SEQ 4.15 10/27		10/06/2015	BANC OF AMERICA SECURITIES		2,000,000	2,000,000	0
67109U AE 2	OZLM 2015-11A A2B CLO MEZ 4.17 01/30/27		02/13/2015	BANC OF AMERICA SECURITIES		2,000,000	2,000,000	0
67109U AN 2	OZLM 2015-11A A1B CLO SSNR 3.28 01/30/27		02/13/2015	BANC OF AMERICA SECURITIES		2,997,000	3,000,000	0
67112P AA 6	SYNERGY 1608 10.00 08/30/2020		12/04/2015	Private Placement		600,336	609,450	0
67389Y AF 2	OAKCL 2015-1A COMB CLO MEZ 0 10/20/2027		08/04/2015	BANC OF AMERICA SECURITIES		2,837,550	3,000,000	0
67575N AL 7	OMART 2015-T3 AT3 ABS SSNR 3.211 11/47		11/06/2015	MORGAN STANLEY		2,999,974	3,000,000	0
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26		01/28/2015	CITIGROUP		3,498,888	3,500,000	0
68764W AA 0	SYNERGY 1657 10.00 8/30/2020		12/04/2015	Private Placement		2,542,850	2,581,574	0
69352M AG 5	GHAWK 2007-1A A3 CLO MEZ FLT 04/18/2021		10/05/2015	RAYMOND JAMES & ASSOCIATES		3,846,250	4,000,000	5,662
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/08/2015	CITIGROUP		543,019	600,000	0
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/13/2015	CITIGROUP		537,019	600,000	0
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/22/2015	CITIGROUP		262,519	300,000	0
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/29/2015	CITIGROUP		508,219	600,000	0
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		02/02/2015	CITIGROUP		250,369	300,000	0
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/01/2015	BANC OF AMERICA SECURITIES		(1,458)	(1,515)	0
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/15/2015	CITIGROUP		95,991	191,027	0
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/16/2015	CITIGROUP		456,750	900,000	0
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/17/2015	BANC OF AMERICA SECURITIES		301,500	600,000	0
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/01/2015	UBS WARBURG		(1,615)	(1,515)	0
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		12/22/2015	BANC OF AMERICA SECURITIES		286,500	600,000	0
709599 AV 6	PENSKE TRUCK LEASING 3.30 04/01/2021		11/04/2015	WELLS FARGO BROKERAGE SERVICES		4,977,150	5,000,000	0
74153Q AH 5	PRIDE INTL INC 6.875 08/15/2020		01/08/2015	BARCLAYS CAPITAL		1,573,502	1,400,000	39,569
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		11/24/2015	AMHERST SECURITIES CORP		2,999,713	3,889,417	211
75281A AN 9	RANGE RESOURCES 5.00 08/15/2022		08/27/2015	WILLIAM BLAIR & COMPANY		223,750	250,000	556
75281A AN 9	RANGE RESOURCES 5.00 08/15/2022		08/28/2015	MORGAN STANLEY		180,500	200,000	472
75281A AN 9	RANGE RESOURCES 5.00 08/15/2022		12/14/2015	GOLDMAN SACHS		353,250	450,000	7,625
75281A AN 9	RANGE RESOURCES 5.00 08/15/2022		12/15/2015	GOLDMAN SACHS		981,250	1,250,000	21,354
75620R AE 2	RCTTE 2015-1A COMB CLO MEZ 0 10/20/2027		08/19/2015	BANC OF AMERICA SECURITIES		4,095,969	4,300,000	0
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		12/03/2015	AMHERST SECURITIES CORP		4,368,922	5,303,699	3,411
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		08/21/2015	WELLS FARGO BROKERAGE SERVICES		474,000	600,000	9,890
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		08/26/2015	GMP SECURITIES		159,000	200,000	3,460
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		09/04/2015	RBC CAPITAL MARKETS		342,656	425,000	7,976
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		09/16/2015	WELLS FARGO BROKERAGE SERVICES		1,645,000	2,000,000	41,125
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		09/24/2015	WILLIAM BLAIR & COMPANY		232,500	300,000	6,560
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		10/01/2015	WILLIAM BLAIR & COMPANY		490,750	650,000	14,957
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		10/30/2015	WELLS FARGO BROKERAGE SERVICES		484,250	650,000	17,927
78403D AJ 9	SBA TOWER TRUST 3.156 10/15/2020		10/06/2015	BARCLAYS CAPITAL		3,000,000	3,000,000	0
78412F AL 8	SESI LLC 6.375 05/01/2019		08/20/2015	STIFEL NICOLAUS		1,010,000	1,000,000	20,188
78412F AL 8	SESI LLC 6.375 05/01/2019		09/02/2015	WELLS FARGO BROKERAGE SERVICES		490,000	500,000	11,245
78454L AD 2	SM ENERGY CO 6.50 11/15/2021		01/08/2015	BANC OF AMERICA SECURITIES		957,500	1,000,000	10,472
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		01/15/2015	BARCLAYS CAPITAL		594,019	600,000	0
81618T AB 6	SELECT INCOME REIT 3.60 02/01/2020		01/29/2015	UBS WARBURG		1,984,200	2,000,000	0
81618T AD 2	SELECT INCOME REIT 4.15 02/01/2022		01/29/2015	UBS WARBURG		987,460	1,000,000	0
83404@ AA 4	SOFTWARE PARADIGMS INTL EURO+800 5/22/20		06/02/2015	Private Placement		2,126,780	2,152,542	0

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83404@ AB 2	SOFTWARE PARADIGMS DD LR+800 8/10/2020		08/10/2015	Private Placement		721,610	725,236	0
83609W AE 0	SNDPT 2015-3A A2 CLO SEQ SSNR 3.35 01/28		12/08/2015	MORGAN STANLEY		5,250,000	5,250,000	0
845467 AK 5	SOUTHWESTERN ENERGY 4.05 01/23/2020		01/20/2015	BANC OF AMERICA SECURITIES		1,997,940	2,000,000	0
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23		02/05/2015	BANC OF AMERICA SECURITIES		2,543,071	2,531,994	2,848
850228 AD 9	SCFT 2014-AA B ABS MEZ 4.61 10/25/2027		02/06/2015	BANC OF AMERICA SECURITIES		2,540,625	2,500,000	5,122
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24		02/18/2015	CITIGROUP		6,998,603	7,000,000	0
85431T AC 0	STAND 2007-1A A2L CLO MEZ FLT 04/27/2021	R	11/16/2015	BANC OF AMERICA SECURITIES		2,540,563	2,650,000	1,224
860630 AE 2	STIFEL FINANCIAL 3.50 12/01/2020		11/23/2015	STIFEL NICOLAUS		9,463,330	9,500,000	0
86202* AA 3	STONEHENGE CAP NC 2015-B-1 8.00 10/15/19		06/30/2015	Private Placement		846,897	846,897	0
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		11/06/2015	BANC OF AMERICA SECURITIES		1,664,609	1,929,981	316
86765B AR 0	SUNOCO LOGISTICS 4.40 04/01/2021		11/12/2015	US BANCORP		9,990,500	10,000,000	0
87265V AB 4	T-MOBILE USA INC TL B 1L 11/03/2022		11/03/2015	DEUTSCHE BANK		1,990,000	2,000,000	0
87265V AB 4	T-MOBILE USA INC TL B 1L 11/03/2022		11/04/2015	DEUTSCHE BANK		402,000	400,000	0
87612B AH 5	TARGA RES PARTNERS 6.875 02/01/2021		12/14/2015	DEUTSCHE BANK		661,875	750,000	19,479
87612B AR 3	TARGA RES PRTNRS 4.125 11/15/2019		12/11/2015	DEUTSCHE BANK		423,750	500,000	1,776
87612B AR 3	TARGA RES PRTNRS 4.125 11/15/2019		12/11/2015	JP MORGAN SECURITIES INC		423,750	500,000	1,776
878742 AX 3	TECK RESOURCES 2.50 02/01/2018	I	10/23/2015	JP MORGAN SECURITIES INC		433,750	500,000	3,021
878742 AX 3	TECK RESOURCES 2.50 02/01/2018	I	12/10/2015	MORGAN STANLEY		361,250	500,000	4,653
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023	I	01/13/2015	MORGAN STANLEY		353,340	400,000	6,875
878744 AA 9	TECK RESOURCES 3.00 03/01/2019	I	10/23/2015	GOLDMAN SACHS		393,750	500,000	2,375
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	11/12/2015	WELLS FARGO BROKERAGE SERVICES		2,389,766	2,448,000	6,004
88731E AF 7	TIME WARNER ENT 8.375 03/15/2023		04/23/2015	JP MORGAN SECURITIES INC		634,245	500,000	5,002
893830 AY 5	TRANSOCEAN INC 6.50 11/15/2020	R	01/08/2015	BANC OF AMERICA SECURITIES		1,272,250	1,400,000	14,661
893830 BA 6	TRANSOCEAN INC 5.05 12/15/2016	R	01/12/2015	GOLDMAN SACHS		977,500	1,000,000	4,208
893830 BA 6	TRANSOCEAN INC 5.05 12/15/2016	R	01/12/2015	JP MORGAN SECURITIES INC		292,500	300,000	1,263
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020		02/05/2015	BNP PARIBAS		561,019	600,000	0
92328B AC 1	VENTR 2005-1A B CLO MEZ FLT 11/22/2018		01/07/2015	WELLS FARGO BROKERAGE SERVICES		992,500	1,000,000	1,338
92328B AD 9	VENTR 2005-1A C CLO MEZ SSNR FLT 11/18		01/07/2015	WELLS FARGO BROKERAGE SERVICES		995,000	1,000,000	2,767
92331L AJ 9	VENTR 2015-22A B1F CLO MEZ SEQ 4.25 1/28	R	12/22/2015	JEFFERIES & CO		2,100,000	2,100,000	0
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027		02/20/2015	AMHERST SECURITIES CORP		4,998,300	5,000,000	0
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		11/17/2015	AMHERST SECURITIES CORP		8,988,047	9,000,000	0
96174Q AE 0	WESTW 2006-1A B CLO MEZ FLT 03/25/2021	R	12/01/2015	BANC OF AMERICA SECURITIES		558,000	600,000	1,161
96174T AE 4	WESTW 2007-2A A2 CLO MEZ SEQ FLT 04/22	R	12/15/2015	BANC OF AMERICA SECURITIES		3,288,000	3,425,000	3,378
96525W AC 7	WITEH 2015-10A B2 CLO MEZ SEQ 4.07 04/27		03/19/2015	BANC OF AMERICA SECURITIES		7,000,000	7,000,000	0
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020	A	11/05/2015	BARCLAYS CAPITAL		832,703	900,000	0
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020	A	11/09/2015	BARCLAYS CAPITAL		279,375	300,000	0
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	E	01/01/2015	GOLDMAN SACHS		2,984,400	2,984,400	10,103
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	E	01/01/2015	GOLDMAN SACHS		(3,000,000)	(3,000,000)	0
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	03/19/2015	CITIGROUP		3,870,000	4,500,000	0
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	03/23/2015	CITIGROUP		671,250	750,000	0
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	01/08/2015	DEUTSCHE BANK		471,019	600,000	0
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	01/09/2015	DEUTSCHE BANK		471,019	600,000	0
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	02/18/2015	DEUTSCHE BANK		342,018	450,000	0
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	01/01/2015	UBS WARBURG		538,470	596,970	0
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	01/29/2015	CS FIRST BOSTON		537,019	600,000	0
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	10/08/2015	CS FIRST BOSTON		508,500	600,000	0
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	10/19/2015	CS FIRST BOSTON		262,500	300,000	0
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	01/01/2015	CS FIRST BOSTON		(1,461)	(1,515)	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3899999.	Total - Bonds - Industrial and Miscellaneous					446,141,111	468,539,363	875,348
8399997.	Total - Bonds - Part 3					703,041,424	717,768,253	1,405,839
8399998.	Total - Bonds - Summary Item from Part 5					19,458,152	19,554,391	10,797
8399999.	Total - Bonds					722,499,576	737,322,644	1,416,636
Preferred Stocks - Industrial and Miscellaneous								
025816 BL 2	AMERICAN EXPRESS C 4.90		02/25/2015	CITIGROUP		4,000,000	4,000,000.00	0
045488 ZZ 9	ASSURERX HEALTH INC 8.00% D		12/15/2015	Private Placement	371,298.000	2,632,503	0.00	0
064058 AD 2	BANK OF NY MELLON E 4.95		04/23/2015	GOLDMAN SACHS		2,250,000	2,250,000.00	0
088555 ZA 8	BIDTELLECT SERIES B		06/30/2015	Private Placement	147,493.000	899,707	0.00	0
090645 ZZ 8	BIOWISH TECHNOLOGIES SERIES A		03/23/2015	Private Placement	148,407.000	60,000	0.00	0
369604 BM 4	GEN ELECTRIC CO 4.00 A		12/03/2015	Exchanged		9,860,125	11,110,000.00	0
369604 BP 7	GEN ELECTRIC CO 4.20 C		12/03/2015	Exchanged		4,923,000	5,470,000.00	0
45632Z ZZ 9	INDUSTRIAL PIPING SERIES B		12/08/2015	Private Placement	1,500.000	1,500,000	0.00	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		01/31/2015	Capitalized Interest	24,541.590	24,542	0.00	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		02/28/2015	Capitalized Interest	22,443.380	22,443	0.00	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		03/31/2015	Capitalized Interest	25,128.250	25,128	0.00	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		04/30/2015	Capitalized Interest	24,621.300	24,621	0.00	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		05/31/2015	Capitalized Interest	25,749.430	25,749	0.00	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		06/30/2015	Capitalized Interest	25,229.940	25,230	0.00	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		07/31/2015	Capitalized Interest	26,385.970	26,386	0.00	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		08/31/2015	Capitalized Interest	26,715.420	26,715	0.00	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		09/30/2015	Capitalized Interest	26,176.450	26,176	0.00	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		10/31/2015	Capitalized Interest	27,375.840	27,376	0.00	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		11/30/2015	Capitalized Interest	26,823.540	26,824	0.00	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		12/31/2015	Capitalized Interest	27,147.660	27,148	0.00	0
58503F 40 3	MEDLEY CAPITAL 6.50 01/30/2021		12/14/2015	SANDLER & O'NEIL PARTNERS	70,000.000	1,731,135	0.00	0
61686Z ZZ 1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%		01/01/2015	Capitalized Interest	191.070	965	0.00	0
617777 ZZ 3	MORPHICK INC SERIES A 8.00%		09/04/2015	Private Placement	1,000,000.000	1,000,000	0.00	0
78409G 20 6	SCE TRUST IV H 5.375		08/17/2015	MORGAN STANLEY	20,000.000	500,000	0.00	0
808513 40 2	CHARLES SCHWAB C 6.00		07/27/2015	JEFFERIES & CO	50,000.000	1,245,500	0.00	0
808513 40 2	CHARLES SCHWAB C 6.00		07/27/2015	SEAPORT GROUP	30,000.000	747,600	0.00	0
857477 AQ 6	STATE STREET CORP F 5.25		05/14/2015	MORGAN STANLEY		2,500,000	2,500,000.00	0
902973 AY 2	US BANCORP I 5.125		11/16/2015	US BANCORP		2,500,000	2,500,000.00	0
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					36,658,873	XXX	0
8999997.	Total - Preferred Stocks - Part 3					36,658,873	XXX	0
8999999.	Total - Preferred Stocks					36,658,873	XXX	0
Common Stocks - Industrial and Miscellaneous								
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27		04/10/2015	JEFFERIES & CO		3,057,600	XXX	0
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27		11/13/2015	DEUTSCHE BANK		9,315,000	XXX	0
00287Y 10 9	ABBVIE INC		09/24/2015	ISI GROUP	12,500.000	707,404	XXX	0
00287Y 10 9	ABBVIE INC		09/25/2015	ISI GROUP	10,000.000	556,822	XXX	0
00287Y 10 9	ABBVIE INC		09/28/2015	ISI GROUP	25,000.000	1,346,510	XXX	0
00287Y 10 9	ABBVIE INC		10/22/2015	ISI GROUP	7,500.000	361,767	XXX	0
008252 10 8	AFFILIATED MANAGERS GROUP		09/24/2015	STRATEGAS RESEARCH	6,000.000	1,011,254	XXX	0
008252 10 8	AFFILIATED MANAGERS GROUP		09/28/2015	SANDLER & O'NEIL PARTNERS	3,000.000	498,438	XXX	0
02005N 10 0	ALLY FINANCIAL INC		05/20/2015	BERNSTEIN	25,000.000	564,475	XXX	0
02005N 10 0	ALLY FINANCIAL INC		05/21/2015	BERNSTEIN	35,000.000	795,694	XXX	0

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
02005N 10 0	ALLY FINANCIAL INC		05/26/2015	BERNSTEIN	10,000.000	224,841	XXX	0
02005N 10 0	ALLY FINANCIAL INC		05/27/2015	BERNSTEIN	10,000.000	226,756	XXX	0
02005N 10 0	ALLY FINANCIAL INC		05/29/2015	BERNSTEIN	10,000.000	228,196	XXX	0
02005N 10 0	ALLY FINANCIAL INC		06/01/2015	BERNSTEIN	10,000.000	226,403	XXX	0
02005N 10 0	ALLY FINANCIAL INC		06/02/2015	BERNSTEIN	10,000.000	227,185	XXX	0
02005N 10 0	ALLY FINANCIAL INC		06/03/2015	BERNSTEIN	10,000.000	227,339	XXX	0
02005N 10 0	ALLY FINANCIAL INC		06/04/2015	BERNSTEIN	10,000.000	225,906	XXX	0
02005N 10 0	ALLY FINANCIAL INC		06/08/2015	STRATEGAS RESEARCH	10,000.000	227,661	XXX	0
02005N 10 0	ALLY FINANCIAL INC		06/09/2015	STRATEGAS RESEARCH	10,000.000	224,116	XXX	0
02005N 10 0	ALLY FINANCIAL INC		06/11/2015	BERNSTEIN	25,000.000	571,245	XXX	0
02005N 10 0	ALLY FINANCIAL INC		06/12/2015	BERNSTEIN	25,000.000	571,185	XXX	0
02005N 10 0	ALLY FINANCIAL INC		06/15/2015	BERNSTEIN	25,000.000	571,270	XXX	0
02005N 10 0	ALLY FINANCIAL INC		06/16/2015	BERNSTEIN	15,000.000	344,090	XXX	0
02005N 10 0	ALLY FINANCIAL INC		07/08/2015	BERNSTEIN	15,000.000	331,151	XXX	0
02005N 10 0	ALLY FINANCIAL INC		07/21/2015	STRATEGAS RESEARCH	10,000.000	226,005	XXX	0
02005N 10 0	ALLY FINANCIAL INC		08/14/2015	DEUTSCHE BANK	20,000.000	433,316	XXX	0
02005N 10 0	ALLY FINANCIAL INC		09/01/2015	DEUTSCHE BANK	15,000.000	313,751	XXX	0
02005N 10 0	ALLY FINANCIAL INC		09/04/2015	BERNSTEIN	60,000.000	1,237,062	XXX	0
02005N 10 0	ALLY FINANCIAL INC		09/11/2015	BERNSTEIN	10,000.000	208,886	XXX	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A		06/09/2015	FRIEDMAN BILLINGS RAMSEY	108,000.000	2,232,781	XXX	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A		09/08/2015	FRIEDMAN BILLINGS RAMSEY	36,000.000	572,983	XXX	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A		09/09/2015	FRIEDMAN BILLINGS RAMSEY	190,000.000	3,025,959	XXX	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A		09/10/2015	FRIEDMAN BILLINGS RAMSEY	3,600.000	56,916	XXX	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A		09/11/2015	FRIEDMAN BILLINGS RAMSEY	36,000.000	573,836	XXX	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A		09/25/2015	FRIEDMAN BILLINGS RAMSEY	19,000.000	298,824	XXX	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A		09/29/2015	FRIEDMAN BILLINGS RAMSEY	133,000.000	1,879,476	XXX	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A		09/30/2015	FRIEDMAN BILLINGS RAMSEY	86,500.000	1,205,075	XXX	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A		10/01/2015	FRIEDMAN BILLINGS RAMSEY	38,412.000	537,395	XXX	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A		10/02/2015	FRIEDMAN BILLINGS RAMSEY	45,500.000	631,849	XXX	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A		10/30/2015	FRIEDMAN BILLINGS RAMSEY	65,000.000	899,971	XXX	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A		11/05/2015	FRIEDMAN BILLINGS RAMSEY	10,100.000	139,652	XXX	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A		11/10/2015	FRIEDMAN BILLINGS RAMSEY	32,200.000	442,103	XXX	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A		11/12/2015	FRIEDMAN BILLINGS RAMSEY	60,000.000	820,236	XXX	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A		11/16/2015	FRIEDMAN BILLINGS RAMSEY	2,300.000	30,657	XXX	0
057224 10 7	BAKER HUGHES INC		08/20/2015	ISI GROUP	45,000.000	2,316,762	XXX	0
057224 10 7	BAKER HUGHES INC		08/21/2015	BERNSTEIN	22,500.000	1,121,488	XXX	0
057224 10 7	BAKER HUGHES INC		08/24/2015	STRATEGAS RESEARCH	31,500.000	1,460,680	XXX	0
060505 10 4	BANK OF AMERICA CORPORATION		08/24/2015	STRATEGAS RESEARCH	30,000.000	455,163	XXX	0
088555 ZB 6	BIDTELLECT $6.78 6/29/2025		06/30/2015	Private Placement	147,493.000	100,295	XXX	0
09062X 10 3	BIOGEN INC		07/24/2015	ISI GROUP	3,500.000	1,064,152	XXX	0
133999 ZZ 8	CGL HOLDINGS II CORPORATION		03/19/2015	Private Placement	3,000.000	3,000,000	XXX	0
133999 ZZ 8	CGL HOLDINGS II CORPORATION		04/21/2015	Private Placement	450.000	450,000	XXX	0
172967 42 4	CITIGROUP INC		01/14/2015	SANDLER & O'NEIL PARTNERS	62,500.000	3,021,931	XXX	0
172967 42 4	CITIGROUP INC		01/15/2015	SANDLER & O'NEIL PARTNERS	50,000.000	2,374,005	XXX	0
18885T 10 8	CLIPPER REALTY INC		07/27/2015	FRIEDMAN BILLINGS RAMSEY	444,444.000	5,999,994	XXX	0
233500 ZZ 3	DTV AMERICA CORPORATION		06/30/2015	Private Placement	888,889.000	2,000,000	XXX	0
29402T 10 9	ENVEN ENERGY CORP		10/30/2015	FRIEDMAN BILLINGS RAMSEY	750,000.000	7,391,775	XXX	0
29402T 11 7	ENVEN ENERGY CORP-CW20 15		10/30/2015	Private Placement	750,000.000	67,125	XXX	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
29402T 30 7	ENVEN ENERGY CORP-CW20 12.5		10/30/2015	Private Placement	750,000.000	41,100	XXX	0
30604P 10 1	FAIRWAY ENERGY PARTNERS LLC		06/30/2015	FRIEDMAN BILLINGS RAMSEY	750,000.000	7,500,000	XXX	0
354613 10 1	FRANKLIN RESOURCES INC		09/04/2015	SANDLER & O'NEIL PARTNERS	20,000.000	783,950	XXX	0
354613 10 1	FRANKLIN RESOURCES INC		09/08/2015	BERNSTEIN	15,000.000	596,982	XXX	0
354613 10 1	FRANKLIN RESOURCES INC		09/09/2015	DEUTSCHE BANK	71,250.000	2,838,479	XXX	0
354613 10 1	FRANKLIN RESOURCES INC		09/10/2015	DEUTSCHE BANK	22,500.000	882,905	XXX	0
354613 10 1	FRANKLIN RESOURCES INC		09/29/2015	BERNSTEIN	9,000.000	329,728	XXX	0
369300 10 8	GENERAL CABLE CORPORATION		01/06/2015	ISI GROUP	37,000.000	513,042	XXX	0
369300 10 8	GENERAL CABLE CORPORATION		01/07/2015	ISI GROUP	18,500.000	253,198	XXX	0
369300 10 8	GENERAL CABLE CORPORATION		01/14/2015	STIFEL NICOLAUS	55,000.000	650,799	XXX	0
369300 10 8	GENERAL CABLE CORPORATION		01/15/2015	STIFEL NICOLAUS	45,000.000	519,386	XXX	0
369300 10 8	GENERAL CABLE CORPORATION		01/16/2015	STIFEL NICOLAUS	16,000.000	187,765	XXX	0
369300 10 8	GENERAL CABLE CORPORATION		01/20/2015	STIFEL NICOLAUS	12,000.000	133,510	XXX	0
369300 10 8	GENERAL CABLE CORPORATION		01/28/2015	STIFEL NICOLAUS	8,750.000	96,173	XXX	0
369300 10 8	GENERAL CABLE CORPORATION		02/05/2015	STIFEL NICOLAUS	18,000.000	216,716	XXX	0
369300 10 8	GENERAL CABLE CORPORATION		08/13/2015	STIFEL NICOLAUS	125,000.000	1,896,138	XXX	0
369300 10 8	GENERAL CABLE CORPORATION		08/18/2015	STIFEL NICOLAUS	13,500.000	199,604	XXX	0
369300 10 8	GENERAL CABLE CORPORATION		08/19/2015	ISI GROUP	20,000.000	286,112	XXX	0
369300 10 8	GENERAL CABLE CORPORATION		08/21/2015	STIFEL NICOLAUS	10,000.000	140,260	XXX	0
369300 10 8	GENERAL CABLE CORPORATION		09/29/2015	STIFEL NICOLAUS	19,000.000	225,397	XXX	0
37045V 10 0	GENERAL MOTORS CO		04/30/2015	CORNERSTONE MACRO	85,000.000	2,988,141	XXX	0
37045V 10 0	GENERAL MOTORS CO		07/08/2015	STRATEGAS RESEARCH	57,000.000	1,801,930	XXX	0
37045V 10 0	GENERAL MOTORS CO		07/17/2015	STRATEGAS RESEARCH	18,700.000	573,658	XXX	0
37045V 10 0	GENERAL MOTORS CO		07/22/2015	STRATEGAS RESEARCH	28,000.000	840,664	XXX	0
37045V 10 0	GENERAL MOTORS CO		07/24/2015	RAYMOND JAMES & ASSOCIATES	22,700.000	707,346	XXX	0
37045V 10 0	GENERAL MOTORS CO		08/21/2015	ISI GROUP	95,000.000	2,838,562	XXX	0
37045V 10 0	GENERAL MOTORS CO		08/24/2015	STRATEGAS RESEARCH	76,000.000	2,131,716	XXX	0
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO		11/02/2015	Spin Off 428236103	411,250.000	3,830,653	XXX	0
447011 10 7	HUNTSMAN CORP		10/15/2015	DEUTSCHE BANK	100,000.000	1,210,440	XXX	0
447011 10 7	HUNTSMAN CORP		10/16/2015	STIFEL NICOLAUS	50,000.000	599,230	XXX	0
447011 10 7	HUNTSMAN CORP		10/23/2015	STIFEL NICOLAUS	48,000.000	557,117	XXX	0
48248M 10 2	KKR & CO LP		09/25/2015	CORNERSTONE MACRO	13,500.000	236,227	XXX	0
524901 10 5	LEGG MASON INC		09/04/2015	SANDLER & O'NEIL PARTNERS	20,000.000	833,908	XXX	0
524901 10 5	LEGG MASON INC		09/08/2015	BERNSTEIN	15,000.000	637,301	XXX	0
524901 10 5	LEGG MASON INC		09/11/2015	DEUTSCHE BANK	10,000.000	421,314	XXX	0
524901 10 5	LEGG MASON INC		09/14/2015	DEUTSCHE BANK	10,000.000	423,454	XXX	0
524901 10 5	LEGG MASON INC		09/22/2015	CORNERSTONE MACRO	20,000.000	836,618	XXX	0
524901 10 5	LEGG MASON INC		09/23/2015	STRATEGAS RESEARCH	2,250.000	94,037	XXX	0
524901 10 5	LEGG MASON INC		09/28/2015	BERNSTEIN	4,750.000	195,882	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		01/02/2015	STRATEGAS RESEARCH	12,810.000	117,502	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		01/06/2015	STRATEGAS RESEARCH	11,435.000	104,124	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		01/07/2015	STRATEGAS RESEARCH	6,000.000	54,660	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		01/15/2015	STRATEGAS RESEARCH	61,900.000	558,208	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		01/16/2015	STRATEGAS RESEARCH	10,000.000	89,431	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		01/20/2015	STRATEGAS RESEARCH	25,000.000	221,798	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		01/26/2015	STRATEGAS RESEARCH	12,000.000	106,681	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		01/28/2015	STRATEGAS RESEARCH	24,000.000	212,090	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		01/29/2015	STRATEGAS RESEARCH	12,000.000	104,707	XXX	0

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
58503F 10 6	MEDLEY CAPITAL CORP		01/30/2015	STRATEGAS RESEARCH	24,000.000	209,746	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		08/26/2015	STRATEGAS RESEARCH	6,650.000	52,236	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		08/27/2015	STRATEGAS RESEARCH	3,350.000	26,776	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		10/01/2015	STRATEGAS RESEARCH	9,500.000	71,531	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		10/07/2015	FRIEDMAN BILLINGS RAMSEY	24,400.000	195,137	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		10/23/2015	FRIEDMAN BILLINGS RAMSEY	38,000.000	290,476	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		10/26/2015	FRIEDMAN BILLINGS RAMSEY	14,250.000	108,659	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		10/27/2015	FRIEDMAN BILLINGS RAMSEY	23,750.000	179,472	XXX	0
58503T 10 6	MEDLEY MANAGEMENT INC - A		08/12/2015	STRATEGAS RESEARCH	13,850.000	111,535	XXX	0
59156R 10 8	METLIFE INC		09/24/2015	STRATEGAS RESEARCH	14,000.000	640,664	XXX	0
62913F 50 8	NII HOLDINGS INC		06/26/2015	Exchanged	24,793.000	378,093	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		10/01/2015	FRIEDMAN BILLINGS RAMSEY	237,500.000	2,913,983	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		10/02/2015	FRIEDMAN BILLINGS RAMSEY	19,000.000	227,094	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		10/27/2015	FRIEDMAN BILLINGS RAMSEY	380,000.000	4,349,784	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		10/28/2015	DEUTSCHE BANK	71,250.000	830,162	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		11/03/2015	DEUTSCHE BANK	71,250.000	15,407	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		11/11/2015	FRIEDMAN BILLINGS RAMSEY	166,250.000	3,162,507	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		11/12/2015	FRIEDMAN BILLINGS RAMSEY	47,500.000	828,372	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		12/02/2015	ISI GROUP	47,500.000	820,715	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		12/03/2015	ISI GROUP	114,000.000	1,934,078	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		12/04/2015	ISI GROUP	47,500.000	808,293	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		12/11/2015	DEUTSCHE BANK	19,000.000	310,587	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		12/14/2015	DEUTSCHE BANK	72,000.000	1,128,312	XXX	0
66706L 10 1	NORTHSTAR REALTY EUROPE CORP		11/02/2015	Spin Off 66704R704	117,958.000	1,379,908	XXX	0
66706L 10 1	NORTHSTAR REALTY EUROPE CORP		11/03/2015	DEUTSCHE BANK	23,750.000	277,392	XXX	0
682143 10 2	OMEROS CORP		09/04/2015	DEUTSCHE BANK	40,000.000	508,568	XXX	0
682143 10 2	OMEROS CORP		09/08/2015	DEUTSCHE BANK	20,000.000	250,842	XXX	0
682143 10 2	OMEROS CORP		09/15/2015	FRIEDMAN BILLINGS RAMSEY	8,000.000	103,402	XXX	0
682143 10 2	OMEROS CORP		09/16/2015	FRIEDMAN BILLINGS RAMSEY	8,000.000	103,464	XXX	0
682143 10 2	OMEROS CORP		09/24/2015	FRIEDMAN BILLINGS RAMSEY	12,000.000	144,682	XXX	0
682143 10 2	OMEROS CORP		09/25/2015	FRIEDMAN BILLINGS RAMSEY	32,000.000	378,768	XXX	0
682143 10 2	OMEROS CORP		09/28/2015	FRIEDMAN BILLINGS RAMSEY	56,000.000	626,948	XXX	0
682143 10 2	OMEROS CORP		10/01/2015	FRIEDMAN BILLINGS RAMSEY	8,000.000	86,562	XXX	0
69290R 10 4	PDVWIRELESS INC		05/12/2015	FRIEDMAN BILLINGS RAMSEY	25,000.000	1,000,000	XXX	0
69290R 10 4	PDVWIRELESS INC		07/16/2015	Exchanged	400,000.000	8,000,000	XXX	0
70450Y 10 3	PAYPAL HOLDINGS INC		07/20/2015	Spin Off 278642103	73,400.000	2,083,914	XXX	0
704549 20 3	PEABODY ENERGY CORPORATION		01/06/2015	STIFEL NICOLAUS	89,000.000	612,480	XXX	0
704549 20 3	PEABODY ENERGY CORPORATION		10/01/2015	Stock Split 15.0 for 1.0	(83,066.670)	0	XXX	0
70469L 10 0	PEAK RESORTS INC		03/13/2015	FRIEDMAN BILLINGS RAMSEY	90,000.000	580,500	XXX	0
70469L 10 0	PEAK RESORTS INC		03/18/2015	FRIEDMAN BILLINGS RAMSEY	3,900.000	24,709	XXX	0
70469L 10 0	PEAK RESORTS INC		03/19/2015	FRIEDMAN BILLINGS RAMSEY	7,136.000	45,338	XXX	0
70469L 10 0	PEAK RESORTS INC		04/02/2015	RAYMOND JAMES & ASSOCIATES	5,000.000	30,890	XXX	0
70469L 10 0	PEAK RESORTS INC		04/07/2015	RAYMOND JAMES & ASSOCIATES	22,500.000	132,347	XXX	0
70469L 10 0	PEAK RESORTS INC		04/15/2015	RAYMOND JAMES & ASSOCIATES	1,000.000	6,418	XXX	0
70469L 10 0	PEAK RESORTS INC		04/20/2015	RAYMOND JAMES & ASSOCIATES	2,200.000	13,926	XXX	0
744320 10 2	PRUDENTIAL FINANCIAL, INC		08/24/2015	STRATEGAS RESEARCH	50,000.000	3,806,600	XXX	0
744320 10 2	PRUDENTIAL FINANCIAL, INC		08/25/2015	SANDLER & O'NEIL PARTNERS	95,000.000	7,221,169	XXX	0
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	08/25/2015	FRIEDMAN BILLINGS RAMSEY	56,000.000	519,809	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	08/26/2015	DEUTSCHE BANK	100,000.000	914,630	XXX	0
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	08/27/2015	DEUTSCHE BANK	40,000.000	378,084	XXX	0
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	08/28/2015	RAYMOND JAMES & ASSOCIATES	30,186.000	299,572	XXX	0
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/01/2015	DEUTSCHE BANK	20,000.000	197,584	XXX	0
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/02/2015	STIFEL NICOLAUS	20,000.000	197,950	XXX	0
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/09/2015	DEUTSCHE BANK	10,811.000	104,606	XXX	0
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/10/2015	DEUTSCHE BANK	16,000.000	153,285	XXX	0
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/11/2015	DEUTSCHE BANK	20,000.000	187,910	XXX	0
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/14/2015	DEUTSCHE BANK	20,000.000	187,350	XXX	0
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/15/2015	ISI GROUP	40,000.000	373,084	XXX	0
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/16/2015	ISI GROUP	20,000.000	191,710	XXX	0
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/17/2015	STRATEGAS RESEARCH	10,000.000	92,651	XXX	0
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	09/18/2015	STIFEL NICOLAUS	20,000.000	180,896	XXX	0
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	10/29/2015	ISI GROUP	14,027.000	108,984	XXX	0
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	10/30/2015	DEUTSCHE BANK	20,000.000	150,066	XXX	0
76117W 10 9	RESOLUTE FOREST PRODUCTS	I	12/11/2015	BERNSTEIN	17,060.000	117,419	XXX	0
76155G 10 7	REVOLUTION LIGHTING TECHNOLOGIES INC		08/05/2015	Private Placement	3,695,652.000	4,250,000	XXX	0
811065 10 1	SCRIPPS NETWORKS INTER-CL A		08/26/2015	CORNERSTONE MACRO	78,750.000	4,096,063	XXX	0
811065 10 1	SCRIPPS NETWORKS INTER-CL A		08/27/2015	CORNERSTONE MACRO	28,000.000	1,461,589	XXX	0
811065 10 1	SCRIPPS NETWORKS INTER-CL A		09/23/2015	ISI GROUP	3,500.000	173,286	XXX	0
811065 10 1	SCRIPPS NETWORKS INTER-CL A		09/23/2015	STRATEGAS RESEARCH	10,500.000	524,955	XXX	0
811065 10 1	SCRIPPS NETWORKS INTER-CL A		09/24/2015	CORNERSTONE MACRO	8,750.000	428,766	XXX	0
811065 10 1	SCRIPPS NETWORKS INTER-CL A		09/25/2015	CORNERSTONE MACRO	3,500.000	174,393	XXX	0
86181Q 30 0	STONEGATE MORTGAGE CORP		08/26/2015	FRIEDMAN BILLINGS RAMSEY	138,225.000	845,937	XXX	0
86181Q 30 0	STONEGATE MORTGAGE CORP		10/23/2015	FRIEDMAN BILLINGS RAMSEY	237,500.000	1,387,000	XXX	0
86933F 10 7	SUTHERLAND ASSET MANAGEMENT		09/15/2015	FRIEDMAN BILLINGS RAMSEY	102,500.000	1,081,375	XXX	0
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		07/16/2015	STIFEL NICOLAUS	10,000.000	363,103	XXX	0
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		07/17/2015	STIFEL NICOLAUS	15,000.000	529,434	XXX	0
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		07/20/2015	CORNERSTONE MACRO	20,000.000	684,958	XXX	0
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		07/22/2015	CORNERSTONE MACRO	40,000.000	1,332,532	XXX	0
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		07/24/2015	STIFEL NICOLAUS	20,000.000	670,600	XXX	0
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		07/27/2015	STIFEL NICOLAUS	3,400.000	114,172	XXX	0
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE		12/11/2015	STIFEL NICOLAUS	32,500.000	732,752	XXX	0
92553P 20 1	VIACOM INC CLASS B		08/13/2015	CORNERSTONE MACRO	71,000.000	3,224,167	XXX	0
92553P 20 1	VIACOM INC CLASS B		08/14/2015	DEUTSCHE BANK	143,500.000	6,386,568	XXX	0
92553P 20 1	VIACOM INC CLASS B		08/20/2015	ISI GROUP	65,000.000	2,673,990	XXX	0
92553P 20 1	VIACOM INC CLASS B		08/21/2015	ISI GROUP	16,350.000	652,829	XXX	0
92553P 20 1	VIACOM INC CLASS B		08/26/2015	CORNERSTONE MACRO	76,000.000	2,964,410	XXX	0
92553P 20 1	VIACOM INC CLASS B		08/27/2015	STRATEGAS RESEARCH	66,500.000	2,568,137	XXX	0
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	01/05/2015	ISI GROUP	42,000.000	1,219,609	XXX	0
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	01/06/2015	ISI GROUP	45,000.000	1,289,849	XXX	0
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	08/24/2015	STRATEGAS RESEARCH	30,000.000	855,153	XXX	0
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	09/04/2015	DEUTSCHE BANK	18,500.000	523,829	XXX	0
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	F	12/11/2015	DEUTSCHE BANK	13,362.000	312,734	XXX	0
G0750W 10 4	AXOVANT SCIENCES LTD	F	10/13/2015	ISI GROUP	10,000.000	124,366	XXX	0
G0750W 10 4	AXOVANT SCIENCES LTD	F	10/14/2015	ISI GROUP	31,197.000	398,720	XXX	0
G0750W 10 4	AXOVANT SCIENCES LTD	F	10/15/2015	ISI GROUP	30,000.000	396,405	XXX	0
G0750W 10 4	AXOVANT SCIENCES LTD	F	10/16/2015	ISI GROUP	15,000.000	201,755	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G5785G 10 7	MALLINCKRODT PLC	F	09/22/2015	DEUTSCHE BANK	20,000.000	1,483,604	XXX	0
G5785G 10 7	MALLINCKRODT PLC	F	09/23/2015	DEUTSCHE BANK	5,000.000	363,160	XXX	0
G5785G 10 7	MALLINCKRODT PLC	F	09/24/2015	STRATEGAS RESEARCH	7,500.000	517,475	XXX	0
G5785G 10 7	MALLINCKRODT PLC	F	09/25/2015	STRATEGAS RESEARCH	20,000.000	1,376,460	XXX	0
G5785G 10 7	MALLINCKRODT PLC	F	09/28/2015	ISI GROUP	27,500.000	1,773,046	XXX	0
G5785G 10 7	MALLINCKRODT PLC	F	10/22/2015	ISI GROUP	7,500.000	438,754	XXX	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous					210,815,016	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
G70631 ZZ 5	INSURANCE (GB) LIMITED	D	12/23/2015	CAPITAL CONTRIBUTION		1,489,800	XXX	0
P2826# 10 7	EL AGUILA COMPANIA DE SEGUROS CL I	D	06/02/2015	CAPITAL CONTRIBUTION	1,030,000.000	6,701,148	XXX	0
38984@ 10 8	GREAT AMERICAN E&S INSURANCE COMPANY		12/21/2015	CAPITAL CONTRIBUTION		500,000	XXX	0
38990# 10 8	GREAT AMERICAN FIDELITY INSURANCE CO		12/21/2015	CAPITAL CONTRIBUTION		500,000	XXX	0
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					9,190,948	XXX	0
9799997.	Total - Common Stocks - Part 3					220,005,964	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5					25,694,356	XXX	0
9799999.	Total - Common Stocks					245,700,320	XXX	0
9899999.	Total - Preferred and Common Stocks					282,359,193	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					1,004,858,770	XXX	1,416,636

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	For eign	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	..	12/25/2015.	MBS Paydown		14,435	14,435	14,432	14,353	0	(65)	0	(65)	0	14,435	0	0	0	540	05/01/2031.
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031	..	12/25/2015.	MBS Paydown		678	678	677	84	0	15	0	15	0	678	0	0	0	22	05/01/2031.
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031	..	12/25/2015.	MBS Paydown		14,523	14,523	14,809	14,580	0	(217)	0	(217)	0	14,523	0	0	0	478	09/01/2031.
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031	..	12/25/2015.	MBS Paydown		13,325	13,325	13,304	10,710	0	(1,046)	0	(1,046)	0	13,325	0	0	0	359	09/01/2031.
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031	..	12/25/2015.	MBS Paydown		1,103	1,103	1,132	916	0	9	0	9	0	1,103	0	0	0	39	10/01/2031.
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032	..	12/25/2015.	MBS Paydown		1,021	1,021	1,035	920	0	0	0	0	0	1,021	0	0	0	34	09/01/2032.
83162C GR 8	SBAP 1996-20D 1 7.35 04/01/2016	..	10/01/2015.	MBS Paydown		4,361	4,361	4,445	4,373	0	(9)	0	(9)	0	4,361	0	0	0	219	04/01/2016.
83162C HH 9	SBAP 1997-20C 1 7.15 03/01/2017	..	09/01/2015.	MBS Paydown		10,399	10,399	10,295	10,283	0	0	0	0	0	10,399	0	0	0	545	03/01/2017.
912828 MH 0	U.S. TREASURY NOTES 2.25 01/31/2015	..	01/31/2015.	Maturity		1,193,000	1,193,000	1,242,118	1,194,928	0	(1,928)	0	(1,928)	0	1,193,000	0	0	0	13,421	01/31/2015.
912828 NV 8	U.S. TREASURY NOTES 1.25 08/31/2015	..	08/31/2015.	Maturity		2,850,000	2,850,000	2,925,348	2,867,046	0	(17,046)	0	(17,046)	0	2,850,000	0	0	0	35,625	08/31/2015.
912828 RZ 5	U.S. TREASURY NOTES 0.25 01/15/2015	..	01/15/2015.	Maturity		3,000,000	3,000,000	2,988,984	2,999,859	0	141	0	141	0	3,000,000	0	0	0	3,750	01/15/2015.
0599999. Total - Bonds - U.S. Government						7,102,844	7,102,844	7,216,579	7,118,050	0	(20,145)	0	(20,145)	0	7,102,844	0	0	0	55,032	XXX
Bonds - All Other Government																				
13513Z AL 9	CANADA MTG & HSG 4.30 04/01/2015 MTN	U	04/01/2015.	Maturity		10,000,000	10,000,000	10,323,000	10,013,995	0	(13,995)	0	(13,995)	0	10,000,000	0	0	0	215,000	04/01/2015.
1099999. Total - Bonds - All Other Government						10,000,000	10,000,000	10,323,000	10,013,995	0	(13,995)	0	(13,995)	0	10,000,000	0	0	0	215,000	XXX
Bonds - U.S. States, Territories and Possessions																				
658256 J3 7	NC ST PREREF PUB A 5.00 3/1/2020	..	03/01/2015.	Call		1,125,000	1,125,000	1,251,771	1,130,080	0	(5,080)	0	(5,080)	0	1,125,000	0	0	0	28,125	03/01/2020.
658256 J8 6	NC ST UNREF IMPT A 5.00 03/01/2020	..	03/01/2015.	Call		25,000	25,000	27,817	25,113	0	(113)	0	(113)	0	25,000	0	0	0	625	03/01/2020.
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018	..	05/01/2015.	Sinking Fund Redemption		1,435,000	1,435,000	1,638,741	1,520,769	0	(85,769)	0	(85,769)	0	1,435,000	0	0	0	39,463	05/01/2018.
93974C AG 5	WA ST-FUEL TAX-SER B 5.00 07/01/2015	..	07/01/2015.	Maturity		1,700,000	1,700,000	1,913,690	1,718,441	0	(18,441)	0	(18,441)	0	1,700,000	0	0	0	85,000	07/01/2015.
97705L XY 8	WI ST-REF-1 5.00 05/01/2018	..	02/13/2015.	Defeasement		2,293,155	2,150,000	2,489,464	2,298,113	0	(4,959)	0	(4,959)	0	2,293,155	0	0	0	30,458	05/01/2018.
1799999. Total - Bonds - U.S. States, Territories & Possessions						6,578,155	6,435,000	7,321,483	6,692,517	0	(114,362)	0	(114,362)	0	6,578,155	0	0	0	183,671	XXX
Bonds - U.S. Political Subdivisions of States																				
442331 GR 9	HOUSTON TX SER D 5.00 03/01/2018	..	03/01/2015.	Call		2,160,000	2,160,000	2,384,424	2,168,097	0	(8,097)	0	(8,097)	0	2,160,000	0	0	0	54,000	03/01/2018.
476575 2N 4	JERSEY CITY REF E 5.38 09/01/2016	..	09/01/2015.	Sinking Fund Redemption		1,245,000	1,245,000	1,194,640	1,232,121	0	12,879	0	12,879	0	1,245,000	0	0	0	66,981	09/01/2016.
537096 VC 0	LITTLE ELM TX INDPT 0.00 08/15/2015	..	08/15/2015.	Maturity		475,000	475,000	424,151	467,864	0	7,136	0	7,136	0	475,000	0	0	0	0	08/15/2015.
537096 VX 4	LITTLE ELM TX INDP UNRFD 0 08/15/2015	..	08/15/2015.	Maturity		1,255,000	1,255,000	1,120,652	1,236,146	0	18,854	0	18,854	0	1,255,000	0	0	0	0	08/15/2015.
549187 6N 7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018	..	02/15/2015.	Sinking Fund Redemption		300,000	300,000	307,992	302,199	0	(2,199)	0	(2,199)	0	300,000	0	0	0	7,875	02/15/2018.
68406P GE 5	ORANGE BCH AL TXB 5.00 05/01/2015	..	05/01/2015.	Maturity		745,000	745,000	749,217	745,287	0	(287)	0	(287)	0	745,000	0	0	0	18,625	05/01/2015.
798189 KZ 8	SAN JOSE CA EVERGREEN PREF 0.00 9/01/29	..	09/01/2015.	Call		2,414,708	5,050,000	2,034,374	2,116,277	0	298,431	0	298,431	0	2,414,708	0	0	0	0	09/01/2029.
798189 LJ 3	SAN JOSE CA EVERGREEN UNREF 0.00 9/01/29	..	09/01/2015.	Call		549,896	1,150,000	463,273	481,924	0	67,971	0	67,971	0	549,896	0	0	0	0	09/01/2029.
941247 M8 8	WATERBURY TXBL-PEN 4.517 12/01/2015	..	12/01/2015.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	90,340	12/01/2015.
2499999. Total - Bonds - U.S. Political Subdivisions of States						11,144,604	14,380,000	10,678,723	10,749,916	0	394,687	0	394,687	0	11,144,604	0	0	0	237,821	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
01030R EZ 1	AL HSG FIN AMT E 5.35 10/01/2032	..	10/01/2015.	Partial Call		160,000	160,000	162,157	159,664	0	336	0	336	0	160,000	0	0	0	7,317	10/01/2032.
01039W AZ 5	AL PUB HSG B 4.45 01/01/2024	..	11/10/2015.	Partial Call		800,000	800,000	790,531	790,021	0	9,979	0	9,979	0	800,000	0	0	0	30,502	01/01/2024.
02765U AG 9	AMERICAN MUN PWR OH 5.00 02/15/2017	..	01/20/2015.	Defeasement		2,785,055	2,700,000	2,959,767	2,787,137	0	(2,082)	0	(2,082)	0	2,785,055	0	0	0	58,125	02/15/2017.
034695 AE 6	ANGELINA & NECHES 5.375 05/01/15 (IP)	..	05/01/2015.	Maturity		2,500,000	2,500,000	2,662,925	2,513,744	0	(13,744)	0	(13,744)	0	2,500,000	0	0	0	100,781	05/01/2015.
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043	..	12/01/2015.	MBS Paydown		537,105	537,105	537,105	537,106	0	(0)	0	(0)	0	537,105	0	0	0	9,071	07/01/2043.
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039	..	12/01/2015.	MBS Paydown		140,579	140,579	142,687	142,475	0	(1,765)	0	(1,765)	0	140,579	0	0	0	4,086	12/01/2039.
051735 CS 5	AURORA SCH BLDG 5.25 07/15/2019	..	01/15/2015.	Call		1,000,000	1,000,000	1,077,090	1,000,600	0	(600)	0	(600)	0	1,000,000	0	0	0	26,250	07/15/2019.
088379 WL 2	BEXAR CNTY TX HSG FIN A 4.95 08/20/2040	..	08/20/2015.	Sinking Fund Redemption		110,000	110,000	110,550	110,544	0	(538)	0	(538)	0	110,000	0	0	0	4,084	08/20/2040.
10425P AC 4	BRADFORD CNTY PA 4.70 03/01/19 (IP)	..	04/09/2015.	Call		4,480,000	4,480,000	4,353,794	4,408,373	0	71,627	0	71,627	0	4,480,000	0	0	0	127,506	03/01/2019.
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028	..	12/01/2015.	Partial Call		1,440,000	1,440,000	1,445,865	1,443,816	0	(3,818)	0	(3,818)	0	1,439,998	0	2	2	47,315	08/01/2028.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042	..	12/01/2015.	MBS Paydown		96,020	96,020	96,020	96,020	0	0	0	0	0	96,020	0	0	0	1,447	02/01/2042.
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042	..	12/01/2015.	MBS Paydown		62,398	62,398	62,242	62,260	0	61	0	61	0	62,398	0	0	0	985	02/01/2042.
130575 Z2 2	CA RURAL HOME MTG 5.45 02/01/48	..	08/01/2015.	Partial Call		295,000	295,000	306,431	302,805	0	(7,805)	0	(7,805)	0	295,000	0	0	0	13,216	02/01/2048.
13079P FG 3	CA MULTI FAM HSG 4.50 01/15/2040	..	07/15/2015.	Sinking Fund Redemption		30,000	30,000	28,950	29,039	0	954	0	954	0	30,000	0	0	0	1,125	01/15/2040.
17131H AU 2	CHULA VISTA CA IDR 5.25 12/01/27 (SRE)	..	08/28/2015.	Call		2,525,000	2,500,000	2,486,000	2,488,414	0	11,586	0	11,586	0	2,500,000	0	25,000	25,000	97,344	12/01/2027.
196479 TY 5	CO HSG SF PR I AA 4.85 11/01/2026	..	11/01/2015.	Partial Call		785,000	785,000	785,000	784,990	0	5	0	5	0	784,995	0	5	5	27,766	11/01/2026.
19647P AB 9	COLORADO HSG 5.50 09/20/2036	..	09/20/2015.	Sinking Fund Redemption		25,000	25,000	25,063	25,039	0	(39)	0	(39)	0	25,000	0	0	0	963	09/20/2036.
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044	..	12/01/2015.	MBS Paydown		1,049,359	1,049,359	1,049,359	1,049,360	0	(1)	0	(1)	0	1,049,359	0	0	0	21,825	02/01/2044.
20774W G9 6	CT HSG FIN 4.00 11/15/2040	..	12/03/2015.	Partial Call		1,480,000	1,480,000	1,540,749	1,521,887	0	(41,887)	0	(41,887)	0	1,480,000	0	0	0	37,072	11/15/2040.
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032	..	12/03/2015.	Partial Call		500,000	500,000	532,245	528,577	0	(28,577)	0	(28,577)	0	500,000	0	0	0	11,507	11/15/2032.
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035	..	08/01/2015.	Partial Call		300,000	300,000	322,260	314,829	0	(14,829)	0	(14,829)	0	300,000	0	0	0	4,373	06/01/2035.
246395 NX 1	DE HSG AUTH B 4.05 07/01/2017	..	07/01/2015.	Sinking Fund Redemption		140,000	140,000	137,690	134,217	0	711	0	711	0	140,000	0	0	0	4,354	07/01/2017.
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029	..	07/01/2015.	Sinking Fund Redemption		55,000	55,000	57,178	56,561	0	(1,517)	0	(1,517)	0	55,000	0	0	0	2,244	07/01/2029.
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029	..	12/01/2015.	Partial Call		60,000	60,000	62,376	61,702	0	(1,704)	0	(1,704)	0	60,000	0	0	0	1,885	07/01/2029.
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031	..	12/01/2015.	Partial Call		84,836	190,000	70,539	82,815	0	2,021	0	2,021	0	84,836	0	0	0	0	07/01/2031.
25477P HN 8	DC COL HSG AGY 4.80 11/01/2036	..	11/01/2015.	Sinking Fund Redemption		75,000	75,000	75,000	75,001	0	(0)	0	(0)	0	75,000	0	0	0	2,520	11/01/2036.
267045 AG 7	DUTCHESS CNTY NY 5.00 07/01/2015	..	07/01/2015.	Maturity		1,050,000	1,050,000	1,121,537	1,058,416	0	(8,416)	0	(8,416)	0	1,050,000	0	0	0	52,500	07/01/2015.
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32	..	12/25/2015.	MBS Paydown		16,622	16,622	15,963	15,732	0	526	0	526	0	16,622	0	0	0	618	06/25/2032.
31397P PS 3	FHM M012 A1B 3.625 08/15/2051	..	09/15/2015.	Cash Tender		3,000,000	3,000,000	3,069,810	3,008,425	0	(8,425)	0	(8,425)	0	3,000,000	0	0	0	85,792	08/15/2051.
34074M CH 2	FL HSG FIN CORP 5.00 07/01/2028	..	01/01/2015.	Sinking Fund Redemption		310,000	310,000	334,955	325,028	0	(12,548)	0	(12,548)	0	310,000	0	0	0	7,750	07/01/2028.
34074M CH 2	FL HSG FIN CORP 5.00 07/01/2028	..	07/01/2015.	Partial Call		265,000	265,000	286,333	277,847	0	(13,182)	0	(13,182)	0	265,000	0	0	0	13,250	07/01/2028.
34074M GX 3	FL HSG 4.45 07/01/2026	..	07/01/2015.	Partial Call		445,000	445,000	445,000	444,997	0	3	0	3	0	445,000	0	0	0	14,484	07/01/2026.
34074M GZ 8	FL HSG 4.50 01/01/2029	..	07/01/2015.	Sinking Fund Redemption		875,000	875,000	945,158	922,884	0	(41,698)	0	(41,698)	0	875,000	0	0	0	29,363	01/01/2029.
34074M KB 6	FL ST HSG FIN C 4.00 7/01/2035	..	07/01/2015.	Partial Call		250,000	250,000	268,700	266,945	0	(10,112)	0	(10,112)	0	250,000	0	0	0	7,900	07/01/2035.
373539 ZB 4	GA ST HSG 5.00 06/01/2029	..	12/01/2015.	Partial Call		220,000	220,000	235,226	225,800	0	(5,800)	0	(5,800)	0	220,000	0	0	0	6,070	06/01/2029.
373541 G2 1	GA MUN ELEC Z 5.50 01/01/2020	..	01/01/2015.	Sinking Fund Redemption		1,535,000	1,535,000	1,749,900	1,650,269	0	(115,269)	0	(115,269)	0	1,535,000	0	0	0	42,213	01/01/2020.
373541 HA 2	GEORGIA MUN ELEC 6.375 01/01/2016	..	01/01/2015.	Sinking Fund Redemption		4,295,000	4,295,000	5,070,248	4,426,737	0	(131,737)	0	(131,737)	0	4,295,000	0	0	0	136,903	01/01/2016.
39602P AA 2	GREENVILLE SC AIRPORT 6.125 10/01/2017	..	10/01/2015.	Sinking Fund Redemption		305,000	305,000	274,500	293,217	0	11,783	0	11,783	0	305,000	0	0	0	18,681	10/01/2017.
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037	..	12/01/2015.	MBS Paydown		513,178	513,178	513,178	513,178	0	(0)	0	(0)	0	513,178	0	0	0	7,583	07/01/2037.
45129Y VE 3	IDAHO ST HSG 5.50 07/01/2039	..	07/01/2015.	Partial Call		10,000	10,000	10,200	10,073	0	(73)	0	(73)	0	10,000	0	0	0	550	07/01/2039.
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043	..	12/01/2015.	MBS Paydown		863,605	863,605	863,605	863,605	0	(0)	0	(0)	0	863,605	0	0	0	19,833	12/01/2043.
45203F AM 8	IL HSG DEV 4.60 09/01/2025	..	10/26/2015.	Partial Call		385,000	385,000	371,629	374,431	0	10,569	0	10,569	0	385,000	0	0	0	10,849	09/01/2025.
452252 AW 9	ILLINOIS ST TOLL A 5.00 01/01/2019	..	07/01/2015.	Call		2,000,000	2,000,000	2,212,280	2,021,098	0	(21,098)	0	(21,098)	0	2,000,000	0	0	0	100,000	01/01/2019.
45441R AX 0	INDIAN RVR FL SCH 5.00 07/01/2019	..	07/01/2015.	Call		3,800,000	3,800,000	3,949,264	3,815,258	0	(15,258)	0	(15,258)	0	3,800,000	0	0	0	190,000	07/01/2019.
457106 MX 7	INGLEWOOD CA REDEV 5.75 05/01/2017	..	05/01/2015.	Sinking Fund Redemption		240,000	240,000	242,400	240,740	0	(740)	0	(740)	0	240,000	0	0	0	6,900	05/01/2017.
462467 AT 8	IA FIN AUTH 4.90 07/01/2031	..	07/01/2015.	Call		510,000	510,000	489,600	492,637	0	17,363	0	17,363	0	510,000	0	0	0	24,990	07/01/2031.
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042	..	12/01/2015.	Partial Call		260,000	260,000	260,000	260,001	0	(1)	0	(1)	0	260,000	0	(0)	(0)	4,785	02/01/2042.
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039	..	10/01/2015.	Partial Call		155,000	155,000	135,625	137,085	0	17,915	0	17,915	0	155,000	0	0	0	5,367	10/01/2039.
49130T ME 3	KY HSG CORP A 5.00 01/01/2028	..	12/14/2015.	Partial Call		145,000	145,000	156,190	153,085	0	(8,085)	0	(8,085)	0	145,000	0	0	0	5,559	01/01/2028.
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033	..	12/14/2015.	Partial Call		505,000	505,000	524,216	519,502	0	(14,502)	0	(14,502)	0	505,000	0	0	0	16,965	07/01/2033.
49130T PS 9	KY HSG CORP A 3.00 11/01/2041	..	12/01/2015.	Partial Call		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,050	11/01/2041.
49130T PT 7	KY HSG CORP B 3.00 11/01/2041	..	12/01/2015.	Partial Call		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	3,163	11/01/2041.
54627A HX 8	LA HSG FIN AGY SFH 2.85 06/01/2029	..	01/01/2015.	Partial Call		25,000	25,000	25,000	24,999	0	1	0	1	0	25,000	0	0	0	59	06/01/2029.
56052E 7K 8	MAINE HSG AUTH A-1 3.25 11/15/2043	..	12/28/2015.	Partial Call		170,000	170,000	176,458	175,996	0	(5,996)	0	(5,996)	0	170,000	0	0	0	3,867	11/15/2043.

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
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039	..	11/30/2015.	Partial Call		700,000	700,000	733,600	719,367	0	(19,367)	0	(19,367)	0	700,000	0	0	0	31,716	09/01/2039.
57419P K2 4	MD ST CMNTY DEV 5.00 03/01/2041	..	11/30/2015.	Partial Call		1,220,000	1,220,000	1,292,858	1,269,449	0	(49,449)	0	(49,449)	0	1,220,000	0	0	0	42,704	03/01/2041.
57419R JY 2	MD CMNTY DEV ADMIN 3.25 09/01/2044	..	11/30/2015.	Partial Call		330,000	330,000	341,369	340,510	0	(10,510)	0	(10,510)	0	330,000	0	0	0	7,212	09/01/2044.
57586N EN 7	MASS HSG FIN AGY 2.875 06/01/2015	..	03/01/2015.	Paydown		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	243	06/01/2015.
57586N EN 7	MASS HSG FIN AGY 2.875 06/01/2015	..	06/01/2015.	Maturity		3,280,000	3,280,000	3,280,000	3,280,000	0	0	0	0	0	3,280,000	0	0	0	49,507	06/01/2015.
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043	..	10/01/2015.	Partial Call		220,000	220,000	235,754	234,104	0	(14,104)	0	(14,104)	0	220,000	0	0	0	3,782	12/01/2043.
57586P K8 8	MA HSG AUTH 5.00 12/01/2028	..	10/01/2015.	Partial Call		760,000	760,000	815,951	780,250	0	(20,250)	0	(20,250)	0	760,000	0	0	0	11,541	12/01/2028.
57586P P2 6	MA ST HSG 4.50 06/01/2029	..	10/01/2015.	Partial Call		585,000	585,000	619,451	608,326	0	(23,326)	0	(23,326)	0	585,000	0	0	0	8,084	06/01/2029.
57586P Y5 9	MASS ST HSG-SF-160 3.75 06/01/2034	..	10/01/2015.	Partial Call		265,000	265,000	277,325	274,751	0	(9,751)	0	(9,751)	0	265,000	0	0	0	2,985	06/01/2034.
57587A FT 0	MA HSG FIN AGY 172 4.00 06/01/2045	..	12/01/2015.	Partial Call		155,000	155,000	170,537	170,374	0	(15,374)	0	(15,374)	0	155,000	0	0	0	4,941	06/01/2045.
576029 AT 9	MASSACHUSETTS TPK A 5.00 01/01/2020	..	01/01/2015.	Sinking Fund Redemption		555,000	555,000	639,976	599,539	0	(44,539)	0	(44,539)	0	555,000	0	0	0	13,875	01/01/2020.
576049 SG 6	MA WTR RES SR A 6.50 7/15/2019	..	07/15/2015.	Sinking Fund Redemption		750,000	750,000	921,135	840,658	0	(90,658)	0	(90,658)	0	750,000	0	0	0	48,750	07/15/2019.
592113 AV 6	MET GOVT NASHVILLE 3.75 03/15/2028	..	09/15/2015.	Sinking Fund Redemption		50,000	50,000	49,250	49,300	0	693	0	693	0	50,000	0	0	0	1,406	03/15/2028.
59465M D3 6	MI HSG DEV AUTH C 3.50 10-01-22	..	10/01/2015.	Sinking Fund Redemption		160,000	160,000	160,000	159,997	0	3	0	3	0	160,000	0	0	0	4,200	10/01/2022.
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034	..	12/01/2015.	Partial Call		465,000	465,000	472,421	470,994	0	(5,994)	0	(5,994)	0	465,000	0	0	0	19,457	07/01/2034.
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044	..	12/01/2015.	MBS Paydown		726,836	726,836	726,836	726,837	0	(0)	0	(0)	0	726,836	0	0	0	14,432	11/01/2044.
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045	..	12/01/2015.	MBS Paydown		285,123	285,123	285,123	0	0	0	0	0	0	285,123	0	0	0	3,847	02/01/2045.
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045	..	12/01/2015.	MBS Paydown		94,082	94,082	94,082	0	0	0	0	0	0	94,082	0	0	0	1,140	04/01/2045.
60416Q GF 5	MN ST HSG FIN D 2.90 11/01/2045	..	12/01/2015.	MBS Paydown		13,079	13,079	13,079	0	0	0	0	0	0	13,079	0	0	0	43	11/01/2045.
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040	..	12/01/2015.	Partial Call		375,000	375,000	399,011	393,110	0	(18,110)	0	(18,110)	0	375,000	0	0	0	11,457	07/01/2040.
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031	..	12/01/2015.	Partial Call		295,000	295,000	309,853	307,691	0	(12,692)	0	(12,692)	0	295,000	0	0	0	6,828	07/01/2031.
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045	..	12/01/2015.	Partial Call		790,000	790,000	860,903	860,321	0	(70,321)	0	(70,321)	0	790,000	0	0	0	11,461	01/01/2045.
60416S JB 7	MINNESOTA HSG FIN E 3.50 01/01/2032	..	12/01/2015.	Partial Call		495,000	495,000	493,144	0	0	1,856	0	1,856	0	495,000	0	0	0	6,596	01/01/2032.
605279 LJ 5	MS BUS FIN 4.00 12/01/2022	..	12/10/2015.	Call		5,555,000	5,555,000	5,555,000	5,554,974	0	26	0	26	0	5,555,000	0	0	0	227,755	12/01/2022.
60535Q FD 7	MS HOME CORP 5.4 06/01/2038	..	11/01/2015.	Partial Call		495,000	495,000	518,513	504,439	0	(9,455)	0	(9,455)	0	495,000	0	0	0	8,520	06/01/2038.
60535Q FD 7	MS HOME CORP 5.4 06/01/2038	..	12/01/2015.	Sinking Fund Redemption		155,000	155,000	162,363	157,956	0	(2,824)	0	(2,824)	0	155,000	0	0	0	5,163	06/01/2038.
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032	..	12/01/2015.	MBS Paydown		128,360	128,360	128,360	128,360	0	(0)	0	(0)	0	128,360	0	0	0	1,932	12/01/2032.
60636P D4 9	MO ENV IMPT & ENRGY 5.00 01/01/19	..	12/08/2015.	Defeasement		2,786,202	2,625,000	3,055,631	2,832,719	0	(46,517)	0	(46,517)	0	2,786,202	0	0	0	188,490	01/01/2019.
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034	..	12/01/2015.	MBS Paydown		441,516	441,516	441,516	441,516	0	(0)	0	(0)	0	441,516	0	0	0	6,337	10/01/2034.
60637B EZ 9	MO HSG DEV B 4.00 11/01/2040	..	11/01/2015.	Partial Call		165,000	165,000	181,429	181,179	0	(16,179)	0	(16,179)	0	165,000	0	0	0	5,155	11/01/2040.
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036	..	12/01/2015.	MBS Paydown		446,359	446,359	446,359	446,359	0	177	0	177	0	446,359	0	0	0	5,904	08/01/2036.
61212R D7 8	MT ST BRD HSG C 5.00 12/01/2027	..	12/01/2015.	Partial Call		55,000	55,000	55,963	55,357	0	(357)	0	(357)	0	55,000	0	0	0	2,125	12/01/2027.
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038	..	12/01/2015.	Partial Call		280,000	280,000	285,250	281,957	0	(1,957)	0	(1,957)	0	280,000	0	0	0	14,560	06/01/2038.
61212R T9 7	MT BRD HSG-SFM B2 5.00 12/1/2027	..	12/01/2015.	Sinking Fund Redemption		55,000	55,000	57,319	56,665	0	(1,360)	0	(1,360)	0	55,000	0	0	0	1,875	12/01/2027.
61212R X7 6	MT ST BRD OF HSG-A 4.00 12/01/2038	..	12/01/2015.	Partial Call		305,000	305,000	320,537	317,702	0	(12,702)	0	(12,702)	0	305,000	0	0	0	9,000	12/01/2038.
613907 BU 7	MONT CNTY TX 3.75 06/01/2031	..	12/01/2015.	Sinking Fund Redemption		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	5,813	06/01/2031.
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043	..	12/01/2015.	Partial Call		530,000	530,000	561,456	556,510	0	(26,511)	0	(26,511)	0	530,000	0	0	0	9,937	03/01/2043.
641279 LM 4	NEVADA ST HSG DIV 3.30 10/01/2029	..	10/01/2015.	Partial Call		115,000	115,000	115,000	114,999	0	1	0	1	0	115,000	0	0	0	2,811	10/01/2029.
641279 LR 3	NEVADA ST HSG DIV 3.50 04/01/2044	..	10/01/2015.	Partial Call		130,000	130,000	140,100	140,019	0	(10,019)	0	(10,019)	0	130,000	0	0	0	3,766	04/01/2044.
64577B JJ 4	NJ ECON DEV-UNREF 5 17 12/15/2017	..	09/22/2015.	Exchanged		2,005,712	1,940,000	2,010,806	0	0	(5,093)	0	(5,093)	0	2,005,712	0	0	0	25,163	12/15/2017.
645918 AR 4	NJ ECON SCH FACS SER O 5.25 03/01/2015	..	03/01/2015.	Maturity		1,000,000	1,000,000	1,112,530	1,003,528	0	(3,528)	0	(3,528)	0	1,000,000	0	0	0	26,250	03/01/2015.
645918 YA 5	NJ ECON DEV 5.00 12/15/2017	..	07/17/2015.	Defeasement		2,694,894	2,600,000	2,873,936	2,715,288	0	(20,394)	0	(20,394)	0	2,694,894	0	0	0	76,556	12/15/2017.
646122 FW 6	NJ HFA 5.25 11/01/2017	..	05/01/2015.	Call		100,000	100,000	99,140	99,870	0	130	0	130	0	100,000	0	0	0	2,625	11/01/2017.
646129 6Q 4	NJ ST HSG 4.50 10/01/2029	..	10/01/2015.	Partial Call		1,960,000	1,960,000	2,064,919	2,027,656	0	(67,656)	0	(67,656)	0	1,960,000	0	0	0	68,625	10/01/2029.
646129 6Y 7	NJ HSG & MTG B 4.25 10/01/2032	..	10/01/2015.	Partial Call		225,000	225,000	235,035	232,296	0	(7,296)	0	(7,296)	0	225,000	0	0	0	8,075	10/01/2032.

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
646129 M9 4	NJ HSG SER T 4.55 10/01/2022	..	10/01/2015.	Partial Call		845,000	845,000	833,753	836,823	0	8,177	0	8,177	0	845,000	0	0	0	29,829	10/01/2022.
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044	..	09/01/2015.	Sinking Fund Redemption		55,000	55,000	59,066	58,685	0	(3,628)	0	(3,628)	0	55,000	0	0	0	1,705	03/01/2044.
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044	..	12/01/2015.	Partial Call		40,000	40,000	42,957	42,680	0	(2,683)	0	(2,683)	0	40,000	0	0	0	1,313	03/01/2044.
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045	..	12/01/2015.	Partial Call		20,000	20,000	21,216	0	0	(1,216)	0	(1,216)	0	20,000	0	0	0	281	03/01/2045.
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041	..	12/01/2015.	Partial Call		335,000	335,000	335,000	0	0	0	0	0	0	335,000	0	0	0	3,641	09/01/2041.
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030	..	08/01/2015.	Partial Call		135,000	135,000	139,770	138,164	0	(3,166)	0	(3,166)	0	135,000	0	0	0	1,836	03/01/2030.
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030	..	09/01/2015.	Sinking Fund Redemption		165,000	165,000	170,829	168,867	0	(3,719)	0	(3,719)	0	165,000	0	0	0	6,263	03/01/2030.
647200 P6 5	NM SFM B CL I 5.00 09/01/2028	..	07/01/2015.	Partial Call		185,000	185,000	203,202	197,548	0	(12,601)	0	(12,601)	0	185,000	0	0	0	4,842	09/01/2028.
647200 P6 5	NM SFM B CL I 5.00 09/01/2028	..	09/01/2015.	Sinking Fund Redemption		340,000	340,000	373,453	363,061	0	(21,578)	0	(21,578)	0	340,000	0	0	0	12,164	09/01/2028.
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028	..	09/01/2015.	Sinking Fund Redemption		125,000	125,000	131,654	129,796	0	(4,601)	0	(4,601)	0	125,000	0	0	0	4,362	03/01/2028.
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028	..	11/01/2015.	Partial Call		175,000	175,000	184,315	181,714	0	(6,726)	0	(6,726)	0	175,000	0	0	0	4,785	03/01/2028.
647200 UL 6	NEW MEX MTG FIN 5.05 07/01/2039	..	01/01/2015.	Partial Call		60,000	60,000	60,900	60,352	0	(352)	0	(352)	0	60,000	0	0	0	1,515	07/01/2039.
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043	..	09/01/2015.	Sinking Fund Redemption		100,000	100,000	105,879	104,605	0	(4,605)	0	(4,605)	0	100,000	0	0	0	3,803	03/01/2043.
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043	..	12/01/2015.	Partial Call		315,000	315,000	333,519	329,506	0	(14,506)	0	(14,506)	0	315,000	0	0	0	7,849	03/01/2043.
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034	..	12/01/2015.	MBS Paydown		326,400	326,400	326,400	326,400	0	(0)	0	(0)	0	326,400	0	0	0	5,263	10/01/2034.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)	..	12/11/2015.	Sinking Fund Redemption		628,117	628,117	661,872	635,445	0	(1,764)	0	(1,764)	0	628,117	0	0	0	32,998	09/11/2018.
649883 D8 5	NY MTGE AGY AMT 189 3.85 10/01/2034	..	04/01/2015.	Partial Call		125,000	125,000	125,000	124,999	0	1	0	1	0	125,000	0	0	0	2,112	10/01/2034.
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034	..	08/20/2015.	Partial Call		345,000	345,000	365,245	0	0	(20,245)	0	(20,245)	0	345,000	0	0	0	336	10/01/2034.
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043	..	08/20/2015.	Partial Call		430,000	430,000	444,599	442,731	0	(12,731)	0	(12,731)	0	430,000	0	0	0	8,118	10/01/2043.
64988R FL 1	NY ST MTGE REV SER 48 2.625 04/01/2041	..	11/23/2015.	Partial Call		405,000	405,000	419,183	416,580	0	(11,580)	0	(11,580)	0	405,000	0	0	0	7,467	04/01/2041.
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028	..	07/01/2015.	Sinking Fund Redemption		120,000	120,000	127,320	124,987	0	(4,875)	0	(4,875)	0	120,000	0	0	0	4,375	07/01/2028.
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028	..	10/01/2015.	Partial Call		570,000	570,000	604,770	593,686	0	(23,700)	0	(23,700)	0	570,000	0	0	0	16,712	07/01/2028.
658877 EZ 4	ND ST HSG FIN D 4.25 07/01/2028	..	07/01/2015.	Partial Call		265,000	265,000	273,204	270,682	0	(5,682)	0	(5,682)	0	265,000	0	0	0	7,650	07/01/2028.
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037	..	07/01/2015.	Sinking Fund Redemption		30,000	30,000	32,475	30,593	0	(573)	0	(573)	0	30,000	0	0	0	1,275	01/01/2037.
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037	..	10/01/2015.	Partial Call		320,000	320,000	346,400	326,329	0	(6,336)	0	(6,336)	0	320,000	0	0	0	14,690	01/01/2037.
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035	..	12/01/2015.	Partial Call		161,506	161,506	161,506	0	0	0	0	0	0	161,506	0	0	0	2,635	07/01/2035.
677377 U9 2	OHIO HSG 4.80 11/01/2028	..	11/01/2015.	Partial Call		170,000	170,000	183,972	179,537	0	(9,537)	0	(9,537)	0	170,000	0	0	0	5,880	11/01/2028.
677377 Y2 3	OHIO HSG FIN AGY 4.50 11/01/2028	..	11/01/2015.	Partial Call		635,000	635,000	688,638	672,196	0	(37,196)	0	(37,196)	0	635,000	0	0	0	21,150	11/01/2028.
67756Q NM 5	OHIO HSG FIN AGY 3.05 02/01/2044	..	12/01/2015.	MBS Paydown		1,119,426	1,119,426	1,144,053	0	0	(13,045)	0	(13,045)	0	1,119,426	0	0	0	13,754	02/01/2044.
677587 BH 9	OH ST MENTAL HLTH 5.00 12/01/15	..	12/01/2015.	Maturity		3,485,000	3,485,000	3,979,556	3,571,441	0	(86,441)	0	(86,441)	0	3,485,000	0	0	0	174,250	12/01/2015.
677596 AH 1	OH POLLUTION CTL REV 6.75 12/15(BPLN)	..	12/01/2015.	Maturity		2,815,000	2,815,000	3,145,397	2,882,670	0	(67,670)	0	(67,670)	0	2,815,000	0	0	0	190,013	12/01/2015.
677659 WB 6	OH ST WTR SER B 5.00 12/01/2015	..	12/01/2015.	Maturity		1,260,000	1,260,000	1,453,460	1,289,167	0	(29,167)	0	(29,167)	0	1,260,000	0	0	0	63,000	12/01/2015.
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044	..	12/01/2015.	Partial Call		818,337	818,337	818,337	818,337	0	(0)	0	(0)	0	818,337	0	0	0	17,972	03/01/2044.
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035	..	12/01/2015.	Partial Call		1,097,632	1,097,632	1,097,632	1,097,632	0	(0)	0	(0)	0	1,097,632	0	(0)	(0)	19,630	09/01/2035.
684503 F5 9	ORANGE CNTY FL 6.25 10/01/16	..	10/01/2015.	Sinking Fund Redemption		1,085,000	1,085,000	1,316,474	1,149,419	0	(64,419)	0	(64,419)	0	1,085,000	0	0	0	67,813	10/01/2016.
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031	..	03/01/2015.	Partial Call		95,000	95,000	102,011	99,794	0	(4,798)	0	(4,798)	0	95,000	0	0	0	2,196	03/01/2031.
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031	..	09/01/2015.	Sinking Fund Redemption		310,000	310,000	332,878	325,642	0	(15,178)	0	(15,178)	0	310,000	0	0	0	11,176	03/01/2031.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034	..	10/01/2015.	Partial Call		150,000	150,000	150,000	150,004	0	(4)	0	(4)	0	150,000	0	0	0	3,035	07/01/2034.
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043	..	10/01/2015.	Partial Call		415,000	415,000	446,100	442,951	0	(27,951)	0	(27,951)	0	415,000	0	0	0	11,857	07/01/2043.
686087 RY 5	OREGON ST HSG & CMNTY C 3.125 07/01/2044	..	10/01/2015.	Partial Call		55,000	55,000	57,775	57,754	0	(2,754)	0	(2,754)	0	55,000	0	0	0	925	07/01/2044.
68608N CH 3	OREGON ST HSG 5.00 07/01/2028	..	10/01/2015.	Partial Call		250,000	250,000	264,945	255,348	0	(5,348)	0	(5,348)	0	250,000	0	0	0	9,499	07/01/2028.
68608N DG 4	OR HSG SVCS-SFM-B 5.25 07/01/2028	..	10/01/2015.	Partial Call		290,000	290,000	318,385	309,396	0	(19,396)	0	(19,396)	0	290,000	0	0	0	11,967	07/01/2028.
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041	..	12/29/2015.	Partial Call		640,000	640,000	666,400	658,286	0	(18,286)	0	(18,286)	0	640,000	0	0	0	19,785	10/01/2041.
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040	..	12/29/2015.	Partial Call		65,000	65,000	68,127	0	0	(3,127)	0	(3,127)	0	65,000	0	0	0	13	04/01/2040.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	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
708796 WP 8	PA HSG SER 110B 4.75 10/01/2039	..	01/05/2015.	Partial Call		4,210,000	4,210,000	3,847,639	3,871,310	0	338,690	0	338,690	0	4,210,000	0	0	0	34,161	10/01/2039.
708796 WP 8	PA HSG SER 110B 4.75 10/01/2039	..	02/05/2015.	Call		2,225,000	2,225,000	2,033,491	2,046,001	0	178,999	0	178,999	0	2,225,000	0	0	0	54,458	10/01/2039.
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028	..	12/29/2015.	Partial Call		1,140,000	1,140,000	1,209,403	1,163,888	0	(23,888)	0	(23,888)	0	1,140,000	0	0	0	40,531	04/01/2028.
71782U AR 9	PHILADELPHIA PA HSG 5.25 12/01/2015	..	12/01/2015.	Maturity		3,500,000	3,500,000	3,680,250	3,500,000	0	0	0	0	0	3,500,000	0	0	0	183,750	12/01/2015.
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038	..	05/01/2015.	Partial Call		41,877	41,877	42,647	42,384	0	(507)	0	(507)	0	41,877	0	0	0	520	08/01/2038.
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028	..	09/01/2015.	Sinking Fund Redemption		55,000	55,000	59,180	57,797	0	(2,661)	0	(2,661)	0	55,000	0	0	0	2,260	09/01/2028.
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028	..	12/01/2015.	Partial Call		150,000	150,000	161,400	157,627	0	(7,639)	0	(7,639)	0	150,000	0	0	0	2,808	09/01/2028.
725299 4V 0	PITT PA SER A 5.00 10/01/2036	..	10/19/2015.	Partial Call		105,000	105,000	101,325	101,714	0	3,286	0	3,286	0	105,000	0	0	0	5,303	10/01/2036.
75211Q CL 1	RANCHO CORDOVA CA CIT TXB 5.00 9/01/15	..	09/01/2015.	Maturity		370,000	370,000	359,448	368,864	0	1,136	0	1,136	0	370,000	0	0	0	18,500	09/01/2015.
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040	..	10/01/2015.	Partial Call		145,000	145,000	153,668	151,770	0	(6,770)	0	(6,770)	0	145,000	0	0	0	3,543	10/01/2040.
76221R SE 4	RI HSG & MTGE FIN 2.75 04/01/2040	..	10/01/2015.	Partial Call		325,000	325,000	337,032	334,607	0	(9,607)	0	(9,607)	0	325,000	0	0	0	6,738	04/01/2040.
76803E AA 6	RIVER CITY STAD-TX 7.75 11/01/2014	..	01/01/2015.	Sinking Fund Redemption		0	0	0	0	0	0	0	0	0	0	0	0	0	4,303	11/01/2014.
83712D PY 6	SC HSG FIN & DEV 5.30 07/01/2023	..	07/01/2015.	Partial Call		150,000	150,000	153,300	151,446	0	(1,446)	0	(1,446)	0	150,000	0	0	0	7,950	07/01/2023.
83755G 4Z 7	SD HSG SER H 5.00 11/01/26	..	03/16/2015.	Partial Call		190,000	190,000	193,800	191,374	0	(1,374)	0	(1,374)	0	190,000	0	0	0	289	11/01/2026.
83755G 4Z 7	SD HSG SER H 5.00 11/01/26	..	09/15/2015.	Call		2,150,000	2,150,000	2,193,000	2,165,551	0	(15,551)	0	(15,551)	0	2,150,000	0	0	0	97,037	11/01/2026.
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028	..	06/18/2015.	Partial Call		130,000	130,000	141,853	137,951	0	(7,951)	0	(7,951)	0	130,000	0	0	0	3,340	05/01/2028.
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032	..	06/18/2015.	Partial Call		245,000	245,000	254,335	251,606	0	(6,606)	0	(6,606)	0	245,000	0	0	0	5,371	05/01/2032.
83756C DH 5	SD HSG DEV AUTH A 3.00 11/01/2030	..	06/18/2015.	Partial Call		65,000	65,000	68,505	67,979	0	(2,979)	0	(2,979)	0	65,000	0	0	0	991	11/01/2030.
83756C HX 6	SD HSG DEV AUTH F 4.00 05/01/2034	..	06/18/2015.	Partial Call		530,000	530,000	558,249	557,955	0	(27,955)	0	(27,955)	0	530,000	0	0	0	5,875	05/01/2034.
880459 5M 0	TN HSG 5.75 07/01/2036	..	01/01/2015.	Sinking Fund Redemption		55,000	55,000	57,681	55,659	0	(594)	0	(594)	0	55,000	0	0	0	1,581	07/01/2036.
880459 5M 0	TN HSG 5.75 07/01/2036	..	10/01/2015.	Partial Call		1,905,000	1,905,000	1,997,869	1,927,836	0	(22,889)	0	(22,889)	0	1,905,000	0	0	0	88,690	07/01/2036.
880459 5N 8	TN HSG HMOWNR 1 4.95 01/01/2037	..	09/01/2015.	Partial Call		80,000	80,000	75,600	75,950	0	4,050	0	4,050	0	80,000	0	0	0	2,985	01/01/2037.
880459 7S 5	TN HSG DEV AGY 4.65 07/01/21	..	12/01/2015.	Partial Call		255,000	255,000	255,035	254,698	0	302	0	302	0	255,000	0	0	0	9,218	07/01/2021.
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028	..	10/01/2015.	Partial Call		680,000	680,000	722,860	709,141	0	(29,141)	0	(29,141)	0	680,000	0	0	0	25,509	01/01/2028.
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031	..	12/01/2015.	Partial Call		330,000	330,000	341,956	338,398	0	(8,398)	0	(8,398)	0	330,000	0	0	0	10,828	07/01/2031.
880461 AR 9	TN HSG DEV AGY 1B 3.60 01/01/2031	..	12/01/2015.	Partial Call		145,000	145,000	131,905	132,558	0	12,442	0	12,442	0	145,000	0	0	0	4,295	01/01/2031.
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043	..	10/01/2015.	Partial Call		130,000	130,000	138,308	137,420	0	(7,420)	0	(7,420)	0	130,000	0	0	0	4,081	07/01/2043.
880461 DN 5	TN HSG DEV AGY 2A 4.00 07/01/2045	..	11/01/2015.	Partial Call		275,000	275,000	302,748	302,460	0	(27,460)	0	(27,460)	0	275,000	0	0	0	6,769	07/01/2045.
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039	..	08/01/2015.	Partial Call		117,148	117,148	120,662	119,217	0	(2,069)	0	(2,069)	0	117,148	0	0	0	2,937	09/01/2039.
88271H CN 7	TX ST HSG CORP 5.35 09/01/2039	..	09/01/2015.	Call		1,244,958	1,214,593	1,251,031	1,236,049	0	(2,221)	0	(2,221)	0	1,233,827	0	11,131	11,131	48,736	09/01/2039.
88271H CV 9	TX ST HSG 5.50 12/01/2039	..	12/01/2015.	Partial Call		195,663	195,663	207,403	203,065	0	(7,402)	0	(7,402)	0	195,663	0	0	0	6,033	12/01/2039.
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032	..	12/01/2015.	Partial Call		350,000	350,000	356,125	352,193	0	(2,193)	0	(2,193)	0	350,000	0	0	0	11,173	09/01/2032.
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039	..	12/01/2015.	Partial Call		215,000	215,000	218,225	216,107	0	(1,107)	0	(1,107)	0	215,000	0	0	0	6,373	09/01/2039.
896029 YE 9	TRIBORO BRDG/TUNNL NY 5.50 01/01/2017	..	01/01/2015.	Sinking Fund Redemption		985,000	985,000	1,133,735	1,028,193	0	(43,193)	0	(43,193)	0	985,000	0	0	0	27,088	01/01/2017.
924190 DB 4	VT HSG FIN AGY 5.50 11/01/2038	..	11/01/2015.	Partial Call		500,000	500,000	503,125	501,344	0	(1,344)	0	(1,344)	0	500,000	0	0	0	19,938	11/01/2038.
924190 EL 1	VT HSG FIN AGY B 4.125 11/01/2042	..	11/01/2015.	Partial Call		455,000	455,000	474,001	470,581	0	(15,581)	0	(15,581)	0	455,000	0	0	0	14,231	11/01/2042.
924190 FR 7	VT HSG FIN AGY C 4.00 11/01/2043	..	11/01/2015.	Partial Call		210,000	210,000	221,430	219,965	0	(9,965)	0	(9,965)	0	210,000	0	0	0	6,300	11/01/2043.
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037	..	12/25/2015.	MBS Paydown		1,879,187	1,879,187	1,879,187	1,880,322	0	1,592	0	1,592	0	1,879,187	0	0	0	32,744	10/25/2037.
92812U Q5 0	VA HSG DEV A 3.25 06/25/2042	..	12/25/2015.	Paydown		84,591	84,591	84,591	0	0	0	0	0	0	84,591	0	0	0	229	06/25/2042.
93978K 8M 3	WA HSG FIN COMMN 4.80 12/01/2021	..	03/01/2015.	Partial Call		45,000	45,000	45,402	45,036	0	(36)	0	(36)	0	45,000	0	0	0	43	12/01/2021.
93978K 8M 3	WA HSG FIN COMMN 4.80 12/01/2021	..	12/10/2015.	Call		525,000	525,000	529,694	525,420	0	(420)	0	(420)	0	525,000	0	0	0	26,327	12/01/2021.
93978T GD 5	WA HSG FIN COMMN 5.63 12/01/2042	..	06/01/2015.	Partial Call		740,000	740,000	769,600	751,376	0	(11,376)	0	(11,376)	0	740,000	0	0	0	20,831	12/01/2042.
93978T GD 5	WA HSG FIN COMMN 5.63 12/01/2042	..	12/01/2015.	Call		245,000	245,000	254,800	248,766	0	(3,766)	0	(3,766)	0	245,000	0	0	0	13,794	12/01/2042.
93978T QX 0	WA HSG FIN 1N-R 3.00 06/01/2037	..	12/01/2015.	Partial Call		435,000	435,000	450,603	449,210	0	(14,210)	0	(14,210)	0	435,000	0	0	0	6,890	06/01/2037.
98321C AY 5	WYOMING CMNTY DEV 4.00 12/01/2025	..	12/01/2015.	Partial Call		2,445,000	2,445,000	2,445,000	2,445,065	0	(65)	0	(65)	0	2,445,000	0	0	0	64,318	12/01/2025.

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
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044	..	09/09/2015.	Partial Call		85,000	85,000	88,878	0	0	(3,878)	0	(3,878)	0	85,000	0	0	0	841	12/01/2044.
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						128,380,762	128,023,698	133,767,970	124,574,573	0	(1,361,987)	0	(1,361,987)	0	128,344,625	0	36,138	36,138	4,245,591	XXX
Bonds - Industrial and Miscellaneous																				
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40	..	12/15/2015.	MBS Paydown		77,381	77,381	77,381	0	0	(0)	0	(0)	0	77,381	0	0	0	1,458	02/15/2040.
00175L AA 0	AMMC CLO 2014-14A A1L FLT 07/27/2026	R	11/20/2015.	DEUTSCHE BANK		10,991,220	11,100,000	11,077,134	11,078,007	0	(429)	0	(429)	0	11,077,577	0	(86,357)	(86,357)	271,447	07/27/2026.
00176D AA 7	AMMC CLO 2013-13A A1L FLT 01/24/26	..	11/20/2015.	BANC OF AMERICA SECURITIES		11,911,200	12,000,000	11,951,587	11,952,526	0	1,033	0	1,033	0	11,953,558	0	(42,358)	(42,358)	226,882	01/26/2026.
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042	..	12/15/2015.	MBS Paydown		267,851	267,851	267,851	267,851	0	0	0	0	0	267,851	0	0	0	2,833	12/15/2042.
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017	..	12/01/2015.	Sinking Fund Redemption		292,926	292,926	292,926	292,926	0	0	0	0	0	292,926	0	0	0	5,706	11/01/2017.
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036	..	12/25/2015.	MBS Paydown		467,542	467,542	356,793	0	0	(17,635)	0	(17,635)	0	467,542	0	0	0	657	12/25/2036.
01310T AG 4	ALBERTSON TL B-3 4.00 8/25/2019	..	12/31/2015.	Paydown		22,500	22,500	21,938	21,944	0	556	0	556	0	22,500	0	0	0	842	08/25/2019.
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	..	12/25/2015.	MBS Paydown		351,954	351,954	291,651	300,381	0	47,619	0	47,619	0	351,954	0	0	0	12,316	03/25/2037.
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	..	12/25/2015.	Pass-Through Loss		0	83,812	69,120	0	0	0	0	0	0	83,812	0	(83,812)	(83,812)	0	03/25/2037.
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(83,812)	0	83,812	83,812	0	03/25/2037.
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046	..	12/25/2015.	MBS Paydown		98,292	98,292	73,719	66,162	0	8,539	0	8,539	0	98,292	0	0	0	171	10/25/2046.
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36	..	12/17/2015.	MBS Paydown		24,524	24,524	24,907	24,905	0	(18)	0	(18)	0	24,524	0	0	0	503	10/17/2036.
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36	..	12/17/2015.	MBS Paydown		148,782	148,782	149,418	103,994	0	(12)	0	(12)	0	148,782	0	0	0	2,780	12/17/2036.
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45	..	12/17/2015.	MBS Paydown		53,847	53,847	53,845	0	0	(20)	0	(20)	0	53,847	0	0	0	830	04/17/2052.
02666Q F4 0	AMER HONDA FIN 3.50 03/16/2015	..	03/16/2015.	Maturity		5,000,000	5,000,000	4,989,100	4,999,509	0	491	0	491	0	5,000,000	0	0	0	87,500	03/16/2015.
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24	..	12/20/2015.	MBS Paydown		338,577	338,577	338,577	338,576	0	1	0	1	0	338,577	0	0	0	14,044	12/20/2024.
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019	..	10/20/2015.	MBS Paydown		2,521,249	2,521,249	2,486,152	2,503,386	0	17,741	0	17,741	0	2,521,249	0	0	0	8,238	01/20/2019.
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029	..	12/15/2015.	MBS Paydown		230,769	230,769	230,769	230,519	0	227	0	227	0	230,769	0	0	0	6,833	12/15/2029.
03763R AA 9	APID 2012-9A A CLO FLT 07/15/2023	..	04/15/2015.	MBS Paydown		3,000,000	3,000,000	2,982,000	2,986,405	0	13,595	0	13,595	0	3,000,000	0	0	0	24,901	07/15/2023.
03878D AA 2	ARCLO 2013-1A A CLO FLT 02/15/2023	..	03/15/2015.	MBS Paydown		1,500,000	1,500,000	1,500,800	1,500,025	0	(25)	0	(25)	0	1,500,000	0	0	0	8,215	02/15/2023.
03878D AC 8	ARCLO 2013-1A B CLO FLT 02/15/2023	..	03/15/2015.	MBS Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	19,590	02/15/2023.
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036	..	12/25/2015.	MBS Paydown		2,386,723	2,386,723	2,004,847	2,048,884	0	118,916	0	118,916	0	2,386,723	0	0	0	5,069	11/25/2036.
05115E AB 6	AUGUSTA FNDG IV 6.9 11/15/15	..	05/15/2015.	Paydown		302,572	302,572	309,595	301,546	1,844	(484)	0	1,360	0	302,572	0	0	0	10,439	11/15/2015.
05115E AB 6	AUGUSTA FNDG IV 6.9 11/15/15	..	11/15/2015.	Maturity		313,008	313,008	320,273	311,947	1,908	(1,182)	0	726	0	313,008	0	0	0	21,598	11/15/2015.
053576 AD 6	AVCLO 2005-2A B1L CLO MEZ FLT 10/30/2017	R	04/30/2015.	MBS Paydown		2,550,000	2,550,000	2,549,203	2,549,166	0	834	0	834	0	2,550,000	0	0	0	26,344	10/30/2017.
05377R AF 1	AESOP 2010-3A A ABS 4.64 05/20/16	..	05/20/2015.	MBS Paydown		4,166,667	4,166,667	4,265,625	4,171,653	0	(4,986)	0	(4,986)	0	4,166,667	0	0	0	48,333	05/20/2016.
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037	..	12/25/2015.	MBS Paydown		497,189	497,189	381,874	381,784	0	(14,692)	0	(14,692)	0	497,189	0	0	0	1,106	01/25/2037.
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037	..	12/25/2015.	Pass-Through Loss		0	38,289	29,351	0	0	0	0	0	0	38,289	0	(38,289)	(38,289)	0	01/25/2037.
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(38,289)	0	38,289	38,289	0	01/25/2037.
05542M AW 5	BCAP 2013-RR5 6A1 SEQ SSNR CSTR 07/37 RE	..	12/26/2015.	MBS Paydown		628,015	628,015	641,796	622,605	0	(105)	0	(105)	0	628,015	0	0	0	7,740	07/26/2037.
05568Y AA 6	BNSF RAILWAY CO 5.996 04/01/24	..	10/01/2015.	Sinking Fund Redemption		247,072	247,072	247,072	247,072	0	0	0	0	0	247,072	0	0	0	7,448	04/01/2024.
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48	..	12/15/2015.	MBS Paydown		8,878	8,878	8,878	0	0	(4)	0	(4)	0	8,878	0	0	0	25	11/15/2048.
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020	..	10/01/2015.	Paydown		6,250	6,250	6,188	0	0	63	0	63	0	6,250	0	0	0	24	06/30/2020.
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035	..	12/20/2015.	MBS Paydown		1,246,916	1,246,916	1,047,410	1,048,053	0	102,911	0	102,911	0	1,246,916	0	0	0	18,662	11/20/2035.
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035	..	12/20/2015.	Pass-Through Loss		0	315,413	264,947	0	0	0	0	0	0	315,413	0	(315,413)	(315,413)	0	11/20/2035.
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(315,413)	0	315,413	315,413	0	11/20/2035.
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	..	12/25/2015.	MBS Paydown		614,136	614,136	446,016	453,710	0	129,710	0	129,710	0	614,136	0	0	0	20,877	06/25/2037.
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	..	12/25/2015.	Pass-Through Loss		0	436,817	317,238	0	0	(1,065)	0	(1,065)	0	436,817	0	(436,817)	(436,817)	0	06/25/2037.
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(436,817)	0	436,817	436,817	0	06/25/2037.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	..	12/25/2015.	MBS Paydown		274,401	274,401	222,608	197,891	0	19,555	0	19,555	0	274,401	0	0	0	892	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035	..	12/25/2015.	Pass-Through Loss		0	41,935	34,020	0	0	0	0	0	0	0	0	0	0	0	05/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18	..	12/25/2015.	MBS Paydown		34,444	34,444	34,314	34,325	0	15	0	15	0	34,444	0	0	0	941	12/25/2018.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	..	12/25/2015.	MBS Paydown		23,016	23,016	20,340	22,067	0	(27)	0	(27)	0	23,016	0	0	0	381	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	..	12/25/2015.	Pass-Through Loss		0	281	248	0	0	0	0	0	0	281	0	(281)	(281)	0	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(281)	0	281	281	0	11/25/2035.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	..	12/25/2015.	MBS Paydown		6,874	6,874	6,531	4,963	0	(116)	0	(116)	0	6,874	0	0	0	212	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036	..	12/25/2015.	Pass-Through Loss		0	5,565	5,287	0	0	(8)	0	(8)	0	0	0	0	0	0	10/25/2036.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	..	12/25/2015.	MBS Paydown		91,603	91,603	80,233	68,098	0	276	0	276	0	91,603	0	0	0	2,955	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37	..	12/25/2015.	Pass-Through Loss		0	29,667	25,936	0	0	0	0	0	0	0	0	0	0	0	05/25/2037.
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51	..	12/24/2015.	MBS Paydown		548,204	548,204	549,660	547,070	0	(1,051)	0	(1,051)	0	548,204	0	0	0	24,341	02/24/2051.
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49	..	12/24/2015.	MBS Paydown		389,107	389,107	377,814	384,152	0	3,478	0	3,478	0	389,107	0	0	0	19,267	12/24/2049.
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49	..	12/15/2015.	MBS Paydown		1,455,181	1,455,181	1,376,413	1,426,882	0	24,898	0	24,898	0	1,455,181	0	0	0	75,715	06/15/2049.
07325N CQ 3	BAYV 2006-A 1A2 SEQ 5.483 2/28/41	..	11/28/2015.	MBS Paydown		357,734	357,734	357,729	357,734	0	0	0	0	0	357,734	0	0	0	8,291	02/28/2041.
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033	..	12/25/2015.	MBS Paydown		694,728	694,728	702,110	701,084	0	(1,914)	0	(1,914)	0	694,728	0	0	0	21,196	09/25/2033.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	..	01/25/2015.	MBS Paydown		127,330	127,330	120,465	44,150	0	0	0	0	0	127,330	0	0	0	32	05/25/2037.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	..	10/08/2015.	Pass-Through Loss		165	0	0	0	0	165	0	165	0	165	0	0	0	0	05/25/2037.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	..	10/29/2015.	Pass-Through Loss		237	0	0	0	0	237	0	237	0	237	0	0	0	0	05/25/2037.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37	..	12/29/2015.	Pass-Through Loss		10	0	0	0	0	10	0	10	0	10	0	0	0	0	05/25/2037.
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020	..	12/25/2015.	MBS Paydown		1,193,975	1,193,975	1,208,154	1,204,728	0	(7,506)	0	(7,506)	0	1,193,975	0	0	0	38,388	09/25/2020.
075386 AC 6	BEAVER VALLEY FND 9.00 6/01/2017	..	06/01/2015.	Sinking Fund Redemption		204,000	204,000	226,609	211,072	0	(7,072)	0	(7,072)	0	204,000	0	0	0	9,180	06/01/2017.
079867 AQ 0	BELLSOUTH TELEC 6.3 12/15/15	..	06/15/2015.	Sinking Fund Redemption		220,797	220,797	248,073	224,147	0	(2,136)	0	(2,136)	0	220,797	0	0	0	6,955	12/15/2015.
079867 AQ 0	BELLSOUTH TELEC 6.3 12/15/15	..	12/15/2015.	Maturity		227,689	227,689	255,815	231,143	0	(4,667)	0	(4,667)	0	227,689	0	0	0	14,344	12/15/2015.
08857# AA 1	BEXION PHARMACEUTICALS PIK 4.00 7/31/15	..	07/31/2015.	Maturity		204,800	204,800	204,808	204,791	0	9	0	9	0	204,800	0	0	0	0	07/31/2015.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029	..	12/15/2015.	MBS Paydown		22,344	22,344	22,344	11,017	0	0	0	0	0	22,344	0	0	0	856	12/15/2029.
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024	R	12/20/2015.	Sinking Fund Redemption		124,263	124,263	124,470	124,439	0	(14)	0	(14)	0	124,263	0	0	0	3,658	06/20/2024.
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	R	12/20/2015.	Sinking Fund Redemption		242,629	242,629	242,629	242,627	0	2	0	2	0	242,629	0	0	0	8,956	06/20/2020.
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014	..	01/05/2015.	Book Value Adjustment		58,899	0	0	0	0	0	0	0	0	0	0	58,899	58,899	0	10/15/2014.
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014	..	01/22/2015.	Book Value Adjustment		33,635	0	0	0	0	0	0	0	0	0	0	33,635	33,635	0	10/15/2014.
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014	..	07/03/2015.	Book Value Adjustment		2,482	0	0	0	0	0	0	0	0	0	0	2,482	2,482	0	10/15/2014.
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014	..	08/21/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	98,150	0	(98,150)	(98,150)	0	10/15/2014.
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014	..	08/21/2015.	Book Value Adjustment		3,134	0	0	0	0	0	0	0	0	0	0	3,134	3,134	0	10/15/2014.
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018	..	07/02/2015.	Sinking Fund Redemption		126,781	126,781	114,737	97,433	0	16,094	0	16,094	0	126,781	0	0	0	5,339	07/02/2018.
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20	..	07/02/2015.	Sinking Fund Redemption		205,645	205,645	224,058	205,645	0	0	0	0	0	205,645	0	0	0	7,598	01/02/2020.
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022	..	07/15/2015.	Sinking Fund Redemption		110,449	110,449	110,449	110,510	0	0	0	0	0	110,449	0	0	0	3,301	01/15/2022.
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	R	12/25/2015.	MBS Paydown		100,000	100,000	99,978	99,983	0	2	0	2	0	100,000	0	0	0	1,880	10/25/2027.
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	R	12/25/2015.	MBS Paydown		215,000	215,000	214,604	214,827	0	99	0	99	0	215,000	0	0	0	3,894	03/27/2028.
1248MP AA 2	CBASS 2007-MX1 A1 SEQ STP 12/25/36	..	01/25/2015.	MBS Paydown		27,605	27,605	27,605	27,605	0	0	0	0	0	27,605	0	0	0	142	12/25/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	..	11/20/2015.	Pass-Through Loss		0	51,753	50,620	0	0	(3)	0	(3)	0	0	0	0	0	0	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36	..	12/20/2015.	MBS Paydown		31,026	31,026	30,599	20,815	0	(80)	0	(80)	0	31,026	0	0	0	558	06/20/2036.
125478 AD 9	CIFC 2006-2A A1LB CLO FLT 03/01/2021	..	12/01/2015.	MBS Paydown		323,125	323,125	306,161	313,744	0	9,808	0	9,808	0	323,125	0	0	0	1,811	03/01/2021.
12548V AB 1	CIFC 2012-2A A2L CLO FLT 12/05/2024	..	06/05/2015.	MBS Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	18,960	12/05/2024.
12548V AC 9	CIFC 2012-2A A3L CLO FLT 12/05/2024	..	06/05/2015.	MBS Paydown		1,500,000	1,500,000	1,465,645	1,473,463	0	26,537	0	26,537	0	1,500,000	0	0	0	24,647	12/05/2024.
12559Q AC 6	CITM 2007-1 2A2 SEQ FLT 10/25/2037	..	07/25/2015.	MBS Paydown		451,549	451,549	446,046	449,476	0	2,073	0	2,073	0	451,549	0	0	0	2,053	10/25/2037.
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028	..	12/18/2015.	MBS Paydown		100,000	100,000	99,985	99,988	0	1	0	1	0	100,000	0	0	0	1,533	03/18/2028.
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28	..	12/18/2015.	MBS Paydown		109,200	109,200	109,160	109,165	0	4	0	4	0	109,200	0	0	0	1,891	06/18/2028.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029	..	12/18/2015.	MBS Paydown		350,735	350,735	350,595	350,598	0	14	0	14	0	350,735	0	0	0	6,431	10/18/2029.

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 CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36	..	12/26/2015.	MBS Paydown		344,118	344,118	344,118	344,118	0	0	0	0	0	344,118	0	0	0	5,341	04/26/2036.
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36	..	12/26/2015.	Pass-Through Loss		0	19,967	19,914	0	0	0	0	0	0	19,773	0	(19,773)	(19,773)	0	04/26/2036.
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(19,773)	0	19,773	19,773	0	04/26/2036.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	..	12/26/2015.	MBS Paydown		31,706	31,706	22,117	22,255	0	9,273	0	9,273	0	31,706	0	0	0	1,062	09/26/2037.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37	..	12/26/2015.	Pass-Through Loss		0	2,337	1,630	0	0	0	0	0	0	0	0	0	0	0	09/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37	..	11/26/2015.	MBS Paydown		372,109	372,109	372,109	370,451	0	246	0	246	0	372,109	0	0	0	13,076	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	..	12/26/2015.	Pass-Through Loss		0	68,124	63,878	0	0	(7,149)	0	(7,149)	0	53,371	0	(53,371)	(53,371)	0	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(53,371)	0	53,371	53,371	0	07/26/2037.
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36	..	12/26/2015.	MBS Paydown		710,213	710,213	582,889	647,494	0	62,614	0	62,614	0	710,213	0	0	0	22,555	12/26/2036.
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36	..	07/26/2015.	MBS Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	..	12/26/2015.	Pass-Through Loss		0	160,430	25,817	0	0	1,336	0	1,336	0	160,430	0	(160,430)	(160,430)	0	12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(160,430)	0	160,430	160,430	0	12/26/2036.
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36	..	12/26/2015.	MBS Paydown		85,639	85,639	85,639	85,639	0	0	0	0	0	85,639	0	0	0	2,898	01/26/2036.
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36	..	12/26/2015.	Pass-Through Loss		0	3,613	3,613	0	0	(31)	0	(31)	0	0	0	0	0	0	01/26/2036.
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37	..	12/26/2015.	MBS Paydown		155,056	155,056	133,737	150,305	0	(602)	0	(602)	0	155,056	0	0	0	2,687	04/26/2037.
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37	..	12/26/2015.	MBS Paydown		172,805	172,805	155,821	159,705	0	4,535	0	4,535	0	172,805	0	0	0	5,846	04/26/2037.
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37	..	12/26/2015.	Pass-Through Loss		0	41,134	5,290	0	0	(229)	0	(229)	0	40,631	0	(40,631)	(40,631)	0	04/26/2037.
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(40,631)	0	40,631	40,631	0	04/26/2037.
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37	..	12/26/2015.	MBS Paydown		262,817	262,817	222,184	244,633	0	439	0	439	0	262,817	0	0	0	432	03/26/2037.
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37	..	12/26/2015.	MBS Paydown		469,130	469,130	469,130	469,130	0	0	0	0	0	469,130	0	0	0	10,919	03/26/2037.
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39	..	12/15/2015.	MBS Paydown		1,090,121	1,090,121	1,074,367	1,086,449	0	55	0	55	0	1,090,121	0	0	0	18,781	09/15/2039.
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40	..	07/15/2015.	MBS Paydown		339,128	339,128	333,194	336,978	0	1,894	0	1,894	0	339,128	0	0	0	11,004	02/15/2040.
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48	..	12/12/2015.	MBS Paydown		529,004	529,004	554,937	537,949	0	(9,627)	0	(9,627)	0	529,004	0	0	0	15,462	08/12/2048.
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036	..	12/25/2015.	MBS Paydown		190,856	190,856	190,853	190,856	0	0	0	0	0	190,856	0	0	0	4,512	02/25/2036.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	..	12/25/2015.	MBS Paydown		1,787,899	1,787,899	1,739,291	1,714,325	0	61,263	0	61,263	0	1,787,899	0	0	0	52,184	04/25/2035.
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034	..	12/25/2015.	MBS Paydown		105,376	105,376	105,373	105,422	0	(46)	0	(46)	0	105,376	0	0	0	2,549	07/25/2034.
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024	..	12/25/2015.	MBS Paydown		780,547	780,547	792,255	785,841	0	(592)	0	(592)	0	780,547	0	0	0	18,346	08/25/2024.
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34	..	12/25/2015.	MBS Paydown		34,888	34,888	35,499	35,427	0	(422)	0	(422)	0	34,888	0	0	0	1,367	10/25/2034.
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	..	12/25/2015.	MBS Paydown		95,989	95,989	65,762	12,453	0	(2,960)	0	(2,960)	0	74,207	0	21,782	21,782	362	01/25/2036.
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	..	12/25/2015.	Pass-Through Loss		0	224,525	153,310	0	0	0	0	0	0	196,332	0	(196,332)	(196,332)	0	01/25/2036.
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(174,549)	0	174,549	174,549	0	01/25/2036.
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	..	12/25/2015.	MBS Paydown		33,426	33,426	29,002	19,718	0	(482)	0	(482)	0	33,426	0	0	0	1,060	05/25/2036.
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36	..	12/25/2015.	Pass-Through Loss		0	21,972	19,002	0	0	0	0	0	0	0	0	0	0	0	05/25/2036.
12669 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035	..	12/25/2015.	MBS Paydown		26,708	26,708	26,507	23,949	0	(1,589)	0	(1,589)	0	26,708	0	0	0	811	11/25/2035.
12669D 4D 7	CWHL 2003-11 A2 IO INV 5/25/33	..	06/25/2015.	MBS Paydown		0	0	0	0	0	(2,920)	0	(2,920)	0	0	0	0	0	9,923	05/25/2033.
12669D FZ 6	CWHL 2002-26 A5 IO INV 12/25/2017	..	01/01/2015.	MBS Paydown		0	0	379,704	0	0	0	0	0	0	0	0	0	0	0	12/25/2017.
12669E Z9 0	CWALT 2003-J1 3A1 SEQ 5.00 10/25/2018	..	06/25/2015.	MBS Paydown		136,498	136,498	132,915	134,836	0	1,662	0	1,662	0	136,498	0	0	0	3,179	10/25/2018.
14178V AA 6	CFCAT 2013-1A A ABS 1.65 07/17/2017	..	07/15/2015.	MBS Paydown		356,824	356,824	356,816	356,821	0	3	0	3	0	356,824	0	0	0	1,779	07/17/2017.
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018	..	12/15/2015.	MBS Paydown		784,467	784,467	784,819	784,618	0	(115)	0	(115)	0	784,467	0	0	0	16,808	11/15/2018.
14574X AB 0	CARROLS RESTAURANT 11.25 05/15/2018	..	04/29/2015.	Cash Tender		1,063,750	1,000,000	1,000,000	999,927	0	73	0	73	0	1,000,000	0	63,750	63,750	51,250	05/15/2018.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16	..	12/01/2015.	Sinking Fund Redemption		188,401	188,401	188,401	188,401	0	(0)	0	(0)	0	188,401	0	0	0	6,605	12/01/2016.
161542 CP 8	CFLAT 2003-C1 1A5 NAS 3.424 02/25/2015	..	05/25/2015.	MBS Paydown		90,555	90,555	89,819	90,697	0	(142)	0	(142)	0	90,555	0	0	0	885	02/25/2015.
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035	..	12/25/2015.	MBS Paydown		589,030	589,030	589,015	567,232	0	16,980	0	16,980	0	589,030	0	0	0	17,323	02/25/2035.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	10/25/2015.	Pass-Through Loss		0	2,205	1,936	0	0	0	0	0	0	2,205	0	(2,205)	(2,205)	0	01/25/2036.

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.					
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	10/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(2,205)	0	2,205	2,205	0	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36	..	12/25/2015.	MBS Paydown		32,220	32,220	28,435	25,078	0	536	0	536	0	32,220	0	0	0	409	01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136	..	12/25/2015.	MBS Paydown		141,681	141,681	123,617	133,725	0	3,613	0	3,613	0	141,681	0	0	0	4,069	11/25/2036.
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37	..	12/25/2015.	MBS Paydown		749,639	749,639	586,115	581,864	0	92,405	0	92,405	0	749,639	0	0	0	22,452	08/25/2037.
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37	..	12/25/2015.	Pass-Through Loss		0	222,529	173,472	0	0	0	0	0	0	222,529	0	(222,529)	(222,529)	0	08/25/2037.
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(222,529)	0	222,529	222,529	0	08/25/2037.
165167 CK 1	CHESAPEAKE ENERGY 5.375 06/15/2021	..	12/23/2015.	Exchanged		316,038	1,150,000	1,102,750	1,102,989	0	5,995	0	5,995	0	1,108,984	0	(792,947)	(792,947)	63,186	06/15/2021.
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036	..	12/25/2015.	MBS Paydown		23,908	23,908	23,907	11,507	0	7,235	0	7,235	0	23,908	0	0	0	481	03/25/2036.
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035	..	12/25/2015.	MBS Paydown		366,414	366,414	366,403	314,808	0	46,087	0	46,087	0	366,414	0	0	0	10,361	08/25/2035.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	..	12/25/2015.	MBS Paydown		234,310	234,310	208,214	207,904	0	24,806	0	24,806	0	234,310	0	0	0	7,503	04/25/2036.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	..	12/25/2015.	Pass-Through Loss		0	17,672	15,704	0	0	0	0	0	0	17,672	0	(17,672)	(17,672)	0	04/25/2036.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(17,672)	0	17,672	17,672	0	04/25/2036.
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036	..	12/25/2015.	MBS Paydown		724,269	724,269	724,262	724,277	0	(8)	0	(8)	0	724,269	0	0	0	23,931	07/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36	..	12/25/2015.	MBS Paydown		553,445	553,445	478,730	527,659	0	8,551	0	8,551	0	553,445	0	0	0	18,733	09/25/2036.
17311Q BG 4	CGCMT 2007-C6 A3 SEQ CSTR 12/10/49	..	10/10/2015.	MBS Paydown		314,110	314,110	312,098	314,110	0	0	0	0	0	314,110	0	0	0	9,922	12/10/2049.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	..	09/25/2015.	MBS Paydown		5,730	5,730	2,034	1,947	0	(107)	0	(107)	0	5,730	0	0	0	70	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	..	12/25/2015.	Pass-Through Loss		0	10,074	3,576	0	0	1	0	1	0	10,074	0	(10,074)	(10,074)	0	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(10,074)	0	10,074	10,074	0	03/25/2037.
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37	..	12/25/2015.	MBS Paydown		364,907	364,907	295,575	278,098	0	2,554	0	2,554	0	364,907	0	0	0	11,907	06/25/2037.
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37	..	12/25/2015.	Pass-Through Loss		0	119,519	96,810	0	0	0	0	0	0	119,519	0	(119,519)	(119,519)	0	06/25/2037.
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(119,519)	0	119,519	119,519	0	06/25/2037.
191098 AF 9	COCA-COLA BOTTLING 5.30 04/01/2015	..	04/01/2015.	Maturity		2,000,000	2,000,000	1,998,220	1,999,951	0	49	0	49	0	2,000,000	0	0	0	53,000	04/01/2015.
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	..	06/07/2015.	MBS Paydown		466,249	466,249	425,452	0	0	0	0	0	0	0	0	466,249	466,249	4,477	12/09/2047.
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047	..	07/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	466,249	0	(466,249)	(466,249)	0	12/09/2047.
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050	..	12/20/2015.	MBS Paydown		940,247	940,247	940,245	940,163	0	(157)	0	(157)	0	940,247	0	0	0	11,148	04/20/2050.
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021	..	12/15/2015.	MBS Paydown		866,567	866,567	866,519	0	0	22	0	22	0	866,567	0	0	0	11,331	03/15/2021.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027	..	12/15/2015.	MBS Paydown		37,107	37,107	37,078	15,439	0	0	0	0	0	37,107	0	0	0	1,400	03/15/2027.
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024	..	10/29/2015.	Sinking Fund Redemption		248,884	248,884	252,617	252,443	0	(253)	0	(253)	0	248,884	0	0	0	7,466	10/29/2024.
21987H AS 4	CBBC-ADM 98-1 6.50 12-15-17 AL120613	..	12/15/2015.	Sinking Fund Redemption		302,157	302,157	313,587	304,536	0	(943)	0	(943)	0	302,157	0	0	0	14,809	12/15/2017.
2254W0 HR 9	CSFB 2004-6 4A10 PAC 5.25 10/25/34	..	08/25/2015.	MBS Paydown		228,600	228,600	228,056	227,195	0	1,405	0	1,405	0	228,600	0	0	0	2,857	10/25/2034.
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	R	12/18/2015.	MBS Paydown		150,000	150,000	149,999	149,999	0	1	0	1	0	150,000	0	0	0	2,502	04/18/2028.
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	R	12/18/2015.	MBS Paydown		222,222	222,222	222,153	222,154	0	7	0	7	0	222,222	0	0	0	3,936	11/18/2029.
22944J DE 8	CSMC 2010-18R 4A3 SUB SSNR 04/26/38	..	12/26/2015.	MBS Paydown		2,965,490	2,965,490	2,848,724	2,948,198	0	7,265	0	7,265	0	2,965,490	0	0	0	40,361	04/26/2038.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036	..	12/15/2015.	MBS Paydown		111,570	111,570	77,959	86,352	0	(52,757)	0	(52,757)	0	111,570	0	0	0	200	07/15/2036.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	..	12/25/2015.	MBS Paydown		260,023	260,023	203,435	186,077	0	7,019	0	7,019	0	260,023	0	0	0	551	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	..	12/25/2015.	Pass-Through Loss		0	1,747	665	0	0	0	0	0	0	1,747	0	(1,747)	(1,747)	0	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(1,747)	0	1,747	1,747	0	12/25/2046.
23247L AB 4	CWL 2007-11 2A2 SEQ SSNR FLT 06/25/2047	..	05/25/2015.	MBS Paydown		750,373	750,373	726,690	739,944	0	10,429	0	10,429	0	750,373	0	0	0	530	06/25/2047.
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45	..	11/20/2015.	MBS Paydown		75,000	75,000	75,000	0	0	0	0	0	0	75,000	0	0	0	1,386	02/20/2045.
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45	..	11/20/2015.	MBS Paydown		18,750	18,750	18,750	0	0	0	0	0	0	18,750	0	0	0	423	02/20/2045.
247358 AA 2	DELTA AIR 2012-1 4 05/07/20	..	11/07/2015.	Sinking Fund Redemption		82,597	82,597	82,597	82,594	0	3	0	3	0	82,597	0	0	0	3,137	05/07/2020.
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27	..	12/25/2015.	MBS Paydown		13,041	13,041	13,085	13,041	0	0	0	0	0	13,041	0	0	0	347	01/25/2027.
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36	..	12/25/2015.	MBS Paydown		210,584	210,584	165,835	168,409	0	7,366	0	7,366	0	210,584	0	0	0	66	12/25/2036.
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35	..	12/25/2015.	MBS Paydown		842,849	842,849	847,853	841,208	0	(560)	0	(560)	0	842,849	0	0	0	25,814	04/25/2035.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020	..	12/25/2015.	MBS Paydown		65,528	65,528	56,191	56,664	0	4,833	0	4,833	0	65,528	0	0	0	150	03/25/2020.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	..	12/25/2015.	MBS Paydown		36,345	36,345	36,345	23,872	0	(124)	0	(124)	0	36,345	0	0	0	890	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36	..	12/25/2015.	Pass-Through Loss		0	18,035	18,035	0	0	0	0	0	0	0	0	0	0	0	02/25/2036.
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034	..	12/25/2015.	MBS Paydown		845,452	845,452	845,261	840,954	0	1,162	0	1,162	0	845,452	0	0	0	22,650	07/25/2034.
25244S AC 5	DIAGEO FINANCE 5.30 10/28/2015	R	10/28/2015.	Maturity		3,000,000	3,000,000	2,989,170	2,998,878	0	1,122	0	1,122	0	3,000,000	0	0	0	159,000	10/28/2015.
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018	..	02/27/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	47,916	0	(47,916)	(47,916)	0	01/17/2018.
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018	..	02/27/2015.	Book Value Adjustment		47,916	0	47,916	0	0	0	0	0	0	0	0	47,916	47,916	0	01/17/2018.
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018	..	07/31/2015.	Paydown		472,500	472,500	472,581	471,657	20	0	0	20	0	472,500	0	0	0	16,379	01/17/2018.
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	R	12/15/2015.	Sinking Fund Redemption		282,600	282,600	281,894	282,234	0	92	0	92	0	282,600	0	0	0	12,568	06/15/2019.
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	R	11/30/2015.	Sinking Fund Redemption		223,048	223,048	223,048	223,048	0	0	0	0	0	223,048	0	0	0	4,515	05/30/2021.
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24	R	11/30/2015.	Sinking Fund Redemption		67,778	67,778	67,778	68,626	0	(849)	0	(849)	0	67,778	0	0	0	1,793	11/30/2022.
26250D AC 7	DRSLF 2012-24A A CLO FLT 11/2023	..	05/15/2015.	MBS Paydown		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	29,145	11/15/2023.
26483E AE 0	DUN & BRADSTREET 2.875 11/15/2015	..	11/15/2015.	Maturity		3,000,000	3,000,000	2,989,410	2,998,029	0	1,971	0	1,971	0	3,000,000	0	0	0	86,250	11/15/2015.
26924B AA 1	SYNERGY ET THREE LLC 1586 10.00 9/30/19	..	12/31/2015.	Paydown		52,146	52,146	52,146	52,146	0	0	0	0	0	52,146	0	0	0	4,060	09/30/2019.
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	R	12/15/2015.	MBS Paydown		125,000	125,000	124,993	124,993	0	1	0	1	0	125,000	0	0	0	2,873	12/15/2039.
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025	..	10/01/2015.	MBS Paydown		67,453	67,453	67,791	59,362	0	6,599	0	6,599	0	67,453	0	0	0	1,498	10/01/2025.
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025	..	10/01/2015.	MBS Paydown		69,829	69,829	69,947	69,829	0	0	0	0	0	69,829	0	0	0	1,421	10/01/2025.
291011 AZ 7	EMERSON ELECTRIC 4 04/15/15	..	04/15/2015.	Maturity		4,000,000	4,000,000	3,990,120	3,999,468	0	532	0	532	0	4,000,000	0	0	0	82,500	04/15/2015.
29358Q AB 5	ENSCO PLC 3.25 03/15/2016	R	03/13/2015.	Cash Tender		2,054,840	2,000,000	1,984,780	1,996,090	0	3,910	0	3,910	0	2,000,000	0	54,840	54,840	32,139	03/15/2016.
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037	..	12/25/2015.	MBS Paydown		1,563,856	1,563,856	1,299,467	1,306,429	0	62,104	0	62,104	0	1,563,856	0	0	0	3,251	04/25/2037.
29760L AA 0	SYNERGY ET THREE LLC 1540 10.00 9/30/19	..	12/31/2015.	Paydown		52,146	52,146	52,146	52,146	0	0	0	0	0	52,146	0	0	0	4,060	09/30/2019.
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042	..	12/15/2015.	MBS Paydown		130,121	130,121	130,731	130,572	0	(47)	0	(47)	0	130,121	0	0	0	2,968	10/15/2042.
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42	..	12/15/2015.	MBS Paydown		55,000	55,000	55,000	0	0	(0)	0	(0)	0	55,000	0	0	0	1,023	11/15/2042.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017	..	12/01/2015.	Sinking Fund Redemption		205,576	205,576	205,596	205,579	0	(1)	0	(1)	0	205,576	0	0	0	8,017	06/01/2017.
319963 BC 7	FIRST DATA CORP 7.375 06/15/2019	..	07/27/2015.	Partial Call		638,718	616,000	643,030	642,661	0	(5,224)	0	(5,224)	0	637,437	0	1,281	1,281	25,889	06/15/2019.
319963 BC 7	FIRST DATA CORP 7.375 06/15/2019	..	09/04/2015.	Call		398,162	384,000	399,970	399,761	0	(3,792)	0	(3,792)	0	395,969	0	2,193	2,193	22,109	06/15/2019.
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/05/2015.	Paydown		39,361	39,361	39,361	37,459	1,902	0	0	1,902	0	39,361	0	0	0	3,747	09/24/2016.
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036	..	12/25/2015.	MBS Paydown		631,597	631,597	558,440	0	0	11,400	0	11,400	0	631,597	0	0	0	924	10/25/2036.
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036	..	12/25/2015.	MBS Paydown		1,068,387	1,068,387	995,603	1,015,435	0	6,856	0	6,856	0	1,068,387	0	0	0	1,869	07/25/2036.
34528Q AQ 7	FORDF 2010-3 A1 ABS 4.20 2/15/17	..	02/15/2015.	MBS Paydown		5,000,000	5,000,000	4,998,232	4,999,952	0	48	0	48	0	5,000,000	0	0	0	35,000	02/15/2017.
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033	..	12/25/2015.	MBS Paydown		401,536	401,536	397,269	211,272	0	(17,184)	0	(17,184)	0	401,536	0	0	0	12,161	04/25/2033.
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34	..	12/25/2015.	MBS Paydown		388,792	388,792	388,792	170,160	0	123,796	0	123,796	0	388,792	0	0	0	12,258	09/25/2034.
362251 AA 8	GRD HOLDING III 10.75 06/01/2019	..	06/05/2015.	Call		1,080,630	1,000,000	1,000,000	999,919	0	81	0	81	0	1,000,000	0	80,630	80,630	54,944	06/01/2019.
362332 AE 8	GSMS 2006-GG8 A4 SEQ 5.56 11/10/39	..	12/10/2015.	MBS Paydown		433,497	433,497	427,570	431,614	0	848	0	848	0	433,497	0	0	0	13,514	11/10/2039.
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036	..	12/25/2015.	MBS Paydown		2,535,077	2,535,077	2,446,350	2,445,307	0	7,004	0	7,004	0	2,535,077	0	0	0	93,074	02/25/2036.
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036	..	12/25/2015.	Pass-Through Loss		0	31,482	30,380	0	0	0	0	0	0	31,482	0	(31,482)	(31,482)	0	02/25/2036.
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(31,482)	0	31,482	31,482	0	02/25/2036.
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035	..	12/25/2015.	MBS Paydown		544,024	544,024	533,144	535,734	0	1,764	0	1,764	0	544,024	0	0	0	3,924	06/25/2035.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034	..	12/25/2015.	MBS Paydown		58,001	58,001	58,200	58,128	0	(139)	0	(139)	0	58,001	0	0	0	882	12/25/2034.
36318N AH 3	GALXY 2007-8A D CLO MEZ FLT 04/20/2019	..	01/25/2015.	MBS Paydown		600,000	600,000	585,375	589,970	0	10,030	0	10,030	0	600,000	0	0	0	2,326	04/25/2019.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16	..	12/20/2015.	Sinking Fund Redemption		396,862	396,862	397,524	398,262	3,584	(4,108)	0	(524)	0	396,862	0	0	0	14,334	09/20/2016.
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	R	12/17/2015.	MBS Paydown		675,000	675,000	664,297	665,324	0	1,118	0	1,118	0	675,000	0	0	0	10,861	04/17/2028.
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	R	12/18/2015.	MBS Paydown		998,500	998,500	998,468	0	0	26	0	26	0	998,500	0	0	0	13,689	01/18/2030.
39121J AA 8	GREAT RIVER 5.829 07/01/17	..	07/01/2015.	Sinking Fund Redemption		361,562	361,562	361,562	361,562	0	0	0	0	0	361,562	0	0	0	21,075	07/01/2017.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34	..	12/25/2015.	MBS Paydown		182,966	182,966	181,022	180,242	0	1,858	0	1,858	0	182,966	0	0	0	4,873	09/25/2034.

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.					
404225 AE 4	HSART 2012-T2 A2 ABS 1.99 10/15/2045	..	10/15/2015.	MBS Paydown		3,500,000	3,500,000	3,499,826	3,499,953	0	47	0	47	0	3,500,000	0	0	0	55,528	10/15/2045.
404225 AV 6	HSART 2013-T1 A3 ABS 2.2891 01/15/2048	..	10/15/2015.	MBS Paydown		3,500,000	3,500,000	3,495,500	3,495,725	0	4,275	0	4,275	0	3,500,000	0	0	0	63,872	01/15/2048.
404225 AZ 7	HSART 2013-T2 A2 ABS 1.1472 05/16/2044	..	05/15/2015.	MBS Paydown		500,000	500,000	500,300	500,207	0	(207)	0	(207)	0	500,000	0	0	0	2,390	05/16/2044.
404225 BD 5	HSART 2013-T3 A3 ABS 1.7932 05/15/2046	..	10/15/2015.	MBS Paydown		500,000	500,000	498,650	498,737	0	1,263	0	1,263	0	500,000	0	0	0	7,148	05/15/2046.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037	..	12/25/2015.	MBS Paydown		85,810	85,810	75,298	80,621	0	3,416	0	3,416	0	85,810	0	0	0	2,840	09/25/2037.
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037	..	04/30/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(4)	0	4	4	0	09/25/2037.
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037	..	12/25/2015.	MBS Paydown		455,424	455,424	392,065	383,347	0	41,531	0	41,531	0	455,424	0	0	0	13,657	09/25/2037.
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037	..	12/25/2015.	Pass-Through Loss		0	46,044	39,638	0	0	0	0	0	0	4	0	(4)	(4)	0	09/25/2037.
41011W BJ 8	JOHN HANCOCK GLB 5.25 02/25/2015	..	02/25/2015.	Maturity		1,000,000	1,000,000	994,970	999,917	0	83	0	83	0	1,000,000	0	0	0	26,250	02/25/2015.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46	..	12/19/2015.	MBS Paydown		974,088	974,088	764,050	764,527	0	(20,396)	0	(20,396)	0	974,088	0	0	0	2,100	09/19/2046.
41162N AC 1	HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47	..	12/19/2015.	MBS Paydown		755,489	755,489	602,689	608,862	0	(59,763)	0	(59,763)	0	755,489	0	0	0	1,498	01/25/2047.
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043	..	12/20/2015.	MBS Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	839	03/20/2043.
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037	..	12/25/2015.	MBS Paydown		47,836	47,836	32,735	7,090	0	12,016	0	12,016	0	47,836	0	0	0	77	02/25/2037.
44841A AA 6	HUTCH WHAMPOA 4.625 09/11/2015	R	09/11/2015.	Maturity		4,000,000	4,000,000	3,993,160	3,999,110	0	890	0	890	0	4,000,000	0	0	0	185,000	09/11/2015.
44986E AC 9	INGIM 2012-3A B CLO FLT 10/15/2022	..	04/15/2015.	MBS Paydown		2,500,000	2,500,000	2,491,675	2,491,492	0	8,508	0	8,508	0	2,500,000	0	0	0	34,022	10/15/2022.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035	..	12/25/2015.	MBS Paydown		119,094	119,094	100,039	102,402	0	(568)	0	(568)	0	119,094	0	0	0	580	04/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	..	12/25/2015.	MBS Paydown		191,017	191,017	107,639	14,227	0	14,981	0	14,981	0	191,017	0	0	0	865	08/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035	..	12/25/2015.	Pass-Through Loss		0	83,306	41,705	0	0	0	0	0	0	0	0	0	0	0	08/25/2035.
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013	..	12/25/2015.	MBS Paydown		15,245	15,245	12,425	0	0	384	0	384	0	0	0	15,245	15,245	(93)	10/25/2013.
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	15,245	0	(15,245)	(15,245)	0	10/25/2013.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	..	12/25/2015.	MBS Paydown		42,574	42,574	35,248	848	0	40,696	0	40,696	0	42,574	0	0	0	1,427	06/25/2035.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	..	12/25/2015.	Pass-Through Loss		0	127,960	107,502	0	0	0	0	0	0	49,646	0	(49,646)	(49,646)	0	06/25/2035.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(49,646)	0	49,646	49,646	0	06/25/2035.
45660N LD 5	RAST 2002-A14J B1 MEZ 5.75 01/25/2033	..	12/25/2015.	MBS Paydown		229,107	229,107	197,605	208,974	0	20,133	0	20,133	0	229,107	0	0	0	12,350	01/25/2033.
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34	..	12/25/2015.	MBS Paydown		50,462	50,462	41,379	41,891	0	(5,465)	0	(5,465)	0	50,462	0	0	0	613	10/25/2034.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	..	11/25/2015.	MBS Paydown		23,731	23,731	18,036	0	0	344	0	344	0	0	0	23,731	23,731	86	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039	..	11/30/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	23,731	0	(23,731)	(23,731)	0	06/25/2039.
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020	..	12/31/2015.	Paydown		15,000	15,000	14,850	0	0	10	0	10	0	15,000	0	0	0	572	06/30/2020.
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41	..	12/17/2015.	MBS Paydown		2,148,492	2,148,492	2,148,492	2,148,492	0	0	0	0	0	2,148,492	0	0	0	39,352	06/17/2041.
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70	..	12/15/2015.	MBS Paydown		836	836	836	0	0	0	0	0	0	836	0	0	0	1	03/17/2070.
46625Y QR 7	JPMCC 2005-CB12 A4 SEQ 4.895 9/12/37	..	07/12/2015.	MBS Paydown		5,000,000	5,000,000	4,659,375	4,976,108	0	23,892	0	23,892	0	5,000,000	0	0	0	103,551	09/12/2037.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	..	12/25/2015.	MBS Paydown		76,201	76,201	73,319	57,604	0	16,764	0	16,764	0	76,201	0	0	0	2,993	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35	..	12/25/2015.	Pass-Through Loss		0	16,002	15,397	0	0	0	0	0	0	0	0	0	0	0	12/25/2035.
46627M CT 2	JPALT 2006-A1 1A2 SEQ SSUP FLT 03/25/36	..	11/12/2015.	Pass-Through Loss		24,173	0	0	0	0	0	0	0	0	0	0	24,173	24,173	0	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	..	11/01/2015.	Book Value Adjustment		129,831	0	0	0	0	0	0	0	0	0	0	129,831	129,831	0	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	..	11/12/2015.	Pass-Through Loss		0	0	0	0	0	0	0	0	0	129,831	0	(129,831)	(129,831)	0	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	..	12/25/2015.	MBS Paydown		167,225	167,225	175,285	130,240	0	1,726	0	1,726	0	167,225	0	0	0	2,240	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36	..	12/25/2015.	Pass-Through Loss		0	37,648	35,300	0	0	0	0	0	0	0	0	0	0	0	03/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	05/25/2015.	MBS Paydown		82,377	82,377	41,952	161	0	81,731	0	81,731	0	16,915	0	65,462	65,462	423	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	05/25/2015.	Pass-Through Loss		0	247,491	126,039	0	(0)	0	0	(0)	0	646	0	(646)	(646)	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	06/25/2015.	Pass-Through Loss		7,270	0	0	0	0	0	0	0	0	0	0	7,270	7,270	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	07/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	64,816	0	(64,816)	(64,816)	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	08/07/2015.	Pass-Through Loss		9,996	0	0	0	0	0	0	0	0	0	0	9,996	9,996	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	08/27/2015.	Pass-Through Loss		11,538	0	0	0	0	0	0	0	0	0	0	11,538	11,538	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	10/08/2015.	Pass-Through Loss		7,959	0	0	0	0	0	0	0	0	0	0	7,959	7,959	0	05/25/2036.

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
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	11/09/2015.	Pass-Through Loss		18,906	0	0	0	0	0	0	0	0	0	0	18,906	18,906	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	11/12/2015.	Pass-Through Loss		65,817	0	0	0	0	0	0	0	0	0	0	65,817	65,817	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	11/26/2015.	Pass-Through Loss		5,654	0	0	0	0	0	0	0	0	0	0	5,654	5,654	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36	..	12/29/2015.	Pass-Through Loss		4,857	0	0	0	0	0	0	0	0	0	0	4,857	4,857	0	05/25/2036.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	..	11/12/2015.	Pass-Through Loss		24,133	0	0	0	0	0	0	0	0	24,133	0	0	0	0	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	..	12/25/2015.	MBS Paydown		12,132	12,132	11,809	12,247	0	0	0	0	0	12,132	0	0	0	152	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37	..	12/25/2015.	Pass-Through Loss		0	2,333	2,271	0	0	0	0	0	0	0	0	0	0	0	04/25/2037.
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049	..	06/12/2015.	MBS Paydown		41,328	41,328	41,197	40,950	0	379	0	379	0	41,328	0	0	0	988	02/12/2049.
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049	..	12/15/2015.	MBS Paydown		658,447	658,447	660,222	657,381	0	(187)	0	(187)	0	658,447	0	0	0	18,849	06/15/2049.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37	..	12/27/2015.	MBS Paydown		302,487	302,487	245,393	254,652	0	40,428	0	40,428	0	302,487	0	0	0	3,775	07/27/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37	..	12/26/2015.	MBS Paydown		522,762	522,762	400,566	444,868	0	(56)	0	(56)	0	522,762	0	0	0	8,549	03/26/2037.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE	..	12/26/2015.	MBS Paydown		277,586	277,586	215,302	277,586	0	0	0	0	0	277,586	0	0	0	10,421	11/26/2036.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE	..	12/26/2015.	MBS Paydown		721,159	721,159	524,643	613,470	0	35,314	0	35,314	0	721,159	0	0	0	38,160	06/26/2037.
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35	..	12/26/2015.	MBS Paydown		1,446,318	1,446,318	1,341,460	1,387,073	0	55,333	0	55,333	0	1,446,318	0	0	0	18,112	04/26/2035.
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	..	12/26/2015.	Pass-Through Loss		0	43,070	(8,166)	0	0	0	0	0	0	43,070	0	(43,070)	(43,070)	0	04/26/2035.
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(43,070)	0	43,070	43,070	0	04/26/2035.
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042	..	12/27/2015.	MBS Paydown		3,297,704	3,297,704	3,182,285	3,186,987	0	37,134	0	37,134	0	3,297,704	0	0	0	55,156	10/27/2042.
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42	..	12/17/2015.	MBS Paydown		550,838	550,838	546,982	547,115	0	(150)	0	(150)	0	550,838	0	0	0	9,437	09/17/2042.
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042	..	12/27/2015.	MBS Paydown		204,982	204,982	196,782	196,903	0	840	0	840	0	204,982	0	0	0	2,869	12/27/2042.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47	..	12/25/2015.	MBS Paydown		335,732	335,732	317,267	257,265	0	7,113	0	7,113	0	335,732	0	0	0	9,890	06/25/2047.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035	..	12/26/2015.	MBS Paydown		566,413	566,413	434,103	471,960	0	61,151	0	61,151	0	566,413	0	0	0	16,475	10/25/2035.
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37	..	12/26/2015.	MBS Paydown		1,250,340	1,250,340	1,250,340	1,250,101	0	94	0	94	0	1,250,340	0	0	0	5,975	04/26/2037.
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37	..	12/26/2015.	Pass-Through Loss		0	578,427	68,650	0	0	14	0	14	0	52,981	0	(52,981)	(52,981)	0	04/26/2037.
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(52,981)	0	52,981	52,981	0	04/26/2037.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36	..	12/26/2015.	MBS Paydown		59,583	59,583	59,583	59,167	0	155	0	155	0	59,583	0	0	0	2,559	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	..	12/26/2015.	Pass-Through Loss		0	17,301	13,646	0	0	(460)	0	(460)	0	10,794	0	(10,794)	(10,794)	0	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(10,794)	0	10,794	10,794	0	09/26/2036.
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36	..	12/26/2015.	MBS Paydown		470,528	470,528	446,119	460,508	0	(1,231)	0	(1,231)	0	470,528	0	0	0	15,103	09/26/2036.
47232D BH 4	JMAC 2009-R5 7A1 SEQ SSNR CSTR 9/26/36	..	09/26/2015.	MBS Paydown		93,450	93,450	93,450	93,450	0	0	0	0	0	93,451	0	(0)	(0)	204	09/26/2036.
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36	..	12/26/2015.	MBS Paydown		65,074	65,074	65,074	50,867	0	14,198	0	14,198	0	65,074	0	0	0	309	09/26/2036.
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36	..	12/26/2015.	Pass-Through Loss		0	16,472	1,868	0	0	(47)	0	(47)	0	3,547	0	(3,547)	(3,547)	0	09/26/2036.
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,547)	0	3,547	3,547	0	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	..	06/30/2015.	Book Value Adjustment		0	0	0	0	0	(3,601)	0	(3,601)	0	3,600	0	(3,600)	(3,600)	0	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	..	11/26/2015.	MBS Paydown		7,186	2,166	0	0	0	1,127	0	1,127	0	0	0	0	0	242	09/26/2036.
47232D BN 1	JMAC 2009-R5 7A6 MEZ SSUP CSTR 9/26/36	..	11/26/2015.	Pass-Through Loss		0	74,313	22,405	0	0	2,473	0	2,473	0	(3,600)	0	3,600	3,600	0	09/26/2036.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36	..	12/21/2015.	MBS Paydown		318,498	318,498	318,498	318,497	0	0	0	0	0	318,498	0	0	0	5,006	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36	..	12/21/2015.	Pass-Through Loss		0	84,384	25,870	0	0	(921)	0	(921)	0	72,166	0	(72,166)	(72,166)	0	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(72,166)	0	72,166	72,166	0	05/21/2036.
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36	..	12/26/2015.	MBS Paydown		142,140	142,140	142,140	142,613	0	(488)	0	(488)	0	142,140	0	0	0	4,398	12/26/2036.
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	..	12/26/2015.	Pass-Through Loss		0	38,359	8,998	0	0	469	0	469	0	38,359	0	(38,359)	(38,359)	0	12/26/2036.
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(38,359)	0	38,359	38,359	0	12/26/2036.
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47	..	12/26/2015.	MBS Paydown		224,168	224,168	224,168	223,845	0	16	0	16	0	224,168	0	0	0	2,538	04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47	..	12/26/2015.	Pass-Through Loss		0	129,109	75,090	0	0	(720)	0	(720)	0	80,024	0	(80,024)	(80,024)	0	04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(80,024)	0	80,024	80,024	0	04/26/2047.
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37	..	12/26/2015.	MBS Paydown		199,076	199,076	157,206	163,130	0	20,068	0	20,068	0	199,076	0	0	0	6,304	06/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	..	12/26/2015.	Pass-Through Loss		0	27,253	6,483	0	0	92	0	92	0	27,253	0	(27,253)	(27,253)	0	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(27,253)	0	27,253	27,253	0	06/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	..	12/26/2015.	MBS Paydown		72,483	72,483	55,961	26,090	0	30,648	0	30,648	0	27,343	0	45,140	45,140	2,403	08/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	45,140	0	(45,140)	(45,140)	0	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	..	10/26/2015.	Pass-Through Loss		0	9,042	1,726	0	0	14	0	14	0	9,042	0	(9,042)	(9,042)	0	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37	..	10/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(9,042)	0	9,042	9,042	0	08/26/2037.
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35	..	12/26/2015.	MBS Paydown		696,650	696,650	696,650	696,650	0	0	0	0	0	696,650	0	0	0	10,630	09/26/2035.
47232D ED 0	JMAC 2009-R5 19A3 SUB SSUP CSTR 6/26/37	..	01/26/2015.	MBS Paydown		9,048	9,048	4,807	8,985	0	63	0	63	0	9,048	0	0	0	19	06/26/2037.
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37	..	12/26/2015.	MBS Paydown		109,744	109,744	44,553	106,877	0	826	0	826	0	109,744	0	0	0	1,457	06/26/2037.
47232D FG 2	JMAC 2009-R5 24A2 SUB SSUP CSTR 12/26/36	..	08/26/2015.	MBS Paydown		58,458	58,458	58,458	58,320	0	138	0	138	0	58,458	0	0	0	1,347	12/26/2036.
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36	..	12/26/2015.	MBS Paydown		35,747	35,747	35,747	35,681	0	(48)	0	(48)	0	35,747	0	0	0	1,520	12/26/2036.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	12/26/2015.	Pass-Through Loss		0	14,598	2,860	0	0	433	0	433	0	14,598	0	(14,598)	(14,598)	0	06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(14,598)	0	14,598	14,598	0	06/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE	..	12/26/2015.	MBS Paydown		126,456	126,456	122,900	115,374	0	(2,927)	0	(2,927)	0	126,456	0	0	0	2,093	11/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37	..	12/26/2015.	MBS Paydown		108,972	108,972	108,972	108,033	0	(453)	0	(453)	0	108,972	0	0	0	3,904	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37	..	12/26/2015.	Pass-Through Loss		0	46,108	36,229	0	0	0	0	0	0	1	0	(1)	(1)	0	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37	..	12/26/2015.	MBS Paydown		81,738	81,738	81,738	81,122	0	(240)	0	(240)	0	81,738	0	0	0	2,806	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	..	12/26/2015.	Pass-Through Loss		0	34,585	30,352	0	0	(161)	0	(161)	0	4,697	0	(4,697)	(4,697)	0	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(4,697)	0	4,697	4,697	0	02/26/2037.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35	..	12/26/2015.	MBS Paydown		305,861	305,861	279,996	286,921	0	(790)	0	(790)	0	305,861	0	0	0	4,317	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35	..	12/26/2015.	Pass-Through Loss		0	48,058	37,534	0	0	109	0	109	0	45,063	0	(45,063)	(45,063)	0	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(45,063)	0	45,063	45,063	0	09/26/2035.
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36	..	12/26/2015.	MBS Paydown		493,380	493,380	404,146	390,749	0	13,540	0	13,540	0	493,380	0	0	0	2,155	11/26/2036.
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36	..	12/26/2015.	Pass-Through Loss		0	90,015	6,029	0	0	(69)	0	(69)	0	10,271	0	(10,271)	(10,271)	0	11/26/2036.
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(10,271)	0	10,271	10,271	0	11/26/2036.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36	..	12/26/2015.	MBS Paydown		173,593	173,593	173,593	172,488	0	379	0	379	0	173,593	0	0	0	4,918	11/26/2036.
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36	..	12/26/2015.	Pass-Through Loss		0	31,671	15,321	0	0	(268)	0	(268)	0	0	0	0	0	0	11/26/2036.
47232V BX 9	JMAC 2009-R4 9A5 SUB SSUP CSTR 11/26/37	..	12/26/2015.	MBS Paydown		472,023	472,023	389,160	472,023	0	0	0	0	0	472,023	0	0	0	6,510	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	05/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(39,750)	0	39,750	39,750	0	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	12/26/2015.	MBS Paydown		40,375	40,375	12,280	39,809	0	1,019	0	1,019	0	40,375	0	0	0	1,272	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37	..	12/26/2015.	Pass-Through Loss		0	66,041	20,142	0	0	1,222	0	1,222	0	39,750	0	(39,750)	(39,750)	0	11/26/2037.
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36	..	12/26/2015.	MBS Paydown		180,434	180,434	180,434	180,434	0	0	0	0	0	180,434	0	0	0	5,658	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	..	12/26/2015.	Pass-Through Loss		0	76,156	14,039	0	0	(1,302)	0	(1,302)	0	72,132	0	(72,132)	(72,132)	0	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(72,132)	0	72,132	72,132	0	07/26/2036.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37	..	11/26/2015.	MBS Paydown		150,010	150,010	150,010	150,010	0	0	0	0	0	150,010	0	0	0	4,311	04/26/2037.
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37	..	12/26/2015.	MBS Paydown		25,801	25,801	25,801	25,498	0	74	0	74	0	25,801	0	0	0	876	04/26/2037.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36	..	12/26/2015.	MBS Paydown		77,237	77,237	77,237	77,837	0	(519)	0	(519)	0	77,237	0	0	0	2,333	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	..	12/26/2015.	Pass-Through Loss		0	17,565	7,902	0	0	(60)	0	(60)	0	4,110	0	(4,110)	(4,110)	0	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(4,110)	0	4,110	4,110	0	04/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36	..	12/26/2015.	MBS Paydown		169,637	169,637	169,637	167,521	0	(1,332)	0	(1,332)	0	169,637	0	0	0	6,385	03/26/2036.
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36	..	12/26/2015.	Pass-Through Loss		0	38,463	9,910	0	0	0	0	0	0	1	0	(1)	(1)	0	03/26/2036.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37	..	12/26/2015.	MBS Paydown		93,202	93,202	93,953	91,381	0	(1,504)	0	(1,504)	0	93,202	0	0	0	3,005	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37	..	12/26/2015.	Pass-Through Loss		0	60,797	61,287	0	0	(569)	0	(569)	0	0	0	0	0	0	03/26/2037.
47232V EJ 7	JMAC 2009-R4 22A1 SEQ SSNR 5.75 04/26/37	..	12/26/2015.	MBS Paydown		127,943	127,943	129,859	124,817	0	3,125	0	3,125	0	127,943	0	0	0	3,916	04/26/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	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 EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37	..	12/26/2015.	MBS Paydown		2,214	2,214	2,247	2,209	0	9	0	9	0	2,214	0	0	0	127	04/26/2037.
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	..	12/26/2015.	Pass-Through Loss		0	38,209	38,781	0	0	(57)	0	(57)	0	5,210	0	(5,210)	(5,210)	0	04/26/2037.
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,210)	0	5,210	5,210	0	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	..	04/30/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(486)	0	486	486	0	04/26/2037.
47232V EP 3	JMAC 2009-R4 22A6 MEZ SSUP 5.75 04/26/37	..	06/26/2015.	Pass-Through Loss		0	36,548	37,096	0	0	(207)	0	(207)	0	486	0	(486)	(486)	658	04/26/2037.
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36	..	12/26/2015.	MBS Paydown		178,629	178,629	178,629	178,629	0	0	0	0	0	178,629	0	0	0	5,470	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	..	12/26/2015.	Pass-Through Loss		0	59,004	8,022	0	0	2,211	0	2,211	0	15,643	0	(15,643)	(15,643)	0	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(15,643)	0	15,643	15,643	0	02/26/2036.
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	..	12/26/2015.	MBS Paydown		42,261	42,261	41,083	36,633	0	4,957	0	4,957	0	42,261	0	0	0	1,043	01/26/2036.
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36	..	12/26/2015.	Pass-Through Loss		0	2,078	2,020	0	0	0	0	0	0	0	0	0	0	0	01/26/2036.
47232V FM 9	JMAC 2009-R4 27A3 SUB SSUP CSTR 06/36	..	03/26/2015.	MBS Paydown		72,355	72,355	20,167	67,545	0	4,810	0	4,810	0	72,355	0	0	0	769	06/26/2036.
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36	..	06/26/2015.	Pass-Through Loss		0	26	5	0	0	(17)	0	(17)	0	9	0	(9)	(9)	0	06/26/2036.
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36	..	06/30/2015.	Book Value Adjustment		0	0	0	0	0	(15,171)	0	(15,171)	0	(9)	0	9	9	0	06/26/2036.
47232V FN 7	JMAC 2009-R4 27A4 MEZ SSUP CSTR 06/36	..	07/26/2015.	MBS Paydown		282,667	282,667	52,718	223,596	0	74,239	0	74,239	0	282,667	0	0	0	5,364	06/26/2036.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47	..	12/26/2015.	MBS Paydown		282,207	282,207	224,856	282,207	0	(1,793)	0	(1,793)	0	282,207	0	0	0	1,068	01/26/2047.
47232V GD 8	JMAC 2009-R4 31A3 SUB SSUP 5.75 2/26/36	..	10/26/2015.	MBS Paydown		172,103	172,103	172,103	172,103	0	0	0	0	0	172,103	0	0	0	4,154	02/26/2036.
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36	..	12/26/2015.	MBS Paydown		40,816	40,816	40,816	40,684	0	13	0	13	0	40,816	0	0	0	2,187	02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	..	12/26/2015.	Pass-Through Loss		0	8,924	7,971	0	0	(194)	0	(194)	0	8,924	0	(8,924)	(8,924)	0	02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(8,924)	0	8,924	8,924	0	02/26/2036.
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	..	12/26/2015.	Pass-Through Loss		0	51,367	2,556	0	0	(10)	0	(10)	0	15,078	0	(15,078)	(15,078)	0	01/26/2047.
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(15,078)	0	15,078	15,078	0	01/26/2047.
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019	..	02/19/2015.	Partial Call		1,504,989	1,322,000	1,321,075	1,321,541	0	459	0	459	0	1,322,000	0	182,989	182,989	41,733	07/01/2019.
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021	..	11/15/2015.	MBS Paydown		1,727,183	1,727,183	1,677,781	1,708,680	0	12,019	0	12,019	0	1,727,183	0	0	0	6,186	05/15/2021.
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29	..	10/25/2015.	MBS Paydown		43,592	43,592	35,310	40,759	0	1	0	1	0	43,592	0	0	0	146	07/25/2029.
50183Y AB 5	LCM 12A A CLO FLT 10/19/2022	..	06/11/2015.	Distribution		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	11,184	10/19/2022.
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016	..	03/10/2015.	Book Value Adjustment		0	0	0	0	0	42	0	42	0	21,575	0	(21,575)	(21,575)	0	11/15/2016.
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016	..	03/11/2015.	Book Value Adjustment		20,000	0	20,000	0	0	0	0	0	0	0	0	20,000	20,000	0	11/15/2016.
52327@ AA 3	LECTRUS CORP TL 13% PIK 11/15/2016	..	12/01/2015.	Paydown		105,000	105,000	104,657	104,032	2	1,147	0	1,149	0	105,000	0	0	0	9,599	11/15/2016.
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18	..	12/15/2015.	MBS Paydown		368,917	368,917	368,802	345,873	0	968	0	968	0	368,917	0	0	0	10,429	09/15/2018.
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035	..	12/25/2015.	MBS Paydown		405,338	405,338	291,843	296,186	0	50,909	0	50,909	0	405,338	0	0	0	2,057	12/25/2035.
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035	..	12/25/2015.	Pass-Through Loss		0	41,513	29,890	0	0	0	0	0	0	0	0	0	0	0	12/25/2035.
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037	..	12/25/2015.	MBS Paydown		153,873	153,873	104,880	76,469	0	4,521	0	4,521	0	153,873	0	0	0	724	06/25/2037.
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037	..	12/25/2015.	Pass-Through Loss		0	28,503	19,378	0	0	0	0	0	0	28,503	0	(28,503)	(28,503)	0	06/25/2037.
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(28,503)	0	28,503	28,503	0	06/25/2037.
525221 AS 6	LXS 2005-3 3A2B SEQ SSNR STP 09/25/2035	..	05/25/2015.	MBS Paydown		528,887	528,887	468,726	514,830	0	14,058	0	14,058	0	528,887	0	0	0	13,802	09/25/2035.
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46	..	12/25/2015.	MBS Paydown		605,439	605,439	453,335	0	0	511	0	511	0	605,439	0	0	0	431	11/25/2046.
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46	..	12/25/2015.	Pass-Through Loss		0	92,633	69,359	0	0	0	0	0	0	92,633	0	(92,633)	(92,633)	0	11/25/2046.
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(92,633)	0	92,633	92,633	0	11/25/2046.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	12/25/2015.	MBS Paydown		24,462	24,462	16,078	14,787	0	(200)	0	(200)	0	24,462	0	0	0	442	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	12/25/2015.	Pass-Through Loss		0	31,150	20,332	0	0	(12)	0	(12)	0	31,150	0	(31,150)	(31,150)	0	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(31,150)	0	31,150	31,150	0	01/25/2037.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047	..	12/25/2015.	MBS Paydown		495,332	495,332	421,032	433,009	0	21,190	0	21,190	0	495,332	0	0	0	17,011	07/25/2047.
535555 ZZ 2	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18	..	10/31/2015.	Paydown		368,434	368,434	366,917	358,361	81	585	0	666	0	368,434	0	0	0	25,564	07/23/2018.
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034	..	12/25/2015.	MBS Paydown		63,360	63,360	62,093	60,298	0	1,325	0	1,325	0	63,360	0	0	0	218	02/25/2034.
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045	..	12/15/2015.	MBS Paydown		1,153,867	1,153,867	1,153,626	0	0	(877)	0	(877)	0	1,153,867	0	0	0	15,831	01/15/2045.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033	..	12/25/2015.	MBS Paydown		124,778	124,778	116,433	92,824	0	6,437	0	6,437	0	124,778	0	0	0	10,123	09/25/2033.
55265K VR 7	MASTR 2003-4 6A6 IO INV 5/25/2033	..	01/25/2015.	MBS Paydown		0	0	562,500	0	0	(0)	0	(0)	0	0	0	0	0	5	05/25/2033.
566428 AA 6	MAREA 2012-1A A CLO FLT 10/16/2023	..	07/15/2015.	MBS Paydown		2,000,000	2,000,000	1,998,883	1,997,773	0	2,227	0	2,227	0	2,000,000	0	0	0	26,890	10/16/2023.
566428 AC 2	MAREA 2012-1A B CLO FLT 10/16/2023	..	07/15/2015.	MBS Paydown		1,500,000	1,500,000	1,460,890	1,467,470	0	32,530	0	32,530	0	1,500,000	0	0	0	29,609	10/16/2023.
568416 AA 9	MRNPK 2012-1A A1A CLO FLT 05/18/2023	..	07/07/2015.	Dissolution		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	33,127	05/18/2023.
568416 AE 1	MRNPK 2012-1A B CLO FLT 05/18/2023	..	07/07/2015.	Distribution		1,500,000	1,500,000	1,460,700	1,466,982	0	1,725	0	1,725	0	1,468,707	0	31,293	31,293	32,252	05/18/2023.
576434 MS 0	MALT 2004-2 8A2 IO FLT 03/25/2034	..	02/25/2015.	MBS Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	3,663	03/25/2034.
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034	..	12/25/2015.	MBS Paydown		585,848	585,848	585,848	585,848	0	0	0	0	0	585,848	0	0	0	16,270	08/25/2034.
58501W BU 4	STEER Z1 A (JCP) 7.54 03/01/2017	..	09/01/2015.	Paydown		243,132	243,132	259,108	243,711	1,786	(816)	0	971	0	243,132	0	0	0	13,834	03/01/2017.
59022V AC 5	MLMI 2006-OPT1 A2B SEQ SSNR FLT 08/25/37	..	01/25/2015.	MBS Paydown		184,564	184,564	179,489	133,707	(0)	50,858	0	50,858	0	184,564	0	0	0	112	08/25/2037.
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36	..	12/25/2015.	MBS Paydown		337,384	337,384	325,891	331,707	0	2,002	0	2,002	0	337,384	0	0	0	674	03/25/2036.
61748H QJ 3	MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035	..	12/25/2015.	MBS Paydown		145,843	145,843	134,723	0	0	1,989,318	0	1,989,318	0	145,843	0	0	0	453	11/25/2035.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36	..	12/25/2015.	MBS Paydown		40,754	40,754	31,635	18,631	0	4,697	0	4,697	0	40,754	0	0	0	525	06/25/2036.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46	..	12/25/2015.	MBS Paydown		493,508	493,508	422,771	274,357	0	200,362	0	200,362	0	493,508	0	0	0	7,601	10/25/2046.
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047	..	12/25/2015.	MBS Paydown		908,160	908,160	827,277	820,795	0	17,760	0	17,760	0	908,160	0	0	0	17,435	07/25/2047.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037	..	12/25/2015.	MBS Paydown		435,774	435,774	406,223	417,480	0	9,094	0	9,094	0	435,774	0	0	0	649	06/25/2037.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE	..	12/26/2015.	MBS Paydown		646,923	646,923	671,777	661,419	0	(14,720)	0	(14,720)	0	646,923	0	0	0	20,781	04/26/2036.
62914Q AA 5	NII INTL TELECOM 11.375 08/15/2019	R	02/09/2015.	BARCLAYS CAPITAL		1,049,438	1,087,500	1,087,500	734,063	0	0	0	0	0	734,063	0	315,375	315,375	0	08/15/2019.
62914Q AA 5	NII INTL TELECOM 11.375 08/15/2019	R	06/26/2015.	Exchanged		562,852	652,500	562,050	440,438	0	0	0	0	0	440,438	0	122,415	122,415	0	08/15/2019.
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037	..	12/25/2015.	MBS Paydown		1,248,535	1,248,535	1,168,160	1,194,300	0	23,835	0	23,835	0	1,248,535	0	0	0	2,264	03/25/2037.
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037	..	12/25/2015.	MBS Paydown		4,647,035	4,647,035	4,141,670	4,278,400	0	167,249	0	167,249	0	4,647,035	0	0	0	9,163	04/25/2037.
63861G AN 0	NMART 2013-T3A A3 ABS 2.438 06/20/2048	..	06/20/2015.	MBS Paydown		5,000,000	5,000,000	4,962,291	4,973,503	0	26,497	0	26,497	0	5,000,000	0	0	0	60,950	06/20/2048.
63937D AE 7	NAVG 2006-2A B1 CLO MEZ FLT 09/20/2020	R	06/20/2015.	MBS Paydown		1,425,000	1,425,000	1,406,297	1,408,253	0	16,747	0	16,747	0	1,425,000	0	0	0	7,053	09/20/2020.
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36	..	12/25/2015.	MBS Paydown		156,567	156,567	104,117	91,659	0	58,414	0	58,414	0	156,567	0	0	0	3,197	10/25/2036.
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36	..	12/25/2015.	MBS Paydown		62,627	62,627	41,647	36,722	0	23,332	0	23,332	0	62,627	0	0	0	1,279	10/25/2036.
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036	..	12/25/2015.	MBS Paydown		2,872,001	2,872,001	2,757,121	2,819,704	0	35,557	0	35,557	0	2,872,001	0	0	0	6,549	02/25/2036.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037	..	12/25/2015.	MBS Paydown		776,582	776,582	712,514	732,139	0	30,371	0	30,371	0	776,582	0	0	0	1,362	04/25/2037.
65535V KU 1	NAA 2005-WF1 2A2 SEQ 4.786 03/25/2035	..	11/25/2015.	MBS Paydown		128,130	128,130	119,001	126,263	0	1,867	0	1,867	0	128,130	0	0	0	3,549	03/25/2035.
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35	..	12/25/2015.	MBS Paydown		1,248,612	1,248,612	1,086,292	1,145,953	0	654,268	0	654,268	0	1,248,612	0	0	0	2,348	11/25/2035.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	..	12/25/2015.	MBS Paydown		42,528	42,528	42,385	22,614	0	(813)	0	(813)	0	42,528	0	0	0	1,021	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047	..	12/25/2015.	Pass-Through Loss		0	44,324	44,174	0	0	0	0	0	0	0	0	0	0	0	03/25/2047.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24	..	12/15/2015.	MBS Paydown		115,002	115,002	114,994	35,410	0	59,640	0	59,640	0	115,002	0	0	0	3,686	05/15/2024.
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028	..	12/01/2015.	Sinking Fund Redemption		83,333	83,333	83,333	83,331	0	0	0	0	0	83,333	0	0	0	5,175	12/01/2028.
68063* AA 9	LAI/OLG FINANCE TL 14.00 12/31/2018	..	03/31/2015.	Exchanged		1,060,187	1,060,187	1,038,179	1,038,860	3,623	855	0	4,478	0	1,042,657	0	17,530	17,530	0	12/31/2018.
68619A AN 7	ORGN 2002-A A3 SEQ 6.17 05/15/2032	..	02/15/2015.	MBS Paydown		24,676	24,676	24,668	24,619	0	57	0	57	0	24,676	0	0	0	150	05/15/2032.
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020	..	12/31/2015.	Paydown		54,152	54,152	46,818	19,909	71	451	0	522	0	54,152	0	0	0	1,337	09/24/2020.
71343P AA 9	PEPSIAMERICAS 4.875 01/15/2015	..	01/15/2015.	Maturity		3,000,000	3,000,000	2,991,510	2,999,959	0	41	0	41	0	3,000,000	0	0	0	73,125	01/15/2015.
73316N AA 3	POPLR 2007-A A1 SEQ SNR FLT 06/25/2047	..	12/25/2015.	MBS Paydown		4,669,722	4,669,722	4,313,656	4,456,825	0	166,193	0	166,193	0	4,669,722	0	0	0	6,994	06/25/2047.
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35	..	12/25/2015.	MBS Paydown		1,565,902	1,565,902	1,565,849	1,565,755	0	147	0	147	0	1,565,902	0	0	0	40,891	11/25/2035.
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046	..	12/25/2015.	MBS Paydown		374,882	374,882	351,920	361,057	0	2,142	0	2,142	0	374,882	0	0	0	710	11/25/2046.
74348T AC 6	PROSPECT CAPITAL 6.25 12/15/2015	..	12/15/2015.	Maturity		400,000	400,000	407,732	407,537	0	(7,537)	0	(7,537)	0	400,000	0	0	0	25,000	12/15/2015.
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18	..	12/01/2015.	Sinking Fund Redemption		323,930	323,930	304,952	317,136	0	4,992	0	4,992	0	323,930	0	0	0	15,415	06/01/2018.
745332 BZ 8	PUGET SOUND ENERGY 6.75 01/15/2016	..	06/05/2015.	Make Whole Call		7,260,778	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	260,778	260,778	420,000	01/15/2016.
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046	..	12/25/2015.	MBS Paydown		867,619	867,619	797,111	818,902	0	11,766	0	11,766	0	867,619	0	0	0	1,792	08/25/2046.

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
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037	..	12/25/2015.	MBS Paydown		15,075	15,075	11,627	0	0	0	0	0	0	15,075	0	0	0	0	01/25/2037.
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037	..	12/25/2015.	MBS Paydown		687,383	687,383	620,273	645,319	0	77,277	0	77,277	0	687,383	0	0	0	1,383	05/25/2037.
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51	..	12/16/2015.	MBS Paydown		385,380	385,380	368,520	378,629	0	5,716	0	5,716	0	385,380	0	0	0	16,184	02/16/2051.
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039	..	12/16/2015.	MBS Paydown		508,251	508,251	513,095	508,474	0	1,356	0	1,356	0	508,251	0	0	0	16,034	09/16/2039.
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49	..	12/16/2015.	MBS Paydown		1,573,477	1,573,477	1,737,217	1,643,182	0	(72,895)	0	(72,895)	0	1,573,477	0	0	0	92,069	12/16/2049.
74931N AK 4	RBSSP 2012-5 4A1 SEQ FLT 08/26/2036 RE	..	06/26/2015.	MBS Paydown		435,000	435,000	434,456	430,789	0	4,210	0	4,210	0	435,000	0	0	0	5,491	08/26/2036.
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE	..	12/27/2015.	MBS Paydown		615,508	615,508	541,647	552,741	0	5,183	0	5,183	0	615,508	0	0	0	2,778	07/26/2033.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	..	12/25/2015.	MBS Paydown		79,779	79,779	42,283	27,658	0	2,414	0	2,414	0	79,779	0	0	0	1,340	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	..	12/25/2015.	Pass-Through Loss		0	24,456	12,961	0	0	0	0	0	0	24,456	0	(24,456)	(24,456)	0	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(24,456)	0	24,456	24,456	0	02/25/2037.
75281A AL 3	RANGE RESOURCES 6.75 08/01/2020	..	08/01/2015.	Call		620,250	600,000	604,500	604,479	0	(625)	0	(625)	0	603,854	0	16,396	16,396	40,725	08/01/2020.
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017	..	11/15/2015.	Paydown		431,371	431,371	405,390	426,297	0	2,215	0	2,215	0	431,371	0	0	0	20,320	05/15/2017.
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37	..	12/25/2015.	MBS Paydown		21,549	21,549	21,549	11,810	0	49	0	49	0	21,549	0	0	0	582	04/25/2037.
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36	..	12/25/2015.	MBS Paydown		87,814	87,814	87,470	86,811	0	(103)	0	(103)	0	87,814	0	0	0	2,309	02/25/2036.
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32	..	12/25/2015.	MBS Paydown		92,698	92,698	92,677	92,357	0	212	0	212	0	92,698	0	0	0	2,589	01/25/2032.
760985 RN 3	RAMP 2003-RZ1 AI5 SEQ SNR 5.52 01/25/33	..	12/25/2015.	MBS Paydown		609,732	609,732	631,834	626,623	0	6,675	0	6,675	0	609,732	0	0	0	23,054	01/25/2033.
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33	..	12/25/2015.	MBS Paydown		143,757	143,757	143,724	133,872	0	179	0	179	0	143,757	0	0	0	4,980	07/25/2033.
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34	..	12/25/2015.	MBS Paydown		76,398	76,398	76,398	70,912	0	3,046	0	3,046	0	76,398	0	0	0	1,791	06/25/2034.
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31	..	12/25/2015.	MBS Paydown		663,736	663,736	664,823	607,523	0	22,384	0	22,384	0	663,736	0	0	0	15,187	11/25/2031.
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31	..	12/25/2015.	Pass-Through Loss		0	1,647	1,638	0	0	0	0	0	0	0	0	0	0	0	11/25/2031.
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035	..	12/25/2015.	MBS Paydown		390,331	390,331	326,902	275,767	0	7,095	0	7,095	0	390,331	0	0	0	1,324	08/25/2035.
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035	..	12/25/2015.	Pass-Through Loss		0	74,690	62,553	0	0	0	0	0	0	0	0	0	0	0	08/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	05/26/2015.	Pass-Through Loss		416	0	0	0	0	0	0	0	0	0	0	416	416	0	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	12/25/2015.	MBS Paydown		56,154	56,154	51,591	41,305	0	616	0	616	0	56,154	0	0	0	2,200	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	12/25/2015.	Pass-Through Loss		0	18,851	17,319	0	0	0	0	0	0	12,076	0	(12,076)	(12,076)	0	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35	..	12/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(11,660)	0	11,660	11,660	0	10/25/2035.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	..	12/25/2015.	MBS Paydown		82,641	82,641	82,589	59,637	0	212	0	212	0	82,641	0	0	0	2,561	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36	..	12/25/2015.	Pass-Through Loss		0	27,297	27,280	0	0	0	0	0	0	0	0	0	0	0	02/25/2036.
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035	..	12/25/2015.	MBS Paydown		93,062	93,062	89,805	90,008	0	481	0	481	0	93,062	0	0	0	1,135	03/25/2035.
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036	..	12/25/2015.	MBS Paydown		258,934	258,934	244,369	253,900	0	4,627	0	4,627	0	258,934	0	0	0	548	03/25/2036.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032	..	03/31/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	10,779	0	(10,779)	(10,779)	0	10/25/2032.
76112B CF 5	RAMP 2004-RS9 AI4 SEQ AFC 10/25/2032	..	04/25/2015.	MBS Paydown		53,488	53,488	47,572	41,131	0	(0)	0	(0)	0	42,709	0	10,779	10,779	442	10/25/2032.
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35	..	12/25/2015.	MBS Paydown		449,893	449,893	448,777	448,968	0	854	0	854	0	449,893	0	0	0	10,722	01/25/2035.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042	..	12/15/2015.	MBS Paydown		749,126	749,126	749,126	749,126	0	0	0	0	0	749,126	0	0	0	15,165	07/15/2042.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44	..	12/15/2015.	MBS Paydown		1,099,609	1,099,609	1,099,609	1,099,609	0	0	0	0	0	1,099,609	0	0	0	20,713	05/16/2044.
78454L AB 6	SM-CALL06/15 6.625 02/15/2019	..	05/21/2015.	Cash Tender		207,376	200,000	194,000	194,031	0	5,969	0	5,969	0	200,000	0	7,376	7,376	10,158	02/15/2019.
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20	..	12/31/2015.	Paydown		6,061	6,061	6,000	0	0	60	0	60	0	6,061	0	0	0	192	10/18/2020.
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037	..	12/25/2015.	MBS Paydown		139,970	139,970	89,921	89,789	0	(9,758)	0	(9,758)	0	139,970	0	0	0	219	05/25/2037.
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036	..	12/25/2015.	MBS Paydown		3,023,531	3,023,531	3,042,428	3,041,018	0	(876)	0	(876)	0	3,023,531	0	0	0	101,425	10/25/2036.
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029	..	12/20/2015.	MBS Paydown		220,820	220,820	220,780	220,787	0	17	0	17	0	220,820	0	0	0	2,132	08/20/2029.
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025	..	12/15/2015.	MBS Paydown		620,134	620,134	619,813	619,869	0	150	0	150	0	620,134	0	0	0	9,046	03/17/2025.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	..	12/25/2015.	MBS Paydown		324,991	324,991	177,527	83,628	0	226,219	0	226,219	0	324,991	0	0	0	10,164	05/25/2035.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035	..	12/25/2015.	Pass-Through Loss		0	34,865	19,045	0	0	0	0	0	0	0	0	0	0	0	05/25/2035.
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23	..	12/25/2015.	MBS Paydown		813,266	813,266	816,824	0	0	(854)	0	(854)	0	813,266	0	0	0	10,601	05/25/2023.
86202* AA 3	STONEHENGE CAP NC 2015-B-1 8.00 10/15/19	..	10/15/2015.	Paydown		80,234	80,234	80,234	0	0	3	0	3	0	80,234	0	0	0	1,872	10/15/2019.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		12/25/2015.	MBS Paydown		292,641	292,641	204,849	200,416	0	50,677	0	50,677	0	292,641	0	0	0	493	08/25/2035.
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		12/25/2015.	MBS Paydown		375,632	375,632	290,176	282,629	0	72,076	0	72,076	0	375,632	0	0	0	9,171	09/25/2035.
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		12/25/2015.	MBS Paydown		753,188	753,188	591,987	571,774	0	307,454	0	307,454	0	753,188	0	0	0	1,271	06/25/2036.
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		12/25/2015.	MBS Paydown		47,964	47,964	43,348	43,890	0	(618)	0	(618)	0	47,964	0	0	0	870	08/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31		12/25/2015.	MBS Paydown		112,424	112,424	79,183	92,509	0	6,720	0	6,720	0	112,424	0	0	0	0	04/25/2031.
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		12/25/2015.	MBS Paydown		159,825	159,825	124,264	135,902	0	587	0	587	0	159,825	0	0	0	0	01/25/2031.
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34		12/25/2015.	MBS Paydown		747,079	747,079	749,181	744,328	0	2,584	0	2,584	0	747,079	0	0	0	20,764	05/25/2034.
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		12/25/2015.	MBS Paydown		356,167	356,167	336,578	343,999	0	1,726	0	1,726	0	356,167	0	0	0	516	06/25/2037.
863667 AA 9	STRYKER CORP 3.00 01/15/15		01/15/2015.	Maturity		3,000,000	3,000,000	2,996,820	2,999,974	0	26	0	26	0	3,000,000	0	0	0	45,000	01/15/2015.
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		10/15/2015.	MBS Paydown		150,371	150,371	147,128	148,661	0	(8,793)	0	(8,793)	0	150,371	0	0	0	973	01/15/2024.
871577 ZA 3	SYNERGY PLANE 9 6.75 9/30/2015	R	12/04/2015.	Paydown		5,554,926	5,554,926	5,554,926	5,554,275	0	651	0	651	0	5,554,926	0	0	0	364,542	09/30/2015.
871577 ZZ 8	SYNERGY 6.50 9/3/2015		12/04/2015.	Paydown		2,701,988	2,701,988	2,696,691	2,698,351	213	3,425	0	3,638	0	2,701,988	0	0	0	101,484	09/03/2015.
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038		12/20/2015.	MBS Paydown		390,000	390,000	389,677	389,725	0	33	0	33	0	390,000	0	0	0	5,961	02/22/2038.
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		12/20/2015.	MBS Paydown		300,000	300,000	299,898	299,899	0	10	0	10	0	300,000	0	0	0	5,314	11/21/2039.
881561 GQ 1	TMTS 2004-15AL A1 SEQ SNR 5.6654 07/34		11/25/2015.	MBS Paydown		970,178	970,178	951,988	952,123	0	13,317	0	13,317	0	970,178	0	0	0	37,524	07/25/2034.
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	R	12/20/2015.	MBS Paydown		425,000	425,000	422,822	423,069	0	214	0	214	0	425,000	0	0	0	8,978	09/20/2038.
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	R	12/20/2015.	MBS Paydown		245,333	245,333	244,187	199,933	0	18	0	18	0	245,333	0	0	0	3,725	10/20/2039.
89148* AA 4	ORCHARD TOSCA TL B 14.00 11/3/2017		12/29/2015.	Call		3,147,401	3,147,401	3,084,128	3,079,662	50,790	16,948	0	67,739	0	3,147,401	0	0	0	217,985	11/03/2017.
893526 DH 3	TRANS-CANADA PL 3.40 06/01/2015	I	06/01/2015.	Maturity		5,000,000	5,000,000	4,994,050	4,999,465	0	535	0	535	0	5,000,000	0	0	0	85,000	06/01/2015.
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		12/15/2015.	MBS Paydown		244,316	244,316	244,316	244,316	0	0	0	0	0	244,316	0	0	0	2,994	01/15/2043.
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018		12/05/2015.	Sinking Fund Redemption		505,000	505,000	505,000	505,000	0	(0)	0	(0)	0	505,000	0	0	0	6,992	04/05/2018.
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020		12/31/2015.	Paydown		6,091	6,091	5,696	0	0	24	0	24	0	6,091	0	0	0	121	07/23/2020.
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025		08/15/2015.	Sinking Fund Redemption		48,013	48,013	48,013	48,013	0	0	0	0	0	48,013	0	0	0	1,568	08/15/2025.
92328B AC 1	VENTR 2005-1A B CLO MEZ FLT 11/22/2018		11/22/2015.	MBS Paydown		39,728	39,728	39,430	0	0	298	0	298	0	39,728	0	0	0	413	11/22/2018.
92328C AA 3	VENTR 2012-11A A CLO FLT 11/14/2022		05/14/2015.	MBS Paydown		4,000,000	4,000,000	3,992,800	3,992,150	0	7,850	0	7,850	0	4,000,000	0	0	0	34,079	11/14/2022.
92328C AB 1	VENTR 2012-11A B CLO FLT 11/14/2022		05/14/2015.	MBS Paydown		3,000,000	3,000,000	2,922,300	2,936,136	0	63,865	0	63,865	0	3,000,000	0	0	0	39,135	11/14/2022.
92328C AC 9	VENTR 2012-11A C CLO FLT 11/14/2022		05/14/2015.	MBS Paydown		4,000,000	4,000,000	3,875,200	3,896,572	0	103,428	0	103,428	0	4,000,000	0	0	0	70,279	11/14/2022.
92658T AM 0	VIDEOTRON LTD 9.125 04/15/2018	I	07/16/2015.	Call		109,643	108,000	106,307	107,245	0	755	0	755	0	108,000	0	1,643	1,643	5,776	04/15/2018.
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		12/25/2015.	MBS Paydown		89,546	89,546	72,309	64,148	0	21,470	0	21,470	0	89,546	0	0	0	606	01/25/2046.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		12/25/2015.	MBS Paydown		51,318	51,318	40,171	23,644	0	665	0	665	0	51,318	0	0	0	222	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		12/25/2015.	Pass-Through Loss		0	27,533	21,552	0	0	0	0	0	0	0	0	0	0	0	07/25/2036.
94980S BD 6	WFMBS 2006-9 1A28 IO INV 8/25/2036		01/01/2015.	MBS Paydown		0	0	157,077	0	0	0	0	0	0	0	0	0	0	0	08/25/2036.
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		12/25/2015.	MBS Paydown		313,309	313,309	313,154	255,526	0	4,816	0	4,816	0	313,309	0	0	0	4,497	03/25/2036.
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		12/25/2015.	Pass-Through Loss		0	3,625	3,622	0	0	0	0	0	0	0	0	0	0	0	03/25/2036.
95709T AG 5	WR-CALL/11/15 8.625 12/01/2018		11/15/2015.	Make Whole Call		1,202,970	1,000,000	991,740	995,929	0	4,071	0	4,071	0	1,000,000	0	202,970	202,970	82,417	12/01/2018.
96032Q AA 0	WESTR 2012-1 A ABS 4.50 09/20/2025		02/20/2015.	MBS Paydown		618,675	618,675	618,675	618,675	0	0	0	0	0	618,675	0	0	0	5,320	09/20/2025.
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		12/20/2015.	MBS Paydown		441,741	441,741	441,741	441,741	0	0	0	0	0	441,741	0	0	0	5,823	03/20/2025.
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027		12/20/2015.	MBS Paydown		1,237,198	1,237,198	1,236,777	0	0	(7,212)	0	(7,212)	0	1,237,198	0	0	0	12,380	05/20/2027.
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		12/20/2015.	MBS Paydown		260,576	260,576	260,229	0	0	(2)	0	(2)	0	260,576	0	0	0	255	07/20/2028.
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017		12/31/2015.	Paydown		142,309	142,309	140,883	141,402	0	906	0	906	0	142,309	0	0	0	4,486	12/05/2017.
98886Y AA 6	ZAIS2 2014-2A A1A CLO SSNR FLT 07/25/26		06/08/2015.	RBC CAPITAL MARKETS		1,494,900	1,500,000	1,492,200	1,493,236	0	1,369	0	1,369	0	1,494,605	0	296	296	18,557	07/25/2026.
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039	E	12/15/2015.	MBS Paydown		156,300	156,300	156,300	0	0	0	0	0	0	156,300	0	0	0	3,493	12/15/2039.
G2956L AA 4	VISTAJET/DEVOCATOR LTD TL 3.50 3/31/2015		05/29/2015.	Paydown		1,500,000	1,500,000	1,500,000	1,487,235	0	12,456	0	12,456	0	1,500,000	0	0	0	13,125	03/31/2015.
G2956L AA 4	VISTAJET/DEVOCATOR LTD TL 3.50 3/31/2015		01/01/2015.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(310)	0	310	310	0	03/31/2015.
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	09/29/2015.	Consent Fee		26,184	0	0	0	0	0	0	0	0	26,184	0	0	0	0	03/19/2020.

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.					
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020	E	12/31/2015.	Paydown		39,375	39,375	34,059	0	0	482	0	482	0	39,375	0	0	0	1,231	03/19/2020.
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	F	12/31/2015.	Paydown		16,625	16,625	12,938	0	0	3,687	0	3,687	0	16,625	0	0	0	520	06/13/2020.
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	F	12/31/2015.	Paydown		37,160	37,159	33,399	21,900	0	271	0	271	0	37,159	0	0	0	587	06/30/2019.
3899999.	Total - Bonds - Industrial and Miscellaneous					287,781,330	292,256,259	282,569,585	270,170,860	65,824	6,228,035	0	6,293,859	0	287,186,335	0	594,994	594,994	6,284,963	XXX
8399997.	Total - Bonds - Part 4					450,987,695	458,197,802	451,877,338	429,319,911	65,824	5,112,233	0	5,178,057	0	450,356,562	0	631,132	631,132	11,222,078	XXX
8399998.	Total - Bonds - Summary Item from Part 5					19,154,918	19,554,391	19,458,152	0	0	30,844	0	30,844	0	19,488,995	0	(334,077)	(334,077)	468,193	XXX
8399999.	Total - Bonds					470,142,612	477,752,193	471,335,490	429,319,911	65,824	5,143,076	0	5,208,901	0	469,845,557	0	297,055	297,055	11,690,271	XXX
Preferred Stocks - Industrial and Miscellaneous																				
369622 SN 6	GEN ELEC CAP CRP 7.125	..	12/03/2015.	Exchanged		9,860,125	9,000,000.00	9,643,750	10,440,000	(796,250)	0	0	(796,250)	0	9,643,750	0	216,375	216,375	619,875	XXX
369622 ST 3	GEN ELEC CAP CRP C 5.25	..	12/03/2015.	Exchanged		4,923,000	5,000,000.00	5,000,000	5,002,500	(2,397)	(103)	0	(2,500)	0	5,000,000	0	(77,000)	(77,000)	253,750	XXX
486606 50 2	KAYNE ANDERSON MLV INV E 4.25 04/01/2019	..	12/21/2015.	Partial Call	20,000.000	500,000	0.00	500,000	501,427	0	(1,427)	0	(1,427)	0	500,000	0	0	0	21,840	XXX
74251V 20 1	PRINCIPAL FINL A 5.563	..	06/30/2015.	Call	30,000.000	3,000,000	0.00	2,962,500	2,962,500	0	0	0	0	0	2,962,500	0	37,500	37,500	83,445	XXX
842400 75 6	SOUTHERN CAL ED 5.349	..	09/16/2015.	Call	36,563.000	3,656,300	0.00	3,611,236	3,722,479	(111,243)	0	0	(111,243)	0	3,611,236	0	45,064	45,064	134,272	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					21,939,425	XXX	21,717,486	22,628,906	(909,890)	(1,530)	0	(911,420)	0	21,717,486	0	221,939	221,939	1,113,182	XXX
8999997.	Total - Preferred Stocks - Part 4					21,939,425	XXX	21,717,486	22,628,906	(909,890)	(1,530)	0	(911,420)	0	21,717,486	0	221,939	221,939	1,113,182	XXX
8999999.	Total - Preferred Stocks					21,939,425	XXX	21,717,486	22,628,906	(909,890)	(1,530)	0	(911,420)	0	21,717,486	0	221,939	221,939	1,113,182	XXX
Common Stocks - Industrial and Miscellaneous																				
00174A 20 6	AMMC CLO V LTD 08/08/2017	..	12/21/2015.	Distribution	2,200.000	0	XXX	2,090,000	11,220	(11,220)	0	0	(11,220)	0	0	0	(0)	(0)	0	XXX
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	..	05/31/2015.	Distribution of funds		32,521	XXX	0	0	0	0	0	0	0	32,521	0	0	0	0	XXX
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	..	08/31/2015.	Distribution of funds		23,318	XXX	0	0	0	0	0	0	0	23,318	0	0	0	0	XXX
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	..	10/31/2015.	Distribution of funds		76,042	XXX	0	0	0	0	0	0	0	76,042	0	0	0	0	XXX
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	..	01/31/2015.	Distribution of funds		27,990	XXX	0	0	0	0	0	0	0	27,990	0	0	0	0	XXX
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	..	04/30/2015.	Distribution of funds		95,097	XXX	0	0	0	0	0	0	0	95,097	0	0	0	0	XXX
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	..	07/31/2015.	Distribution of funds		82,460	XXX	0	0	0	0	0	0	0	82,460	0	0	0	0	XXX
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	..	10/31/2015.	Distribution of funds		71,454	XXX	0	0	0	0	0	0	0	71,454	0	0	0	0	XXX
001750 AB 4	AMMC CLO 2011-9A 01-15-22	..	01/31/2015.	Distribution of funds		48,920	XXX	0	0	0	0	0	0	0	48,920	0	0	0	0	XXX
001750 AB 4	AMMC CLO 2011-9A 01-15-22	..	05/31/2015.	Distribution of funds		19,289	XXX	0	0	0	0	0	0	0	19,289	0	0	0	0	XXX
001750 AB 4	AMMC CLO 2011-9A 01-15-22	..	08/31/2015.	Distribution of funds		74,493	XXX	0	0	0	0	0	0	0	74,493	0	0	0	0	XXX
001750 AB 4	AMMC CLO 2011-9A 01-15-22	..	10/31/2015.	Distribution of funds		30,220	XXX	0	0	0	0	0	0	0	30,220	0	0	0	0	XXX
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	..	01/31/2015.	Distribution of funds		96,256	XXX	0	0	0	0	0	0	0	96,256	0	0	0	0	XXX
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	..	04/30/2015.	Distribution of funds		119,282	XXX	0	0	0	0	0	0	0	119,282	0	0	0	0	XXX
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	..	08/31/2015.	Distribution of funds		65,225	XXX	0	0	0	0	0	0	0	65,225	0	0	0	0	XXX
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	..	10/31/2015.	Distribution of funds		120,207	XXX	0	0	0	0	0	0	0	120,207	0	0	0	0	XXX
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	..	06/30/2015.	Distribution of funds		41,245	XXX	0	0	0	0	0	0	0	41,245	0	0	0	0	XXX
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	..	09/30/2015.	Distribution of funds		94,906	XXX	0	0	0	0	0	0	0	94,906	0	0	0	0	XXX
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	..	09/30/2015.	Distribution of funds		85,595	XXX	0	0	0	0	0	0	0	85,595	0	0	0	0	XXX
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	..	01/31/2015.	Distribution of funds		99,092	XXX	0	0	0	0	0	0	0	99,092	0	0	0	0	XXX
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	..	04/30/2015.	Distribution of funds		125,490	XXX	0	0	0	0	0	0	0	125,490	0	0	0	0	XXX
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	..	07/31/2015.	Distribution of funds		142,199	XXX	0	0	0	0	0	0	0	142,199	0	0	0	0	XXX
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	..	10/31/2015.	Distribution of funds		93,238	XXX	0	0	0	0	0	0	0	93,238	0	0	0	0	XXX
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	..	02/28/2015.	Distribution of funds		34,746	XXX	0	0	0	0	0	0	0	34,746	0	0	0	0	XXX
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	..	06/30/2015.	Distribution of funds		67,001	XXX	0	0	0	0	0	0	0	67,001	0	0	0	0	XXX
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	..	06/30/2015.	Distribution of funds		107,112	XXX	0	0	0	0	0	0	0	107,112	0	0	0	0	XXX
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	..	11/30/2015.	Distribution of funds		87,009	XXX	0	0	0	0	0	0	0	87,009	0	0	0	0	XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.					
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27	..	10/20/2015.	Distribution of funds		117,589	XXX	0	0	0	0	0	0	0	117,589	0	0	0	0	XXX
00685R 87 0	ADELPHIA CONTINGENT VALUE VEHICLE	..	08/23/2015.	Write off security	26,000.000	0	XXX	0	780	(780)	0	0	(780)	0	0	0	0	0	0	XXX
02665T 30 6	AMERICAN HOMES 4 RENT CLASS A	..	10/23/2015.	FRIEDMAN BILLINGS RAMSEY	70,000.000	1,177,028	XXX	1,050,000	1,192,100	(142,100)	0	0	(142,100)	0	1,050,000	0	127,028	127,028	10,500	XXX
02665T 30 6	AMERICAN HOMES 4 RENT CLASS A	..	10/27/2015.	FRIEDMAN BILLINGS RAMSEY	39,000.000	654,681	XXX	585,000	664,170	(79,170)	0	0	(79,170)	0	585,000	0	69,681	69,681	5,850	XXX
02665T 30 6	AMERICAN HOMES 4 RENT CLASS A	..	10/28/2015.	FRIEDMAN BILLINGS RAMSEY	100,600.000	1,670,965	XXX	1,509,000	1,713,218	(204,218)	0	0	(204,218)	0	1,509,000	0	161,965	161,965	15,090	XXX
02665T 30 6	AMERICAN HOMES 4 RENT CLASS A	..	10/29/2015.	CORNERSTONE MACRO	55,400.000	921,285	XXX	831,000	943,462	(112,462)	0	0	(112,462)	0	831,000	0	90,285	90,285	8,310	XXX
039380 30 8	ARCH COAL INC	..	08/04/2015.	Stock Split 1.0 for 10.0	670,500.000	0	XXX	0	1,193,490	0	0	0	0	0	0	0	0	0	0	XXX
039380 30 8	ARCH COAL INC	..	10/29/2015.	ISI GROUP	74,500.000	111,763	XXX	11,573,094	132,610	253,300	0	1,326,100	(1,072,800)	0	253,300	0	(141,537)	(141,537)	0	XXX
041356 20 5	ARLINGTON ASSET INVESTMENT-A	..	12/23/2015.	BERNSTEIN	49,770.000	720,437	XXX	1,028,940	0	0	0	0	0	0	1,028,940	0	(308,503)	(308,503)	29,543	XXX
041356 20 5	ARLINGTON ASSET INVESTMENT-A	..	12/28/2015.	BERNSTEIN	15,000.000	217,005	XXX	310,109	0	0	0	0	0	0	310,109	0	(93,103)	(93,103)	9,452	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	04/29/2015.	SANDLER & O'NEIL PARTNERS	14,000.000	362,864	XXX	167,500	272,440	(104,940)	0	0	(104,940)	0	167,500	0	195,364	195,364	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	04/30/2015.	SANDLER & O'NEIL PARTNERS	3,500.000	89,269	XXX	0	68,110	(68,110)	0	0	(68,110)	0	0	0	89,269	89,269	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/03/2015.	SANDLER & O'NEIL PARTNERS	6,100.000	159,205	XXX	0	118,706	(118,706)	0	0	(118,706)	0	0	0	159,205	159,205	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/05/2015.	SANDLER & O'NEIL PARTNERS	13,212.000	344,326	XXX	121,380	257,106	(135,726)	0	0	(135,726)	0	121,380	0	222,946	222,946	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/10/2015.	SANDLER & O'NEIL PARTNERS	3,000.000	82,674	XXX	42,000	58,380	(16,380)	0	0	(16,380)	0	42,000	0	40,674	40,674	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/11/2015.	SANDLER & O'NEIL PARTNERS	10,500.000	283,223	XXX	147,000	204,330	(57,330)	0	0	(57,330)	0	147,000	0	136,223	136,223	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/12/2015.	SANDLER & O'NEIL PARTNERS	10,000.000	267,879	XXX	140,000	194,600	(54,600)	0	0	(54,600)	0	140,000	0	127,879	127,879	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/15/2015.	SANDLER & O'NEIL PARTNERS	15,000.000	398,201	XXX	210,000	291,900	(81,900)	0	0	(81,900)	0	210,000	0	188,201	188,201	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/16/2015.	SANDLER & O'NEIL PARTNERS	13,000.000	345,144	XXX	182,000	252,980	(70,980)	0	0	(70,980)	0	182,000	0	163,144	163,144	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/17/2015.	SANDLER & O'NEIL PARTNERS	5,000.000	131,989	XXX	70,000	97,300	(27,300)	0	0	(27,300)	0	70,000	0	61,989	61,989	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/18/2015.	SANDLER & O'NEIL PARTNERS	17,000.000	448,719	XXX	238,000	330,820	(92,820)	0	0	(92,820)	0	238,000	0	210,719	210,719	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/19/2015.	CORNERSTONE MACRO	16,184.000	430,846	XXX	226,576	314,941	(88,365)	0	0	(88,365)	0	226,576	0	204,270	204,270	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/22/2015.	CORNERSTONE MACRO	8,092.000	216,837	XXX	113,288	157,470	(44,182)	0	0	(44,182)	0	113,288	0	103,549	103,549	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/23/2015.	STRATEGAS RESEARCH	16,184.000	439,577	XXX	226,576	314,941	(88,365)	0	0	(88,365)	0	226,576	0	213,001	213,001	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/24/2015.	SANDLER & O'NEIL PARTNERS	6,400.000	176,120	XXX	89,600	124,544	(34,944)	0	0	(34,944)	0	89,600	0	86,520	86,520	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/25/2015.	SANDLER & O'NEIL PARTNERS	3,500.000	95,809	XXX	49,000	68,110	(19,110)	0	0	(19,110)	0	49,000	0	46,809	46,809	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/26/2015.	SANDLER & O'NEIL PARTNERS	8,600.000	235,849	XXX	120,400	167,356	(46,956)	0	0	(46,956)	0	120,400	0	115,449	115,449	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/29/2015.	SANDLER & O'NEIL PARTNERS	3,233.000	87,612	XXX	45,262	62,914	(17,652)	0	0	(17,652)	0	45,262	0	42,350	42,350	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	06/30/2015.	SANDLER & O'NEIL PARTNERS	8,000.000	214,932	XXX	112,000	155,680	(43,680)	0	0	(43,680)	0	112,000	0	102,932	102,932	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	07/01/2015.	SANDLER & O'NEIL PARTNERS	10,000.000	272,867	XXX	140,000	194,600	(54,600)	0	0	(54,600)	0	140,000	0	132,867	132,867	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	07/06/2015.	SANDLER & O'NEIL PARTNERS	6,834.000	184,413	XXX	95,676	132,990	(37,314)	0	0	(37,314)	0	95,676	0	88,737	88,737	0	XXX
23204G 10 0	CUSTOMERS BANCORP INC	..	07/09/2015.	SANDLER & O'NEIL PARTNERS	2,232.000	59,884	XXX	31,248	43,435	(12,187)	0	0	(12,187)	0	31,248	0	28,636	28,636	0	XXX
278642 10 3	EBAY INC	..	07/20/2015.	STRATEGAS RESEARCH	23,000.000	648,517	XXX	475,240	1,290,760	(161,596)	0	0	(161,596)	0	475,240	0	173,276	173,276	0	XXX
278642 10 3	EBAY INC	..	07/20/2015.	Spin Off 70450Y103		2,083,914	XXX	2,083,914	0	0	0	0	0	0	2,083,914	0	0	0	0	XXX
320209 10 9	FIRST FINANCIAL BANCORP	..	10/23/2015.	SANDLER & O'NEIL PARTNERS	100,000.000	1,956,854	XXX	1,513,240	1,859,000	(345,760)	0	0	(345,760)	0	1,513,240	0	443,614	443,614	57,891	XXX
320209 10 9	FIRST FINANCIAL BANCORP	..	10/27/2015.	SANDLER & O'NEIL PARTNERS	120,000.000	2,313,665	XXX	1,748,856	2,230,800	(481,944)	0	0	(481,944)	0	1,748,856	0	564,809	564,809	82,909	XXX
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	10/27/2015.	FRIEDMAN BILLINGS RAMSEY	10,000.000	227,345	XXX	152,618	157,300	(4,682)	0	0	(4,682)	0	152,618	0	74,727	74,727	0	XXX
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	10/28/2015.	FRIEDMAN BILLINGS RAMSEY	22,159.000	503,177	XXX	308,811	348,561	(39,750)	0	0	(39,750)	0	308,811	0	194,366	194,366	0	XXX
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	11/18/2015.	FRIEDMAN BILLINGS RAMSEY	40,000.000	953,950	XXX	547,173	629,200	(82,027)	0	0	(82,027)	0	547,173	0	406,777	406,777	0	XXX
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	11/19/2015.	FRIEDMAN BILLINGS RAMSEY	100,000.000	2,367,836	XXX	1,317,981	1,573,000	(255,019)	0	0	(255,019)	0	1,317,981	0	1,049,855	1,049,855	0	XXX
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	11/20/2015.	FRIEDMAN BILLINGS RAMSEY	16,945.000	403,079	XXX	221,620	266,545	(44,925)	0	0	(44,925)	0	221,620	0	181,459	181,459	0	XXX
371866 ZA 5	INTERCLOUD (GENESIS) WTS $5.00 9/30/2015	..	09/17/2015.	Expiration	56,216.000	0	XXX	99,983	562	99,421	0	0	99,421	0	99,983	0	(99,983)	(99,983)	0	XXX
40434L 10 5	HP INC	..	11/02/2015.	Spin Off 42824C109		3,830,653	XXX	3,830,653	0	0	0	0	0	0	3,830,653	0	0	0	0	XXX
43785V 10 2	HOMESTREET INC	..	05/22/2015.	FRIEDMAN BILLINGS RAMSEY	10,400.000	245,022	XXX	183,916	181,064	2,852	0	0	2,852	0	183,916	0	61,106	61,106	0	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
43785V 10 2	HOMESTREET INC	..	06/11/2015.	FRIEDMAN BILLINGS RAMSEY	8,804.000	211,221	XXX	152,091	153,278	(1,187)	0	0	(1,187)	0	152,091	0	59,130	59,130	0	XXX
43785V 10 2	HOMESTREET INC	..	06/12/2015.	FRIEDMAN BILLINGS RAMSEY	7,300.000	172,902	XXX	125,122	127,093	(1,971)	0	0	(1,971)	0	125,122	0	47,780	47,780	0	XXX
43785V 10 2	HOMESTREET INC	..	06/15/2015.	FRIEDMAN BILLINGS RAMSEY	12,000.000	282,242	XXX	205,323	208,920	(3,597)	0	0	(3,597)	0	205,323	0	76,919	76,919	0	XXX
43785V 10 2	HOMESTREET INC	..	06/16/2015.	FRIEDMAN BILLINGS RAMSEY	6,000.000	141,281	XXX	102,246	104,460	(2,214)	0	0	(2,214)	0	102,246	0	39,035	39,035	0	XXX
43785V 10 2	HOMESTREET INC	..	06/17/2015.	FRIEDMAN BILLINGS RAMSEY	13,700.000	321,443	XXX	232,669	238,517	(5,848)	0	0	(5,848)	0	232,669	0	88,773	88,773	0	XXX
43785V 10 2	HOMESTREET INC	..	06/18/2015.	FRIEDMAN BILLINGS RAMSEY	13,000.000	304,571	XXX	220,760	226,330	(5,571)	0	0	(5,571)	0	220,760	0	83,812	83,812	0	XXX
43785V 10 2	HOMESTREET INC	..	06/19/2015.	FRIEDMAN BILLINGS RAMSEY	8,045.000	189,439	XXX	136,616	140,063	(3,447)	0	0	(3,447)	0	136,616	0	52,822	52,822	0	XXX
43785V 10 2	HOMESTREET INC	..	06/22/2015.	FRIEDMAN BILLINGS RAMSEY	4,827.000	113,808	XXX	81,970	84,038	(2,068)	0	0	(2,068)	0	81,970	0	31,839	31,839	0	XXX
43785V 10 2	HOMESTREET INC	..	06/23/2015.	FRIEDMAN BILLINGS RAMSEY	5,084.000	120,797	XXX	86,041	88,512	(2,471)	0	0	(2,471)	0	86,041	0	34,755	34,755	0	XXX
43785V 10 2	HOMESTREET INC	..	06/24/2015.	FRIEDMAN BILLINGS RAMSEY	18,000.000	429,168	XXX	250,450	313,380	(62,930)	0	0	(62,930)	0	250,450	0	178,718	178,718	0	XXX
43785V 10 2	HOMESTREET INC	..	06/25/2015.	FRIEDMAN BILLINGS RAMSEY	9,000.000	212,795	XXX	99,000	156,690	(57,690)	0	0	(57,690)	0	99,000	0	113,795	113,795	0	XXX
43785V 10 2	HOMESTREET INC	..	06/26/2015.	FRIEDMAN BILLINGS RAMSEY	4,000.000	94,801	XXX	44,000	69,640	(25,640)	0	0	(25,640)	0	44,000	0	50,801	50,801	0	XXX
500255 10 4	KOHLS CORP	..	02/09/2015.	DEUTSCHE BANK	145,000.000	10,099,534	XXX	6,592,725	8,850,800	(2,258,076)	0	0	(2,258,076)	0	6,592,725	0	3,506,810	3,506,810	0	XXX
500255 10 4	KOHLS CORP	..	02/10/2015.	DEUTSCHE BANK	72,500.000	5,054,595	XXX	3,201,507	4,425,400	(1,223,893)	0	0	(1,223,893)	0	3,201,507	0	1,853,088	1,853,088	0	XXX
500255 10 4	KOHLS CORP	..	02/18/2015.	UBS WARBURG	63,430.000	4,360,536	XXX	2,705,193	3,871,767	(1,166,574)	0	0	(1,166,574)	0	2,705,193	0	1,655,342	1,655,342	0	XXX
500255 10 4	KOHLS CORP	..	03/05/2015.	STRATEGAS RESEARCH	9,070.000	671,932	XXX	385,776	553,633	(167,857)	0	0	(167,857)	0	385,776	0	286,156	286,156	0	XXX
55405W 10 4	MYR GROUP INC	..	03/19/2015.	STIFEL NICOLAUS	50,800.000	1,504,490	XXX	660,400	1,391,920	(731,520)	0	0	(731,520)	0	660,400	0	844,090	844,090	0	XXX
55405W 10 4	MYR GROUP INC	..	03/20/2015.	STIFEL NICOLAUS	26,634.000	786,248	XXX	346,242	729,772	(383,530)	0	0	(383,530)	0	346,242	0	440,006	440,006	0	XXX
55405W 10 4	MYR GROUP INC	..	03/23/2015.	CORNERSTONE MACRO	45,000.000	1,362,935	XXX	585,000	1,233,000	(648,000)	0	0	(648,000)	0	585,000	0	777,935	777,935	0	XXX
55405W 10 4	MYR GROUP INC	..	03/24/2015.	CORNERSTONE MACRO	30,000.000	915,907	XXX	390,000	822,000	(432,000)	0	0	(432,000)	0	390,000	0	525,907	525,907	0	XXX
55405W 10 4	MYR GROUP INC	..	03/25/2015.	CORNERSTONE MACRO	40,000.000	1,239,157	XXX	520,000	1,096,000	(576,000)	0	0	(576,000)	0	520,000	0	719,157	719,157	0	XXX
55405W 10 4	MYR GROUP INC	..	03/26/2015.	RAYMOND JAMES & ASSOCIATES	35,100.000	1,113,151	XXX	456,300	961,740	(505,440)	0	0	(505,440)	0	456,300	0	656,851	656,851	0	XXX
55405W 10 4	MYR GROUP INC	..	03/27/2015.	CORNERSTONE MACRO	19,160.000	598,344	XXX	249,080	524,984	(275,904)	0	0	(275,904)	0	249,080	0	349,264	349,264	0	XXX
55405W 10 4	MYR GROUP INC	..	03/30/2015.	RAYMOND JAMES & ASSOCIATES	40,000.000	1,278,160	XXX	520,000	1,096,000	(576,000)	0	0	(576,000)	0	520,000	0	758,160	758,160	0	XXX
55405W 10 4	MYR GROUP INC	..	04/01/2015.	RAYMOND JAMES & ASSOCIATES	17,350.000	537,743	XXX	225,550	475,390	(249,840)	0	0	(249,840)	0	225,550	0	312,193	312,193	0	XXX
55405W 10 4	MYR GROUP INC	..	04/02/2015.	RAYMOND JAMES & ASSOCIATES	15,000.000	468,831	XXX	195,000	411,000	(216,000)	0	0	(216,000)	0	195,000	0	273,831	273,831	0	XXX
55405W 10 4	MYR GROUP INC	..	04/13/2015.	CORNERSTONE MACRO	8,465.000	263,101	XXX	110,045	231,941	(121,896)	0	0	(121,896)	0	110,045	0	153,056	153,056	0	XXX
55405W 10 4	MYR GROUP INC	..	04/14/2015.	CORNERSTONE MACRO	14,986.000	467,033	XXX	194,818	410,616	(215,798)	0	0	(215,798)	0	194,818	0	272,215	272,215	0	XXX
55405W 10 4	MYR GROUP INC	..	04/15/2015.	CORNERSTONE MACRO	19,400.000	615,976	XXX	252,200	531,560	(279,360)	0	0	(279,360)	0	252,200	0	363,776	363,776	0	XXX
55405W 10 4	MYR GROUP INC	..	04/22/2015.	CORNERSTONE MACRO	3,660.000	111,462	XXX	47,580	100,284	(52,704)	0	0	(52,704)	0	47,580	0	63,882	63,882	0	XXX
594918 10 4	MICROSOFT CORPORATION	..	12/15/2015.	BERNSTEIN	150,000.000	8,294,382	XXX	3,529,820	6,967,500	(3,437,680)	0	0	(3,437,680)	0	3,529,820	0	4,764,562	4,764,562	117,503	XXX
594918 10 4	MICROSOFT CORPORATION	..	12/16/2015.	BERNSTEIN	281,500.000	15,713,604	XXX	6,899,136	13,075,675	(6,176,539)	0	0	(6,176,539)	0	6,899,136	0	8,814,468	8,814,468	439,132	XXX
603042 ZA 3	MOTRICITY INC WRTS $14.541	..	01/01/2015.	Dissolution	16,505.000	0	XXX	0	0	0	0	0	0	0	0	0	(0)	(0)	0	XXX
633707 10 4	NATIONAL BANK HOLDINGS CORP CL A	..	08/11/2015.	Cash Tender	39,724.000	854,066	XXX	794,480	771,043	23,437	0	0	23,437	0	794,480	0	59,586	59,586	3,972	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	04/15/2015.	FRIEDMAN BILLINGS RAMSEY	31,000.000	606,349	XXX	325,500	576,910	(251,410)	0	0	(251,410)	0	325,500	0	280,849	280,849	1,240	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	05/07/2015.	CORNERSTONE MACRO	5,000.000	100,249	XXX	52,500	93,050	(40,550)	0	0	(40,550)	0	52,500	0	47,749	47,749	200	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	05/08/2015.	CORNERSTONE MACRO	5,000.000	100,889	XXX	52,500	93,050	(40,550)	0	0	(40,550)	0	52,500	0	48,389	48,389	200	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	05/11/2015.	CORNERSTONE MACRO	3,000.000	60,149	XXX	31,500	55,830	(24,330)	0	0	(24,330)	0	31,500	0	28,649	28,649	120	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	06/17/2015.	FRIEDMAN BILLINGS RAMSEY	25,000.000	483,994	XXX	262,500	465,250	(202,750)	0	0	(202,750)	0	262,500	0	221,494	221,494	1,000	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	06/22/2015.	FRIEDMAN BILLINGS RAMSEY	15,309.000	301,735	XXX	160,745	284,900	(124,156)	0	0	(124,156)	0	160,745	0	140,990	140,990	612	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	06/23/2015.	FRIEDMAN BILLINGS RAMSEY	15,309.000	301,276	XXX	160,745	284,900	(124,156)	0	0	(124,156)	0	160,745	0	140,531	140,531	612	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	06/25/2015.	FRIEDMAN BILLINGS RAMSEY	62,500.000	1,234,977	XXX	656,250	1,163,125	(506,875)	0	0	(506,875)	0	656,250	0	578,727	578,727	2,500	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	06/26/2015.	FRIEDMAN BILLINGS RAMSEY	40,000.000	817,049	XXX	420,000	744,400	(324,400)	0	0	(324,400)	0	420,000	0	397,049	397,049	1,600	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	06/29/2015.	FRIEDMAN BILLINGS RAMSEY	42,000.000	865,684	XXX	441,000	781,620	(340,620)	0	0	(340,620)	0	441,000	0	424,684	424,684	1,680	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	06/30/2015.	FRIEDMAN BILLINGS RAMSEY	36,000.000	752,667	XXX	378,000	669,960	(291,960)	0	0	(291,960)	0	378,000	0	374,667	374,667	1,440	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	07/01/2015.	FRIEDMAN BILLINGS RAMSEY	9,000.000	188,159	XXX	94,500	167,490	(72,990)	0	0	(72,990)	0	94,500	0	93,659	93,659	360	XXX
636220 30 3	NATIONAL GENERAL HOLDING CORP	..	07/06/2015.	FRIEDMAN BILLINGS RAMSEY	5,682.000	119,182	XXX	59,661	105,742	(46,081)	0	0	(46,081)	0	59,661	0	59,521	59,521	2,081	XXX
675746 30 9	OCWEN FINANCIAL CORPORATION	..	10/12/2015.	STRATEGAS RESEARCH	45,000.000	353,954	XXX	1,444,817	0	0	0	308,250	(308,250)	0	371,250	0	(17,296)	(17,296)	0	XXX
693475 10 5	PNC FINANCIAL SERVICES GROUP	..	09/15/2015.	SANDLER & O'NEIL PARTNERS	40,000.000	3,680,956	XXX	2,163,928	3,649,200	(1,485,272)	0	0	(1,485,272)	0	2,163,928	0	1,517,028	1,517,028	60,000	XXX
694171 10 9	PACIFIC DATAVISION INC	..	07/16/2015.	Exchanged	400,000.000	8,000,000	XXX	8,000,000	14,000,000	(6,000,000)	0	0	(6,000,000)	0	8,000,000	0	0	0	0	XXX
70450Y 10 3	PAYPAL HOLDINGS INC	..	07/20/2015.	STRATEGAS RESEARCH	23,000.000	932,076	XXX	653,924	0	0	0	0	0	0	653,924	0	278,152	278,152	0	XXX
704549 20 3	PEABODY ENERGY CORPORATION	..	10/01/2015.	Stock Split 1.0 for 15.0	374,267.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
704549 20 3	PEABODY ENERGY CORPORATION	..	10/02/2015.	Stock Split 1.0 for 15.0		0	XXX	0	0	(170,075)	0	0	(170,075)	0	0	0	0	0	652	XXX
704549 20 3	PEABODY ENERGY CORPORATION	..	10/29/2015.	ISI GROUP	26,733.000	390,797	XXX	5,578,526	0	170,075	0	2,149,170	(1,979,095)	0	878,190	0	(487,393)	(487,393)	1,353	XXX
712704 10 5	PEOPLE'S UNITED FINANCIAL	..	11/19/2015.	SANDLER & O'NEIL PARTNERS	630,000.000	10,330,927	XXX	7,365,778	9,563,400	(2,197,622)	0	0	(2,197,622)	0	7,365,778	0	2,965,149	2,965,149	420,525	XXX
713448 10 8	PEPSICO INC	..	02/11/2015.	STRATEGAS RESEARCH	215,050.000	21,546,796	XXX	13,751,255	20,335,128	(6,583,873)	0	0	(6,583,873)	0	13,751,255	0	7,795,541	7,795,541	140,858	XXX
717081 10 3	PFIZER INC	..	09/15/2015.	STRATEGAS RESEARCH	60,000.000	1,989,389	XXX	1,032,404	1,869,000	(836,596)	0	0	(836,596)	0	1,032,404	0	956,985	956,985	48,792	XXX
717081 10 3	PFIZER INC	..	09/24/2015.	ISI GROUP	60,000.000	1,962,996	XXX	1,024,643	1,869,000	(844,357)	0	0	(844,357)	0	1,024,643	0	938,353	938,353	38,847	XXX
717081 10 3	PFIZER INC	..	09/25/2015.	ISI GROUP	20,000.000	654,288	XXX	339,135	623,000	(283,865)	0	0	(283,865)	0	339,135	0	315,153	315,153	263,481	XXX
717081 10 3	PFIZER INC	..	09/29/2015.	STRATEGAS RESEARCH	20,000.000	623,793	XXX	332,318	623,000	(290,682)	0	0	(290,682)	0	332,318	0	291,475	291,475	0	XXX
717081 10 3	PFIZER INC	..	09/30/2015.	STRATEGAS RESEARCH	20,000.000	626,378	XXX	327,917	623,000	(295,083)	0	0	(295,083)	0	327,917	0	298,461	298,461	0	XXX
717081 10 3	PFIZER INC	..	11/19/2015.	ISI GROUP	30,000.000	984,516	XXX	487,504	934,500	(446,996)	0	0	(446,996)	0	487,504	0	497,012	497,012	0	XXX
717081 10 3	PFIZER INC	..	12/08/2015.	ISI GROUP	100,000.000	3,250,630	XXX	1,576,050	3,115,000	(1,538,950)	0	0	(1,538,950)	0	1,576,050	0	1,674,580	1,674,580	31,758	XXX
717081 10 3	PFIZER INC	..	12/09/2015.	BERNSTEIN	108,000.000	3,497,116	XXX	1,587,555	3,364,200	(1,776,645)	0	0	(1,776,645)	0	1,587,555	0	1,909,561	1,909,561	34,882	XXX
87612E 10 6	TARGET CORP	..	04/24/2015.	RAYMOND JAMES & ASSOCIATES	20,000.000	1,653,654	XXX	985,288	1,518,200	(532,912)	0	0	(532,912)	0	985,288	0	668,366	668,366	10,400	XXX
87612E 10 6	TARGET CORP	..	04/27/2015.	CORNERSTONE MACRO	60,000.000	4,947,437	XXX	2,950,260	4,554,600	(1,604,340)	0	0	(1,604,340)	0	2,950,260	0	1,997,177	1,997,177	29,033	XXX
87612E 10 6	TARGET CORP	..	05/28/2015.	CORNERSTONE MACRO	60,000.000	4,790,918	XXX	2,864,595	4,554,600	(1,690,005)	0	0	(1,690,005)	0	2,864,595	0	1,926,323	1,926,323	64,567	XXX
9319H1 ZZ 0	VALIDUS HOLDINGS LTD $17.50 12/12/2015	R	02/10/2015.	Exchanged	392,027.780	9,702,688	XXX	7,417,166	9,534,116	(2,116,950)	0	0	(2,116,950)	0	7,417,166	0	2,285,522	2,285,522	0	XXX
98883A ZZ 9	NAYLOR PUBLISHING WTS EXP 4/20/2021	..	01/21/2015.	Dissolution	1,949.000	35,837	XXX	0	0	0	0	0	0	0	0	0	35,837	35,837	0	XXX
G5960L 10 3	MEDTRONIC PLC	F	09/15/2015.	STRATEGAS RESEARCH	15,000.000	1,048,163	XXX	475,535	1,083,000	(607,466)	0	0	(607,466)	0	475,535	0	572,628	572,628	14,850	XXX
N53745 10 0	LYONDELLBASELL INDU-CL A	F	04/24/2015.	STRATEGAS RESEARCH	80,750.000	8,077,088	XXX	6,721,431	6,410,743	310,688	0	0	310,688	0	6,721,431	0	1,355,657	1,355,657	48,545	XXX
N53745 10 0	LYONDELLBASELL INDU-CL A	F	10/07/2015.	DEUTSCHE BANK	61,750.000	5,885,321	XXX	4,681,474	4,902,333	(220,858)	0	0	(220,858)	0	4,681,474	0	1,203,847	1,203,847	147,535	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous						188,217,143	XXX	139,482,696	167,326,687	(54,204,644)	0	3,783,520	(57,988,164)	0	122,376,994	0	65,840,148	65,840,148	2,149,876	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
38984Z 10 2	GREAT AMERICAN CLAIM SERVICES, INC.	..	12/22/2015.	Dissolution		1,000	XXX	0	0	1,000	0	0	1,000	0	0	0	0	0	0	XXX
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						1,000	XXX	0	0	1,000	0	0	1,000	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						188,218,143	XXX	139,482,696	167,326,687	(54,203,644)	0	3,783,520	(57,987,164)	0	122,376,994	0	65,840,148	65,840,148	2,149,876	XXX
9799998 Total - Common Stocks - Summary Item from Part 5						27,339,077	XXX	25,694,356	0	0	0	0	0	0	25,694,356	0	1,644,721	1,644,721	166,653	XXX
9799999. Total - Common Stocks						215,557,219	XXX	165,177,052	167,326,687	(54,203,644)	0	3,783,520	(57,987,164)	0	148,071,350	0	67,484,869	67,484,869	2,316,529	XXX
9899999. Total - Preferred and Common Stocks						237,496,644	XXX	186,894,538	189,955,593	(55,113,533)	(1,530)	3,783,520	(58,898,584)	0	169,788,836	0	67,706,808	67,706,808	3,429,711	XXX
9999999. Total - Bonds, Preferred and Common Stocks						707,639,256	XXX	658,230,028	619,275,504	(55,047,709)	5,141,546	3,783,520	(53,689,683)	0	639,634,393	0	68,003,863	68,003,863	15,119,982	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																				
08857# AA 1	BEXION PHARMACEUTICALS PIK 4.00 7/31/15	..	07/30/2015	Capitalized Interest	07/31/2015	Maturity	7,956	7,956	7,956	7,956	0	0	0	0	0	0	0	0	7,956	0
165167 CC 9	CHESAPEAKE ENERGY 7.25 12/15/2018	..	08/13/2015	BANC OF AMERICA SECURITIES	12/23/2015	Exchanged	600,000	529,500	238,838	535,826	0	6,326	0	6,326	0	0	(296,989)	(296,989)	22,717	7,613
199649 AD 6	CNOVA 2006-2A C CLO MEZ FLT 04/04/2018	..	03/31/2015	BANC OF AMERICA SECURITIES	11/10/2015	MBS Paydown	2,000,000	1,977,500	2,000,000	2,000,000	0	22,500	0	22,500	0	0	0	0	15,654	3,184
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	01/16/2015	Paydown	71,342	71,342	71,342	71,342	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	01/21/2015	Paydown	23,811	23,811	23,811	23,811	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	01/22/2015	Paydown	3,888	3,888	3,888	3,888	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	01/23/2015	Paydown	6,317	6,317	6,317	6,317	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	01/26/2015	Paydown	14,092	14,092	14,092	14,092	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	02/02/2015	Paydown	2,523	2,523	2,523	2,523	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	02/03/2015	Paydown	16,209	16,209	16,209	16,209	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	02/04/2015	Paydown	6,728	6,728	6,728	6,728	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	02/05/2015	Paydown	612	612	612	612	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	02/06/2015	Paydown	3,012	3,013	3,012	3,012	0	(0)	0	(0)	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/15/2015	Private Placement	02/10/2015	Paydown	1,529	1,529	1,529	1,529	0	(0)	0	(0)	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	01/21/2015	Paydown	96,732	96,732	96,732	96,732	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	01/22/2015	Paydown	15,793	15,793	15,793	15,793	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	01/23/2015	Paydown	25,664	25,664	25,664	25,664	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	01/26/2015	Paydown	57,250	57,250	57,250	57,250	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	02/02/2015	Paydown	10,250	10,250	10,250	10,250	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	02/03/2015	Paydown	65,850	65,850	65,850	65,850	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	02/04/2015	Paydown	27,334	27,334	27,334	27,334	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	02/05/2015	Paydown	2,485	2,485	2,485	2,485	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	02/06/2015	Paydown	12,238	12,238	12,238	12,238	0	(0)	0	(0)	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/20/2015	Private Placement	02/10/2015	Paydown	6,212	6,212	6,212	6,212	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2015	Private Placement	02/02/2015	Paydown	7,705	7,705	7,705	7,705	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2015	Private Placement	02/03/2015	Paydown	49,496	49,496	49,496	49,496	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2015	Private Placement	02/04/2015	Paydown	20,546	20,546	20,546	20,546	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2015	Private Placement	02/05/2015	Paydown	1,868	1,868	1,868	1,868	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2015	Private Placement	02/06/2015	Paydown	9,199	9,199	9,199	9,199	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/27/2015	Private Placement	02/10/2015	Paydown	4,669	4,669	4,669	4,669	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/28/2015	Private Placement	02/02/2015	Paydown	2,028	2,028	2,028	2,028	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/28/2015	Private Placement	02/03/2015	Paydown	13,025	13,025	13,025	13,025	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/28/2015	Private Placement	02/04/2015	Paydown	5,407	5,407	5,407	5,407	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/28/2015	Private Placement	02/05/2015	Paydown	492	492	492	492	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/28/2015	Private Placement	02/06/2015	Paydown	2,421	2,421	2,421	2,421	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/28/2015	Private Placement	02/10/2015	Paydown	1,229	1,229	1,229	1,229	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/29/2015	Private Placement	02/02/2015	Paydown	13,463	13,463	13,463	13,463	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/29/2015	Private Placement	02/03/2015	Paydown	86,488	86,488	86,488	86,488	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/29/2015	Private Placement	02/04/2015	Paydown	35,901	35,901	35,901	35,901	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/29/2015	Private Placement	02/05/2015	Paydown	3,264	3,264	3,264	3,264	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/29/2015	Private Placement	02/06/2015	Paydown	16,074	16,074	16,074	16,074	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/29/2015	Private Placement	02/10/2015	Paydown	8,159	8,159	8,159	8,159	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2015	Private Placement	02/02/2015	Paydown	45,214	45,214	45,214	45,214	0	(0)	0	(0)	0	0	0	0	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2015	Private Placement	02/03/2015	Paydown	290,466	290,466	290,466	290,466	0	0	0	(0)	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2015	Private Placement	02/04/2015	Paydown	120,571	120,571	120,571	120,571	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2015	Private Placement	02/05/2015	Paydown	10,961	10,961	10,961	10,961	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2015	Private Placement	02/06/2015	Paydown	53,983	53,983	53,983	53,983	0	(0)	0	(0)	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	01/30/2015	Private Placement	02/10/2015	Paydown	27,402	27,402	27,402	27,402	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/09/2015	Private Placement	02/10/2015	Paydown	247,483	247,483	247,483	247,483	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/17/2015	Private Placement	02/18/2015	Paydown	93,483	93,483	93,483	93,483	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/17/2015	Private Placement	02/19/2015	Paydown	157,445	157,445	157,445	157,445	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/17/2015	Private Placement	03/02/2015	Paydown	27,719	27,719	27,719	27,719	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/17/2015	Private Placement	03/03/2015	Paydown	154,867	154,867	154,867	154,867	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/17/2015	Private Placement	03/04/2015	Paydown	68,334	68,334	68,334	68,334	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/17/2015	Private Placement	03/05/2015	Paydown	2,651	2,651	2,651	2,651	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/17/2015	Private Placement	03/06/2015	Paydown	26,876	26,876	26,876	26,876	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/20/2015	Private Placement	03/02/2015	Paydown	21,641	21,641	21,641	21,641	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/20/2015	Private Placement	03/03/2015	Paydown	120,905	120,905	120,905	120,905	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/20/2015	Private Placement	03/04/2015	Paydown	53,349	53,349	53,349	53,349	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/20/2015	Private Placement	03/05/2015	Paydown	2,070	2,070	2,070	2,070	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/20/2015	Private Placement	03/06/2015	Paydown	20,982	20,982	20,982	20,982	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/23/2015	Private Placement	03/02/2015	Paydown	7,781	7,781	7,781	7,781	0	(0)	0	(0)	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/23/2015	Private Placement	03/03/2015	Paydown	43,472	43,472	43,472	43,472	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/23/2015	Private Placement	03/04/2015	Paydown	19,182	19,182	19,182	19,182	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/23/2015	Private Placement	03/05/2015	Paydown	744	744	744	744	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/23/2015	Private Placement	03/06/2015	Paydown	7,544	7,544	7,544	7,544	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/24/2015	Private Placement	03/02/2015	Paydown	13,373	13,373	13,373	13,373	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/24/2015	Private Placement	03/03/2015	Paydown	74,717	74,717	74,717	74,717	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/24/2015	Private Placement	03/04/2015	Paydown	32,968	32,968	32,968	32,968	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/24/2015	Private Placement	03/05/2015	Paydown	1,279	1,279	1,279	1,279	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/24/2015	Private Placement	03/06/2015	Paydown	12,966	12,966	12,966	12,966	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/26/2015	Private Placement	03/02/2015	Paydown	30,880	30,880	30,880	30,880	0	(0)	0	(0)	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/26/2015	Private Placement	03/03/2015	Paydown	172,528	172,528	172,528	172,528	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/26/2015	Private Placement	03/04/2015	Paydown	76,127	76,127	76,127	76,127	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/26/2015	Private Placement	03/05/2015	Paydown	2,954	2,954	2,954	2,954	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/26/2015	Private Placement	03/06/2015	Paydown	29,941	29,941	29,941	29,941	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/27/2015	Private Placement	03/02/2015	Paydown	11,769	11,769	11,769	11,769	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/27/2015	Private Placement	03/03/2015	Paydown	65,751	65,751	65,751	65,751	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/27/2015	Private Placement	03/04/2015	Paydown	29,012	29,012	29,012	29,012	0	(0)	0	(0)	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/27/2015	Private Placement	03/05/2015	Paydown	1,126	1,126	1,126	1,126	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	02/27/2015	Private Placement	03/06/2015	Paydown	11,410	11,410	11,410	11,410	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/09/2015	Private Placement	03/10/2015	Paydown	26,569	26,569	26,569	26,569	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/09/2015	Private Placement	03/11/2015	Paydown	6,396	6,396	6,396	6,396	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/13/2015	Private Placement	03/18/2015	Paydown	3,475	3,475	3,475	3,475	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/13/2015	Private Placement	03/19/2015	Paydown	24,568	24,568	24,568	24,568	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/13/2015	Private Placement	03/31/2015	Paydown	17,648	17,648	17,648	17,648	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/13/2015	Private Placement	04/01/2015	Paydown	7,543	7,543	7,543	7,543	0	0	0	0	0	0	0	0	33	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/13/2015	Private Placement	04/03/2015	Paydown	22,037	22,037	22,037	22,037	0	0	0	0	0	0	0	0	87	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/13/2015	Private Placement	04/06/2015	Paydown	17,640	17,640	17,640	17,640	0	0	0	0	0	0	0	0	77	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/13/2015	Private Placement	04/07/2015	Paydown	1,739	1,739	1,739	1,739	0	0	0	0	0	0	0	0	10	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/13/2015	Private Placement	04/08/2015	Paydown	5,366	5,366	5,366	5,366	0	0	0	0	0	0	0	0	30	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/13/2015	Private Placement	04/09/2015	Paydown	5,043	5,043	5,043	5,043	0	0	0	0	0	0	0	0	31	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/13/2015	Private Placement	04/10/2015	Paydown	2,199	2,199	2,199	2,199	0	0	0	0	0	0	0	0	128	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/17/2015	Private Placement	03/18/2015	Paydown	10,793	10,793	10,793	10,793	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/17/2015	Private Placement	03/19/2015	Paydown	76,295	76,295	76,295	76,295	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/17/2015	Private Placement	03/31/2015	Paydown	54,806	54,806	54,806	54,806	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/17/2015	Private Placement	04/01/2015	Paydown	23,426	23,426	23,426	23,426	0	0	0	0	0	0	0	0	102	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/17/2015	Private Placement	04/03/2015	Paydown	68,436	68,436	68,436	68,436	0	0	0	0	0	0	0	0	265	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/17/2015	Private Placement	04/06/2015	Paydown	54,780	54,780	54,780	54,780	0	0	0	0	0	0	0	0	233	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/17/2015	Private Placement	04/07/2015	Paydown	5,401	5,401	5,401	5,401	0	0	0	0	0	0	0	0	29	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/17/2015	Private Placement	04/08/2015	Paydown	16,665	16,665	16,665	16,665	0	0	0	0	0	0	0	0	90	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/17/2015	Private Placement	04/09/2015	Paydown	15,662	15,662	15,662	15,662	0	0	0	0	0	0	0	0	94	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/17/2015	Private Placement	04/10/2015	Paydown	6,828	6,828	6,828	6,828	0	0	0	0	0	0	0	0	217	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/20/2015	Private Placement	03/31/2015	Paydown	24,115	24,115	24,115	24,115	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/20/2015	Private Placement	04/01/2015	Paydown	10,308	10,308	10,308	10,308	0	0	0	0	0	0	0	0	45	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/20/2015	Private Placement	04/03/2015	Paydown	30,112	30,112	30,112	30,112	0	0	0	0	0	0	0	0	109	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/20/2015	Private Placement	04/06/2015	Paydown	24,103	24,103	24,103	24,103	0	0	0	0	0	0	0	0	94	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/20/2015	Private Placement	04/07/2015	Paydown	2,376	2,376	2,376	2,376	0	0	0	0	0	0	0	0	13	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/20/2015	Private Placement	04/08/2015	Paydown	7,333	7,333	7,333	7,333	0	0	0	0	0	0	0	0	37	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/20/2015	Private Placement	04/09/2015	Paydown	6,892	6,892	6,892	6,892	0	0	0	0	0	0	0	0	37	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/20/2015	Private Placement	04/10/2015	Paydown	3,004	3,004	3,004	3,004	0	0	0	0	0	0	0	0	99	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/23/2015	Private Placement	03/31/2015	Paydown	24,553	24,553	24,553	24,553	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/23/2015	Private Placement	04/01/2015	Paydown	10,495	10,495	10,495	10,495	0	0	0	0	0	0	0	0	46	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/23/2015	Private Placement	04/03/2015	Paydown	30,660	30,660	30,660	30,660	0	0	0	0	0	0	0	0	108	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/23/2015	Private Placement	04/06/2015	Paydown	24,542	24,542	24,542	24,542	0	0	0	0	0	0	0	0	92	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/23/2015	Private Placement	04/07/2015	Paydown	2,420	2,420	2,420	2,420	0	0	0	0	0	0	0	0	13	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/23/2015	Private Placement	04/08/2015	Paydown	7,466	7,466	7,466	7,466	0	0	0	0	0	0	0	0	37	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/23/2015	Private Placement	04/09/2015	Paydown	7,017	7,017	7,017	7,017	0	0	0	0	0	0	0	0	36	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/23/2015	Private Placement	04/10/2015	Paydown	3,059	3,059	3,059	3,059	0	0	0	0	0	0	0	0	66	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2015	Private Placement	03/31/2015	Paydown	30,911	30,911	30,911	30,911	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2015	Private Placement	04/01/2015	Paydown	13,212	13,212	13,212	13,212	0	0	0	0	0	0	0	0	58	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2015	Private Placement	04/03/2015	Paydown	38,598	38,598	38,598	38,598	0	0	0	0	0	0	0	0	132	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2015	Private Placement	04/06/2015	Paydown	30,896	30,896	30,896	30,896	0	0	0	0	0	0	0	0	111	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2015	Private Placement	04/07/2015	Paydown	3,046	3,046	3,046	3,046	0	(0)	0	(0)	0	0	0	0	16	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2015	Private Placement	04/08/2015	Paydown	9,399	9,399	9,399	9,399	0	0	0	0	0	0	0	0	45	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2015	Private Placement	04/09/2015	Paydown	8,834	8,834	8,834	8,834	0	(0)	0	(0)	0	0	0	0	43	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/24/2015	Private Placement	04/10/2015	Paydown	3,851	3,851	3,851	3,851	0	0	0	0	0	0	0	0	69	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/26/2015	Private Placement	03/31/2015	Paydown	3,836	3,836	3,836	3,836	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/26/2015	Private Placement	04/01/2015	Paydown	1,640	1,640	1,640	1,640	0	0	0	0	0	0	0	0	7	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/26/2015	Private Placement	04/03/2015	Paydown	4,791	4,791	4,791	4,791	0	0	0	0	0	0	0	0	16	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/26/2015	Private Placement	04/06/2015	Paydown	3,835	3,835	3,835	3,835	0	0	0	0	0	0	0	0	13	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/26/2015	Private Placement	04/07/2015	Paydown	378	378	378	378	0	0	0	0	0	0	0	0	2	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/26/2015	Private Placement	04/08/2015	Paydown	1,167	1,167	1,167	1,167	0	0	0	0	0	0	0	0	5	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/26/2015	Private Placement	04/09/2015	Paydown	1,096	1,096	1,096	1,096	0	0	0	0	0	0	0	0	5	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/26/2015	Private Placement	04/10/2015	Paydown	478	478	478	478	0	0	0	0	0	0	0	0	5	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2015	Private Placement	03/31/2015	Paydown	14,579	14,579	14,579	14,579	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2015	Private Placement	04/01/2015	Paydown	6,231	6,231	6,231	6,231	0	0	0	0	0	0	0	0	27	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2015	Private Placement	04/03/2015	Paydown	18,204	18,204	18,204	18,204	0	0	0	0	0	0	0	0	60	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2015	Private Placement	04/06/2015	Paydown	14,572	14,572	14,572	14,572	0	0	0	0	0	0	0	0	50	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2015	Private Placement	04/07/2015	Paydown	1,437	1,437	1,437	1,437	0	(0)	0	(0)	0	0	0	0	7	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2015	Private Placement	04/08/2015	Paydown	4,433	4,433	4,433	4,433	0	0	0	0	0	0	0	0	20	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2015	Private Placement	04/09/2015	Paydown	4,166	4,166	4,166	4,166	0	0	0	0	0	0	0	0	19	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/27/2015	Private Placement	04/10/2015	Paydown	1,816	1,816	1,816	1,816	0	(0)	0	(0)	0	0	0	0	12	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/30/2015	Private Placement	03/31/2015	Paydown	46,038	46,038	46,038	46,038	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/30/2015	Private Placement	04/01/2015	Paydown	19,678	19,678	19,678	19,678	0	0	0	0	0	0	0	0	86	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/30/2015	Private Placement	04/03/2015	Paydown	57,487	57,487	57,487	57,487	0	0	0	0	0	0	0	0	186	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/30/2015	Private Placement	04/06/2015	Paydown	46,015	46,015	46,015	46,015	0	0	0	0	0	0	0	0	153	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/30/2015	Private Placement	04/07/2015	Paydown	4,537	4,537	4,537	4,537	0	0	0	0	0	0	0	0	23	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/30/2015	Private Placement	04/08/2015	Paydown	13,999	13,999	13,999	13,999	0	0	0	0	0	0	0	0	63	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/30/2015	Private Placement	04/09/2015	Paydown	13,157	13,157	13,157	13,157	0	(0)	0	(0)	0	0	0	0	57	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/30/2015	Private Placement	04/10/2015	Paydown	5,736	5,736	5,736	5,736	0	0	0	0	0	0	0	0	(26)	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/31/2015	Private Placement	04/01/2015	Paydown	42,770	42,770	42,770	42,770	0	0	0	0	0	0	0	0	187	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/31/2015	Private Placement	04/03/2015	Paydown	124,948	124,948	124,948	124,948	0	0	0	0	0	0	0	0	382	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/31/2015	Private Placement	04/06/2015	Paydown	100,015	100,015	100,015	100,015	0	0	0	0	0	0	0	0	308	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/31/2015	Private Placement	04/07/2015	Paydown	9,861	9,861	9,861	9,861	0	0	0	0	0	0	0	0	50	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/31/2015	Private Placement	04/08/2015	Paydown	30,427	30,427	30,427	30,427	0	(0)	0	(0)	0	0	0	0	128	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/31/2015	Private Placement	04/09/2015	Paydown	28,596	28,596	28,596	28,596	0	(0)	0	(0)	0	0	0	0	113	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	03/31/2015	Private Placement	04/10/2015	Paydown	12,467	12,467	12,467	12,467	0	0	0	0	0	0	0	0	(103)	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/02/2015	Private Placement	04/03/2015	Paydown	41,143	41,143	41,143	41,143	0	0	0	0	0	0	0	0	111	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/02/2015	Private Placement	04/06/2015	Paydown	32,933	32,933	32,933	32,933	0	0	0	0	0	0	0	0	86	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/02/2015	Private Placement	04/07/2015	Paydown	3,247	3,247	3,247	3,247	0	0	0	0	0	0	0	0	16	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/02/2015	Private Placement	04/08/2015	Paydown	10,019	10,019	10,019	10,019	0	0	0	0	0	0	0	0	37	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/02/2015	Private Placement	04/09/2015	Paydown	9,416	9,416	9,416	9,416	0	(0)	0	(0)	0	0	0	0	30	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/02/2015	Private Placement	04/10/2015	Paydown	4,105	4,105	4,105	4,105	0	0	0	0	0	0	0	0	(44)	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/13/2015	Private Placement	04/14/2015	Paydown	63,962	63,962	63,962	63,962	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/13/2015	Private Placement	04/15/2015	Paydown	56,582	56,582	56,582	56,582	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/17/2015	Private Placement	04/21/2015	Paydown	7,581	7,581	7,581	7,581	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/17/2015	Private Placement	04/22/2015	Paydown	17,971	17,971	17,971	17,971	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/17/2015	Private Placement	04/23/2015	Paydown	12,636	12,636	12,636	12,636	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/17/2015	Private Placement	05/04/2015	Paydown	5,559	5,559	5,559	5,559	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/17/2015	Private Placement	05/05/2015	Paydown	9,864	9,864	9,864	9,864	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/17/2015	Private Placement	05/06/2015	Paydown	307	307	307	307	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/17/2015	Private Placement	05/08/2015	Paydown	1,132	1,132	1,132	1,132	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/17/2015	Private Placement	05/11/2015	Paydown	548	548	548	548	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/20/2015	Private Placement	04/21/2015	Paydown	5,703	5,703	5,703	5,703	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/20/2015	Private Placement	04/22/2015	Paydown	13,518	13,518	13,518	13,518	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/20/2015	Private Placement	04/23/2015	Paydown	9,505	9,505	9,505	9,505	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/20/2015	Private Placement	05/04/2015	Paydown	4,181	4,181	4,181	4,181	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/20/2015	Private Placement	05/05/2015	Paydown	7,420	7,420	7,420	7,420	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/20/2015	Private Placement	05/06/2015	Paydown	231	231	231	231	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/20/2015	Private Placement	05/08/2015	Paydown	851	851	851	851	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/20/2015	Private Placement	05/11/2015	Paydown	412	412	412	412	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/24/2015	Private Placement	05/04/2015	Paydown	7,069	7,069	7,069	7,069	0	(0)	0	(0)	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/24/2015	Private Placement	05/05/2015	Paydown	12,545	12,545	12,545	12,545	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/24/2015	Private Placement	05/06/2015	Paydown	390	390	390	390	0	(0)	0	(0)	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/24/2015	Private Placement	05/08/2015	Paydown	1,439	1,439	1,439	1,439	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/24/2015	Private Placement	05/11/2015	Paydown	697	697	697	697	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/27/2015	Private Placement	05/04/2015	Paydown	42,416	42,416	42,416	42,416	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/27/2015	Private Placement	05/05/2015	Paydown	75,270	75,270	75,270	75,270	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/27/2015	Private Placement	05/06/2015	Paydown	2,342	2,342	2,342	2,342	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/27/2015	Private Placement	05/08/2015	Paydown	8,636	8,636	8,636	8,636	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/27/2015	Private Placement	05/11/2015	Paydown	4,180	4,180	4,180	4,180	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/28/2015	Private Placement	05/04/2015	Paydown	26,707	26,707	26,707	26,707	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/28/2015	Private Placement	05/05/2015	Paydown	47,392	47,392	47,392	47,392	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/28/2015	Private Placement	05/06/2015	Paydown	1,475	1,475	1,475	1,475	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/28/2015	Private Placement	05/08/2015	Paydown	5,437	5,437	5,437	5,437	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/28/2015	Private Placement	05/11/2015	Paydown	2,632	2,632	2,632	2,632	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/29/2015	Private Placement	05/04/2015	Paydown	63,625	63,625	63,625	63,625	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/29/2015	Private Placement	05/05/2015	Paydown	112,904	112,904	112,904	112,904	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/29/2015	Private Placement	05/06/2015	Paydown	3,513	3,513	3,513	3,513	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/29/2015	Private Placement	05/08/2015	Paydown	12,953	12,953	12,953	12,953	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/29/2015	Private Placement	05/11/2015	Paydown	6,271	6,271	6,271	6,271	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/30/2015	Private Placement	05/04/2015	Paydown	87,975	87,975	87,975	87,975	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/30/2015	Private Placement	05/05/2015	Paydown	156,115	156,115	156,115	156,115	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/30/2015	Private Placement	05/06/2015	Paydown	4,858	4,858	4,858	4,858	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/30/2015	Private Placement	05/08/2015	Paydown	17,911	17,911	17,911	17,911	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	04/30/2015	Private Placement	05/11/2015	Paydown	8,671	8,671	8,671	8,671	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/01/2015	Private Placement	05/04/2015	Paydown	83,262	83,262	83,262	83,262	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/01/2015	Private Placement	05/05/2015	Paydown	147,751	147,751	147,751	147,751	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/01/2015	Private Placement	05/06/2015	Paydown	4,597	4,597	4,597	4,597	0	(0)	0	(0)	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/01/2015	Private Placement	05/08/2015	Paydown	16,951	16,951	16,951	16,951	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/01/2015	Private Placement	05/11/2015	Paydown	8,206	8,206	8,206	8,206	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/07/2015	Private Placement	05/08/2015	Paydown	73,930	73,930	73,930	73,930	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/07/2015	Private Placement	05/11/2015	Paydown	35,789	35,789	35,789	35,789	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/20/2015	Private Placement	05/21/2015	Paydown	63,962	63,962	63,962	63,962	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/20/2015	Private Placement	05/22/2015	Paydown	144,652	144,652	144,652	144,652	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/20/2015	Private Placement	05/27/2015	Paydown	13,539	13,539	13,539	13,539	0	0	0	0	0	0	0	0	1	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016	..	05/20/2015	Private Placement	06/02/2015	Paydown	294,463	294,463	294,463	294,463	0	0	0	0	0	0	0	0	26	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/26/2015	Private Placement	05/27/2015	Paydown	12,046	12,046	12,046	12,046	0	0	0	0	0	0	0	0	1	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/26/2015	Private Placement	06/02/2015	Paydown	262,006	262,006	262,006	262,006	0	0	0	0	0	0	0	0	3	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/28/2015	Private Placement	06/02/2015	Paydown	231,247	231,247	231,247	231,247	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		05/29/2015	Private Placement	06/02/2015	Paydown	63,962	63,962	63,962	63,962	0	0	0	0	0	0	0	0	0	0
319963 ZE 7	FIRST DATA REVOLVER PR+300 9/24/2016		06/01/2015	Private Placement	06/02/2015	Paydown	17,221	17,221	17,221	17,221	0	0	0	0	0	0	0	0	0	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	02/17/2015	Paydown	208,254	208,254	208,254	208,254	0	0	0	0	0	0	0	0	380	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	02/20/2015	Paydown	42,390	42,390	42,390	42,390	0	(0)	0	(0)	0	0	0	0	60	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	02/26/2015	Paydown	39,487	39,487	39,487	39,487	0	0	0	0	0	0	0	0	83	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	03/02/2015	Paydown	8,775	8,775	8,775	8,775	0	0	0	0	0	0	0	0	20	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	03/05/2015	Paydown	4,938	4,938	4,938	4,938	0	0	0	0	0	0	0	0	9	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	03/17/2015	Paydown	86,173	86,173	86,173	86,173	0	0	0	0	0	0	0	0	361	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	03/23/2015	Paydown	4,604	4,604	4,604	4,604	0	0	0	0	0	0	0	0	9	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	04/02/2015	Paydown	4,604	4,604	4,604	4,604	0	0	0	0	0	0	0	0	13	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	04/07/2015	Paydown	3,070	3,070	3,070	3,070	0	0	0	0	0	0	0	0	9	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	04/13/2015	Paydown	9,823	9,823	9,823	9,823	0	0	0	0	0	0	0	0	38	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	04/17/2015	Paydown	12,671	12,671	12,671	12,671	0	0	0	0	0	0	0	0	50	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	04/20/2015	Paydown	1,567	1,567	1,567	1,567	0	0	0	0	0	0	0	0	4	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	05/05/2015	Paydown	976	976	976	976	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	05/13/2015	Paydown	1,101	1,101	1,101	1,101	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	05/15/2015	Paydown	2,998	2,998	2,998	2,998	0	0	0	0	0	0	0	0	8	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	05/18/2015	Paydown	3,148	3,148	3,148	3,148	0	0	0	0	0	0	0	0	7	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	05/20/2015	Paydown	3,437	3,437	3,437	3,437	0	0	0	0	0	0	0	0	14	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	05/26/2015	Paydown	358	358	358	358	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/15/2015	Private Placement	06/02/2015	Paydown	4,439	4,439	4,439	4,439	0	(0)	0	(0)	0	0	0	0	29	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	02/17/2015	Paydown	11,570	11,570	11,570	11,570	0	0	0	0	0	0	0	0	21	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	02/20/2015	Paydown	2,355	2,355	2,355	2,355	0	0	0	0	0	0	0	0	3	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	02/26/2015	Paydown	2,194	2,194	2,194	2,194	0	0	0	0	0	0	0	0	4	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	03/02/2015	Paydown	487	487	487	487	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	03/05/2015	Paydown	274	274	274	274	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	03/17/2015	Paydown	4,787	4,787	4,787	4,787	0	0	0	0	0	0	0	0	18	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	03/23/2015	Paydown	256	256	256	256	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	04/02/2015	Paydown	256	256	256	256	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	04/07/2015	Paydown	171	171	171	171	0	0	0	0	0	0	0	0	0	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	04/13/2015	Paydown	546	546	546	546	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	04/17/2015	Paydown	704	704	704	704	0	(0)	0	(0)	0	0	0	0	3	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	04/20/2015	Paydown	87	87	87	87	0	0	0	0	0	0	0	0	0	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	05/05/2015	Paydown	54	54	54	54	0	0	0	0	0	0	0	0	0	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	05/13/2015	Paydown	61	61	61	61	0	0	0	0	0	0	0	0	0	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	05/15/2015	Paydown	167	167	167	167	0	0	0	0	0	0	0	0	0	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	05/18/2015	Paydown	175	175	175	175	0	0	0	0	0	0	0	0	0	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	05/20/2015	Paydown	191	191	191	191	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	05/26/2015	Paydown	20	20	20	20	0	0	0	0	0	0	0	0	0	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/16/2015	Private Placement	06/02/2015	Paydown	247	247	247	247	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	02/17/2015	Paydown	104,127	104,127	104,127	104,127	0	0	0	0	0	0	0	0	190	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	02/20/2015	Paydown	21,195	21,195	21,195	21,195	0	0	0	0	0	0	0	0	29	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	02/26/2015	Paydown	19,743	19,743	19,743	19,743	0	0	0	0	0	0	0	0	41	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	03/02/2015	Paydown	4,387	4,387	4,387	4,387	0	0	0	0	0	0	0	0	10	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	03/05/2015	Paydown	2,469	2,469	2,469	2,469	0	0	0	0	0	0	0	0	5	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	03/17/2015	Paydown	43,087	43,087	43,087	43,087	0	0	0	0	0	0	0	0	174	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	03/23/2015	Paydown	2,302	2,302	2,302	2,302	0	0	0	0	0	0	0	0	5	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	04/02/2015	Paydown	2,302	2,302	2,302	2,302	0	0	0	0	0	0	0	0	6	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	04/07/2015	Paydown	1,535	1,535	1,535	1,535	0	0	0	0	0	0	0	0	5	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	04/13/2015	Paydown	4,911	4,911	4,911	4,911	0	0	0	0	0	0	0	0	19	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	04/17/2015	Paydown	6,335	6,335	6,335	6,335	0	0	0	0	0	0	0	0	25	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	04/20/2015	Paydown	784	784	784	784	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	05/05/2015	Paydown	488	488	488	488	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	05/13/2015	Paydown	551	551	551	551	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	05/15/2015	Paydown	1,499	1,499	1,499	1,499	0	0	0	0	0	0	0	0	4	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	05/18/2015	Paydown	1,574	1,574	1,574	1,574	0	0	0	0	0	0	0	0	4	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	05/20/2015	Paydown	1,718	1,718	1,718	1,718	0	0	0	0	0	0	0	0	8	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	05/26/2015	Paydown	179	179	179	179	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/20/2015	Private Placement	06/02/2015	Paydown	2,219	2,219	2,219	2,219	0	0	0	0	0	0	0	0	15	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	02/17/2015	Paydown	104,127	104,127	104,127	104,127	0	0	0	0	0	0	0	0	190	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	02/20/2015	Paydown	21,195	21,195	21,195	21,195	0	0	0	0	0	0	0	0	29	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	02/26/2015	Paydown	19,743	19,743	19,743	19,743	0	0	0	0	0	0	0	0	40	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	03/02/2015	Paydown	4,387	4,387	4,387	4,387	0	0	0	0	0	0	0	0	10	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	03/05/2015	Paydown	2,469	2,469	2,469	2,469	0	0	0	0	0	0	0	0	5	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	03/17/2015	Paydown	43,087	43,087	43,087	43,087	0	0	0	0	0	0	0	0	170	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	03/23/2015	Paydown	2,302	2,302	2,302	2,302	0	0	0	0	0	0	0	0	5	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	04/02/2015	Paydown	2,302	2,302	2,302	2,302	0	0	0	0	0	0	0	0	6	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	04/07/2015	Paydown	1,535	1,535	1,535	1,535	0	0	0	0	0	0	0	0	5	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	04/13/2015	Paydown	4,911	4,911	4,911	4,911	0	0	0	0	0	0	0	0	19	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	04/17/2015	Paydown	6,335	6,335	6,335	6,335	0	0	0	0	0	0	0	0	25	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	04/20/2015	Paydown	784	784	784	784	0	(0)	0	(0)	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	05/05/2015	Paydown	488	488	488	488	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	05/13/2015	Paydown	551	551	551	551	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	05/15/2015	Paydown	1,499	1,499	1,499	1,499	0	0	0	0	0	0	0	0	4	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	05/18/2015	Paydown	1,574	1,574	1,574	1,574	0	0	0	0	0	0	0	0	4	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	05/20/2015	Paydown	1,718	1,718	1,718	1,718	0	0	0	0	0	0	0	0	8	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	05/26/2015	Paydown	179	179	179	179	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		01/26/2015	Private Placement	06/02/2015	Paydown	2,219	2,219	2,219	2,219	0	0	0	0	0	0	0	0	15	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/02/2015	Private Placement	02/17/2015	Paydown	23,139	23,139	23,139	23,139	0	0	0	0	0	0	0	0	42	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/02/2015	Private Placement	02/20/2015	Paydown	4,710	4,710	4,710	4,710	0	0	0	0	0	0	0	0	6	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/02/2015	Private Placement	02/26/2015	Paydown	4,387	4,387	4,387	4,387	0	0	0	0	0	0	0	0	9	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/02/2015	Private Placement	03/02/2015	Paydown	975	975	975	975	0	(0)	0	(0)	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/02/2015	Private Placement	03/05/2015	Paydown	549	549	549	549	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/02/2015	Private Placement	03/17/2015	Paydown	9,575	9,575	9,575	9,575	0	0	0	0	0	0	0	0	37	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016		02/02/2015	Private Placement	03/23/2015	Paydown	512	512	512	512	0	0	0	0	0	0	0	0	1	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	04/02/2015	Paydown	512	512	512	512	0	0	0	(0)	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	04/07/2015	Paydown	341	341	341	341	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	04/13/2015	Paydown	1,091	1,091	1,091	1,091	0	0	0	0	0	0	0	0	4	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	04/17/2015	Paydown	1,408	1,408	1,408	1,408	0	0	0	0	0	0	0	0	5	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	04/20/2015	Paydown	174	174	174	174	0	0	0	0	0	0	0	0	0	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	05/05/2015	Paydown	108	108	108	108	0	0	0	0	0	0	0	0	0	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	05/13/2015	Paydown	122	122	122	122	0	0	0	0	0	0	0	0	0	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	05/15/2015	Paydown	333	333	333	333	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	05/18/2015	Paydown	350	350	350	350	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	05/20/2015	Paydown	382	382	382	382	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	05/26/2015	Paydown	40	40	40	40	0	0	0	0	0	0	0	0	0	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/02/2015	Private Placement	06/02/2015	Paydown	493	493	493	493	0	0	0	0	0	0	0	0	4	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	02/17/2015	Paydown	16,198	16,198	16,198	16,198	0	0	0	0	0	0	0	0	29	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	02/20/2015	Paydown	3,297	3,297	3,297	3,297	0	0	0	0	0	0	0	0	4	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	02/26/2015	Paydown	3,071	3,071	3,071	3,071	0	0	0	0	0	0	0	0	6	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	03/02/2015	Paydown	682	682	682	682	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	03/05/2015	Paydown	384	384	384	384	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	03/17/2015	Paydown	6,702	6,702	6,702	6,702	0	0	0	0	0	0	0	0	26	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	03/23/2015	Paydown	358	358	358	358	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	04/02/2015	Paydown	358	358	358	358	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	04/07/2015	Paydown	239	239	239	239	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	04/13/2015	Paydown	764	764	764	764	0	0	0	0	0	0	0	0	3	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	04/17/2015	Paydown	986	986	986	986	0	0	0	0	0	0	0	0	4	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	04/20/2015	Paydown	122	122	122	122	0	0	0	0	0	0	0	0	0	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	05/05/2015	Paydown	76	76	76	76	0	0	0	0	0	0	0	0	0	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	05/13/2015	Paydown	86	86	86	86	0	0	0	0	0	0	0	0	0	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	05/15/2015	Paydown	233	233	233	233	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	05/18/2015	Paydown	245	245	245	245	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	05/20/2015	Paydown	267	267	267	267	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	05/26/2015	Paydown	28	28	28	28	0	0	0	0	0	0	0	0	0	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/05/2015	Private Placement	06/02/2015	Paydown	345	345	345	345	0	0	0	0	0	0	0	0	3	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	02/20/2015	Paydown	126,264	126,264	126,264	126,264	0	0	0	0	0	0	0	0	171	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	02/26/2015	Paydown	117,616	117,616	117,616	117,616	0	0	0	0	0	0	0	0	239	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	03/02/2015	Paydown	26,137	26,137	26,137	26,137	0	0	0	0	0	0	0	0	58	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	03/05/2015	Paydown	14,708	14,708	14,708	14,708	0	0	0	0	0	0	0	0	28	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	03/17/2015	Paydown	256,676	256,676	256,676	256,676	0	0	0	0	0	0	0	0	991	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	03/23/2015	Paydown	13,714	13,714	13,714	13,714	0	0	0	(0)	0	0	0	0	28	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	04/02/2015	Paydown	13,714	13,714	13,714	13,714	0	0	0	0	0	0	0	0	37	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	04/07/2015	Paydown	9,143	9,143	9,143	9,143	0	0	0	0	0	0	0	0	27	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	04/13/2015	Paydown	29,258	29,258	29,258	29,258	0	0	0	0	0	0	0	0	111	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	04/17/2015	Paydown	37,741	37,741	37,741	37,741	0	0	0	0	0	0	0	0	146	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	04/20/2015	Paydown	4,669	4,669	4,669	4,669	0	0	0	0	0	0	0	0	12	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	05/05/2015	Paydown	2,906	2,906	2,906	2,906	0	0	0	0	0	0	0	0	5	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	05/13/2015	Paydown	3,281	3,281	3,281	3,281	0	0	0	0	0	0	0	0	6	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	05/15/2015	Paydown	8,931	8,931	8,931	8,931	0	0	0	0	0	0	0	0	24	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	05/18/2015	Paydown	9,377	9,377	9,377	9,377	0	0	0	0	0	0	0	0	21	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	05/20/2015	Paydown	10,236	10,236	10,236	10,236	0	0	0	0	0	0	0	0	49	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	05/26/2015	Paydown	1,066	1,066	1,066	1,066	0	0	0	0	0	0	0	0	5	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/17/2015	Private Placement	06/02/2015	Paydown	13,222	13,222	13,222	13,222	0	0	0	0	0	0	0	0	89	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/23/2015	Private Placement	02/26/2015	Paydown	15,165	15,165	15,165	15,165	0	0	0	0	0	0	0	0	130	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/23/2015	Private Placement	03/02/2015	Paydown	3,370	3,370	3,370	3,370	0	(0)	0	(0)	0	0	0	0	8	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/23/2015	Private Placement	03/05/2015	Paydown	1,896	1,896	1,896	1,896	0	0	0	0	0	0	0	0	4	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/23/2015	Private Placement	03/17/2015	Paydown	33,095	33,095	33,095	33,095	0	0	0	0	0	0	0	0	121	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/23/2015	Private Placement	03/23/2015	Paydown	1,768	1,768	1,768	1,768	0	0	0	0	0	0	0	0	3	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/23/2015	Private Placement	04/02/2015	Paydown	1,768	1,768	1,768	1,768	0	0	0	0	0	0	0	0	5	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/23/2015	Private Placement	04/07/2015	Paydown	1,179	1,179	1,179	1,179	0	0	0	0	0	0	0	0	3	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/23/2015	Private Placement	04/13/2015	Paydown	3,772	3,772	3,772	3,772	0	0	0	0	0	0	0	0	15	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/23/2015	Private Placement	04/17/2015	Paydown	4,866	4,866	4,866	4,866	0	0	0	0	0	0	0	0	18	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/23/2015	Private Placement	04/20/2015	Paydown	602	602	602	602	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/23/2015	Private Placement	05/05/2015	Paydown	375	375	375	375	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/23/2015	Private Placement	05/13/2015	Paydown	423	423	423	423	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/23/2015	Private Placement	05/15/2015	Paydown	1,152	1,152	1,152	1,152	0	0	0	0	0	0	0	0	3	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/23/2015	Private Placement	05/18/2015	Paydown	1,209	1,209	1,209	1,209	0	0	0	0	0	0	0	0	3	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/23/2015	Private Placement	05/20/2015	Paydown	1,320	1,320	1,320	1,320	0	0	0	0	0	0	0	0	6	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/23/2015	Private Placement	05/26/2015	Paydown	137	137	137	137	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	02/23/2015	Private Placement	06/02/2015	Paydown	1,705	1,705	1,705	1,705	0	0	0	0	0	0	0	0	9	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/02/2015	Private Placement	03/05/2015	Paydown	5,065	5,065	5,065	5,065	0	0	0	0	0	0	0	0	10	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/02/2015	Private Placement	03/17/2015	Paydown	88,387	88,387	88,387	88,387	0	0	0	0	0	0	0	0	319	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/02/2015	Private Placement	03/23/2015	Paydown	4,723	4,723	4,723	4,723	0	0	0	0	0	0	0	0	9	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/02/2015	Private Placement	04/02/2015	Paydown	4,723	4,723	4,723	4,723	0	0	0	0	0	0	0	0	13	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/02/2015	Private Placement	04/07/2015	Paydown	3,148	3,148	3,148	3,148	0	(0)	0	(0)	0	0	0	0	9	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/02/2015	Private Placement	04/13/2015	Paydown	10,075	10,075	10,075	10,075	0	0	0	0	0	0	0	0	39	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/02/2015	Private Placement	04/17/2015	Paydown	12,996	12,996	12,996	12,996	0	0	0	0	0	0	0	0	49	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/02/2015	Private Placement	04/20/2015	Paydown	1,608	1,608	1,608	1,608	0	0	0	0	0	0	0	0	4	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/02/2015	Private Placement	05/05/2015	Paydown	1,001	1,001	1,001	1,001	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/02/2015	Private Placement	05/13/2015	Paydown	1,130	1,130	1,130	1,130	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/02/2015	Private Placement	05/15/2015	Paydown	3,075	3,075	3,075	3,075	0	0	0	0	0	0	0	0	8	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/02/2015	Private Placement	05/18/2015	Paydown	3,229	3,229	3,229	3,229	0	0	0	0	0	0	0	0	7	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/02/2015	Private Placement	05/20/2015	Paydown	3,525	3,525	3,525	3,525	0	0	0	0	0	0	0	0	17	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/02/2015	Private Placement	05/26/2015	Paydown	367	367	367	367	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/02/2015	Private Placement	06/02/2015	Paydown	4,553	4,553	4,553	4,553	0	(0)	0	(0)	0	0	0	0	31	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/03/2015	Private Placement	03/05/2015	Paydown	1,688	1,688	1,688	1,688	0	0	0	0	0	0	0	0	3	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/03/2015	Private Placement	03/17/2015	Paydown	29,462	29,462	29,462	29,462	0	0	0	0	0	0	0	0	102	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/03/2015	Private Placement	03/23/2015	Paydown	1,574	1,574	1,574	1,574	0	0	0	0	0	0	0	0	3	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/03/2015	Private Placement	04/02/2015	Paydown	1,574	1,574	1,574	1,574	0	(0)	0	(0)	0	0	0	0	4	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/03/2015	Private Placement	04/07/2015	Paydown	1,049	1,049	1,049	1,049	0	0	0	0	0	0	0	0	3	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/03/2015	Private Placement	04/13/2015	Paydown	3,358	3,358	3,358	3,358	0	0	0	0	0	0	0	0	12	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/03/2015	Private Placement	04/17/2015	Paydown	4,332	4,332	4,332	4,332	0	0	0	0	0	0	0	0	16	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/03/2015	Private Placement	04/20/2015	Paydown	536	536	536	536	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/03/2015	Private Placement	05/05/2015	Paydown	334	334	334	334	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/03/2015	Private Placement	05/13/2015	Paydown	377	377	377	377	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/03/2015	Private Placement	05/15/2015	Paydown	1,025	1,025	1,025	1,025	0	0	0	0	0	0	0	0	3	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/03/2015	Private Placement	05/18/2015	Paydown	1,076	1,076	1,076	1,076	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/03/2015	Private Placement	05/20/2015	Paydown	1,175	1,175	1,175	1,175	0	0	0	0	0	0	0	0	6	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/03/2015	Private Placement	05/26/2015	Paydown	122	122	122	122	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/03/2015	Private Placement	06/02/2015	Paydown	1,518	1,518	1,518	1,518	0	(0)	0	(0)	0	0	0	0	10	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/13/2015	Private Placement	03/17/2015	Paydown	97,629	97,629	97,629	97,629	0	0	0	0	0	0	0	0	340	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/13/2015	Private Placement	03/23/2015	Paydown	5,216	5,216	5,216	5,216	0	0	0	0	0	0	0	0	10	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/13/2015	Private Placement	04/02/2015	Paydown	5,216	5,216	5,216	5,216	0	0	0	0	0	0	0	0	14	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/13/2015	Private Placement	04/07/2015	Paydown	3,478	3,478	3,478	3,478	0	0	0	0	0	0	0	0	10	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/13/2015	Private Placement	04/13/2015	Paydown	11,128	11,128	11,128	11,128	0	0	0	0	0	0	0	0	41	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/13/2015	Private Placement	04/17/2015	Paydown	14,355	14,355	14,355	14,355	0	0	0	0	0	0	0	0	53	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/13/2015	Private Placement	04/20/2015	Paydown	1,776	1,776	1,776	1,776	0	0	0	0	0	0	0	0	5	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/13/2015	Private Placement	05/05/2015	Paydown	1,105	1,105	1,105	1,105	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/13/2015	Private Placement	05/13/2015	Paydown	1,248	1,248	1,248	1,248	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/13/2015	Private Placement	05/15/2015	Paydown	3,397	3,397	3,397	3,397	0	(0)	0	(0)	0	0	0	0	9	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/13/2015	Private Placement	05/18/2015	Paydown	3,567	3,567	3,567	3,567	0	0	0	0	0	0	0	0	8	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/13/2015	Private Placement	05/20/2015	Paydown	3,894	3,894	3,894	3,894	0	0	0	0	0	0	0	0	18	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/13/2015	Private Placement	05/26/2015	Paydown	406	406	406	406	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/13/2015	Private Placement	06/02/2015	Paydown	5,029	5,029	5,029	5,029	0	0	0	0	0	0	0	0	36	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/17/2015	Private Placement	03/23/2015	Paydown	30,465	30,465	30,465	30,465	0	0	0	0	0	0	0	0	1,353	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/17/2015	Private Placement	04/02/2015	Paydown	30,465	30,465	30,465	30,465	0	0	0	0	0	0	0	0	130	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/17/2015	Private Placement	04/07/2015	Paydown	20,310	20,310	20,310	20,310	0	0	0	0	0	0	0	0	59	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/17/2015	Private Placement	04/13/2015	Paydown	64,992	64,992	64,992	64,992	0	0	0	0	0	0	0	0	230	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/17/2015	Private Placement	04/17/2015	Paydown	83,837	83,837	83,837	83,837	0	0	0	0	0	0	0	0	301	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/17/2015	Private Placement	04/20/2015	Paydown	10,371	10,371	10,371	10,371	0	0	0	0	0	0	0	0	27	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/17/2015	Private Placement	05/05/2015	Paydown	6,456	6,456	6,456	6,456	0	0	0	0	0	0	0	0	12	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/17/2015	Private Placement	05/13/2015	Paydown	7,288	7,288	7,288	7,288	0	0	0	0	0	0	0	0	14	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/17/2015	Private Placement	05/15/2015	Paydown	19,839	19,839	19,839	19,839	0	0	0	0	0	0	0	0	53	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/17/2015	Private Placement	05/18/2015	Paydown	20,830	20,830	20,830	20,830	0	0	0	0	0	0	0	0	46	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/17/2015	Private Placement	05/20/2015	Paydown	22,739	22,739	22,739	22,739	0	0	0	0	0	0	0	0	92	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/17/2015	Private Placement	05/26/2015	Paydown	2,369	2,369	2,369	2,369	0	0	0	0	0	0	0	0	10	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/17/2015	Private Placement	06/02/2015	Paydown	29,371	29,371	29,371	29,371	0	0	0	0	0	0	0	0	148	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/19/2015	Private Placement	03/23/2015	Paydown	6,007	6,007	6,007	6,007	0	0	0	0	0	0	0	0	12	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/19/2015	Private Placement	04/02/2015	Paydown	6,007	6,007	6,007	6,007	0	(0)	0	(0)	0	0	0	0	16	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/19/2015	Private Placement	04/07/2015	Paydown	4,005	4,005	4,005	4,005	0	0	0	0	0	0	0	0	12	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/19/2015	Private Placement	04/13/2015	Paydown	12,815	12,815	12,815	12,815	0	0	0	0	0	0	0	0	46	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/19/2015	Private Placement	04/17/2015	Paydown	16,531	16,531	16,531	16,531	0	0	0	0	0	0	0	0	60	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/19/2015	Private Placement	04/20/2015	Paydown	2,045	2,045	2,045	2,045	0	0	0	0	0	0	0	0	5	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/19/2015	Private Placement	05/05/2015	Paydown	1,273	1,273	1,273	1,273	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/19/2015	Private Placement	05/13/2015	Paydown	1,437	1,437	1,437	1,437	0	(0)	0	(0)	0	0	0	0	3	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/19/2015	Private Placement	05/15/2015	Paydown	3,912	3,912	3,912	3,912	0	(0)	0	(0)	0	0	0	0	11	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/19/2015	Private Placement	05/18/2015	Paydown	4,107	4,107	4,107	4,107	0	0	0	0	0	0	0	0	(30)	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/19/2015	Private Placement	05/20/2015	Paydown	4,484	4,484	4,484	4,484	0	0	0	0	0	0	0	0	21	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/19/2015	Private Placement	05/26/2015	Paydown	467	467	467	467	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	03/19/2015	Private Placement	06/02/2015	Paydown	5,791	5,791	5,791	5,791	0	0	0	0	0	0	0	0	37	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/13/2015	Private Placement	04/17/2015	Paydown	36,558	36,558	36,558	36,558	0	0	0	0	0	0	0	0	132	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/13/2015	Private Placement	04/20/2015	Paydown	4,522	4,522	4,522	4,522	0	0	0	0	0	0	0	0	12	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/13/2015	Private Placement	05/05/2015	Paydown	2,815	2,815	2,815	2,815	0	0	0	0	0	0	0	0	5	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/13/2015	Private Placement	05/13/2015	Paydown	3,178	3,178	3,178	3,178	0	(0)	0	(0)	0	0	0	0	6	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/13/2015	Private Placement	05/15/2015	Paydown	8,651	8,651	8,651	8,651	0	0	0	0	0	0	0	0	23	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/13/2015	Private Placement	05/18/2015	Paydown	9,083	9,083	9,083	9,083	0	0	0	0	0	0	0	0	20	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/13/2015	Private Placement	05/20/2015	Paydown	9,915	9,915	9,915	9,915	0	0	0	0	0	0	0	0	46	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/13/2015	Private Placement	05/26/2015	Paydown	1,033	1,033	1,033	1,033	0	0	0	0	0	0	0	0	4	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/13/2015	Private Placement	06/02/2015	Paydown	12,807	12,807	12,807	12,807	0	0	0	0	0	0	0	0	72	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	04/17/2015	Paydown	99,519	99,519	99,519	99,519	0	0	0	0	0	0	0	0	351	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	04/20/2015	Paydown	12,310	12,310	12,310	12,310	0	0	0	0	0	0	0	0	32	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	05/05/2015	Paydown	7,664	7,664	7,664	7,664	0	0	0	0	0	0	0	0	14	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	05/13/2015	Paydown	8,651	8,651	8,651	8,651	0	0	0	0	0	0	0	0	17	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	05/15/2015	Paydown	23,550	23,550	23,550	23,550	0	0	0	0	0	0	0	0	63	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	05/18/2015	Paydown	24,726	24,726	24,726	24,726	0	0	0	0	0	0	0	0	54	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	05/20/2015	Paydown	26,992	26,992	26,992	26,992	0	0	0	0	0	0	0	0	125	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	05/26/2015	Paydown	2,812	2,812	2,812	2,812	0	0	0	0	0	0	0	0	12	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/15/2015	Private Placement	06/02/2015	Paydown	34,864	34,864	34,864	34,864	0	0	0	0	0	0	0	0	189	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	04/17/2015	Paydown	10,155	10,155	10,155	10,155	0	0	0	0	0	0	0	0	75	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	04/20/2015	Paydown	1,256	1,256	1,256	1,256	0	0	0	0	0	0	0	0	3	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	05/05/2015	Paydown	782	782	782	782	0	0	0	0	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	05/13/2015	Paydown	883	883	883	883	0	0	0	0	0	0	0	0	2	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	05/15/2015	Paydown	2,403	2,403	2,403	2,403	0	0	0	0	0	0	0	0	6	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	05/18/2015	Paydown	2,523	2,523	2,523	2,523	0	0	0	0	0	0	0	0	6	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	05/20/2015	Paydown	2,754	2,754	2,754	2,754	0	(0)	0	(0)	0	0	0	0	11	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	05/26/2015	Paydown	287	287	287	287	0	(0)	0	(0)	0	0	0	0	1	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/16/2015	Private Placement	06/02/2015	Paydown	3,558	3,558	3,558	3,558	0	0	0	0	0	0	0	0	19	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/17/2015	Private Placement	04/20/2015	Paydown	25,670	25,670	25,670	25,670	0	0	0	0	0	0	0	0	66	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/17/2015	Private Placement	05/05/2015	Paydown	15,981	15,981	15,981	15,981	0	0	0	0	0	0	0	0	29	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/17/2015	Private Placement	05/13/2015	Paydown	18,040	18,040	18,040	18,040	0	0	0	0	0	0	0	0	35	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/17/2015	Private Placement	05/15/2015	Paydown	49,108	49,108	49,108	49,108	0	0	0	0	0	0	0	0	129	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/17/2015	Private Placement	05/18/2015	Paydown	51,560	51,560	51,560	51,560	0	0	0	0	0	0	0	0	111	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/17/2015	Private Placement	05/20/2015	Paydown	56,285	56,285	56,285	56,285	0	0	0	0	0	0	0	0	256	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/17/2015	Private Placement	05/26/2015	Paydown	5,863	5,863	5,863	5,863	0	0	0	0	0	0	0	0	25	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/17/2015	Private Placement	06/02/2015	Paydown	72,702	72,702	72,702	72,702	0	0	0	0	0	0	0	0	380	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/20/2015	Private Placement	05/05/2015	Paydown	28,004	28,004	28,004	28,004	0	0	0	0	0	0	0	0	50	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/20/2015	Private Placement	05/13/2015	Paydown	31,612	31,612	31,612	31,612	0	0	0	0	0	0	0	0	60	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/20/2015	Private Placement	05/15/2015	Paydown	86,056	86,056	86,056	86,056	0	0	0	0	0	0	0	0	220	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/20/2015	Private Placement	05/18/2015	Paydown	90,353	90,353	90,353	90,353	0	0	0	0	0	0	0	0	186	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/20/2015	Private Placement	05/20/2015	Paydown	98,633	98,633	98,633	98,633	0	0	0	0	0	0	0	0	395	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/20/2015	Private Placement	05/26/2015	Paydown	10,274	10,274	10,274	10,274	0	0	0	0	0	0	0	0	44	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/20/2015	Private Placement	06/02/2015	Paydown	127,401	127,401	127,401	127,401	0	0	0	0	0	0	0	0	629	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/24/2015	Private Placement	05/05/2015	Paydown	2,917	2,917	2,917	2,917	0	(0)	0	(0)	0	0	0	0	5	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/24/2015	Private Placement	05/13/2015	Paydown	3,293	3,293	3,293	3,293	0	0	0	0	0	0	0	0	6	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/24/2015	Private Placement	05/15/2015	Paydown	8,964	8,964	8,964	8,964	0	0	0	0	0	0	0	0	22	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/24/2015	Private Placement	05/18/2015	Paydown	9,412	9,412	9,412	9,412	0	(0)	0	(0)	0	0	0	0	18	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/24/2015	Private Placement	05/20/2015	Paydown	10,274	10,274	10,274	10,274	0	0	0	0	0	0	0	0	45	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/24/2015	Private Placement	05/26/2015	Paydown	1,070	1,070	1,070	1,070	0	0	0	0	0	0	0	0	4	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	04/24/2015	Private Placement	06/02/2015	Paydown	13,271	13,271	13,271	13,271	0	(0)	0	(0)	0	0	0	0	175	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/05/2015	Private Placement	05/13/2015	Paydown	5,251	5,251	5,251	5,251	0	0	0	0	0	0	0	0	10	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/05/2015	Private Placement	05/15/2015	Paydown	14,294	14,294	14,294	14,294	0	0	0	0	0	0	0	0	38	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/05/2015	Private Placement	05/18/2015	Paydown	15,007	15,007	15,007	15,007	0	0	0	0	0	0	0	0	29	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/05/2015	Private Placement	05/20/2015	Paydown	16,383	16,383	16,383	16,383	0	0	0	0	0	0	0	0	71	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/05/2015	Private Placement	05/26/2015	Paydown	1,707	1,707	1,707	1,707	0	0	0	0	0	0	0	0	7	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/05/2015	Private Placement	06/02/2015	Paydown	21,161	21,161	21,161	21,161	0	0	0	0	0	0	0	0	70	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/15/2015	Private Placement	05/18/2015	Paydown	66,684	66,684	66,684	66,684	0	0	0	0	0	0	0	0	149	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/15/2015	Private Placement	05/20/2015	Paydown	72,794	72,794	72,794	72,794	0	(0)	0	(0)	0	0	0	0	275	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/15/2015	Private Placement	05/26/2015	Paydown	7,583	7,583	7,583	7,583	0	0	0	0	0	0	0	0	32	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/15/2015	Private Placement	06/02/2015	Paydown	94,026	94,026	94,026	94,026	0	0	0	0	0	0	0	0	195	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/18/2015	Private Placement	05/20/2015	Paydown	123,218	123,218	123,218	123,218	0	0	0	0	0	0	0	0	447	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/18/2015	Private Placement	05/26/2015	Paydown	12,835	12,835	12,835	12,835	0	0	0	0	0	0	0	0	56	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/18/2015	Private Placement	06/02/2015	Paydown	159,156	159,156	159,156	159,156	0	0	0	0	0	0	0	0	272	0
319963 ZF 4	FIRST DATA REVOLVER LIBOR+400 9/24/2016	..	05/29/2015	Private Placement	06/02/2015	Paydown	172,205	172,205	172,205	172,205	0	0	0	0	0	0	0	0	63	0
68063* AA 9	LAI/OLG FINANCE TL 14.00 12/31/2018	..	03/31/2015	Capitalized Interest	03/31/2015	Exchanged	5,156	5,076	5,156	5,076	0	0	0	0	0	0	80	80	36,446	0
89148* AA 4	ORCHARD TOSCA TL B 14.00 11/3/2017	..	06/30/2015	Capitalized Interest	12/29/2015	Call	31,215	30,693	31,215	31,215	0	522	0	522	0	0	0	0	221,894	0
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES...	03/27/2015	MBS Paydown	5,976	5,976	5,976	5,976	0	0	0	0	0	0	0	0	19	0
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES...	04/27/2015	MBS Paydown	57,651	57,651	57,651	57,651	0	0	0	0	0	0	0	0	364	0
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES...	05/27/2015	MBS Paydown	15,600	15,600	15,600	15,600	0	0	0	0	0	0	0	0	147	0
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES...	06/27/2015	MBS Paydown	58,678	58,678	58,678	58,678	0	0	0	0	0	0	0	0	734	0
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES...	07/27/2015	MBS Paydown	37,474	37,474	37,474	37,474	0	0	0	0	0	0	0	0	585	0
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES...	08/27/2015	MBS Paydown	67,172	67,172	67,172	67,172	0	0	0	0	0	0	0	0	1,257	0
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES...	09/27/2015	MBS Paydown	43,564	43,564	43,564	43,564	0	0	0	0	0	0	0	0	950	0
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES...	10/27/2015	MBS Paydown	25,187	25,187	25,187	25,187	0	0	0	0	0	0	0	0	627	0
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES...	11/27/2015	MBS Paydown	311,699	311,699	311,699	311,699	0	(0)	0	(0)	0	0	0	0	8,732	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES	12/27/2015	MBS Paydown	17,394	17,394	17,394	17,394	0	0	0	0	0	0	0	0	541	0
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35	..	02/19/2015	WELLS FARGO BROKERAGE SERVICES	12/29/2015	WELLS FARGO BROKERAGE SERVICES	2,359,606	2,359,606	2,336,747	2,359,606	0	(0)	0	(0)	0	0	(22,859)	(22,859)	73,417	0
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	12/29/2015	BANC OF AMERICA SECURITIES	1,595,047	1,593,365	1,579,595	1,593,906	0	1,289	0	1,289	0	0	(14,310)	(14,310)	46,212	0
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	03/25/2015	MBS Paydown	48,246	48,195	48,246	48,246	0	(63)	0	(63)	0	0	0	0	131	0
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	04/25/2015	MBS Paydown	210,656	210,434	210,656	210,656	0	126	0	126	0	0	0	0	1,188	0
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	05/25/2015	MBS Paydown	297,403	297,090	297,403	297,403	0	249	0	249	0	0	0	0	2,544	0
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	06/25/2015	MBS Paydown	68,413	68,341	68,413	68,413	0	(7)	0	(7)	0	0	0	0	785	0
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	07/25/2015	MBS Paydown	54,399	54,342	54,399	54,399	0	(19)	0	(19)	0	0	0	0	783	0
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	08/25/2015	MBS Paydown	55,856	55,797	55,856	55,856	0	(11)	0	(11)	0	0	0	0	967	0
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	09/25/2015	MBS Paydown	49,926	49,873	49,926	49,926	0	(14)	0	(14)	0	0	0	0	1,010	0
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	10/25/2015	MBS Paydown	54,316	54,259	54,316	54,316	0	(2)	0	(2)	0	0	0	0	1,257	0
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	11/25/2015	MBS Paydown	40,988	40,945	40,989	40,988	0	(16)	0	(16)	0	0	0	0	1,068	0
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55	..	02/25/2015	CS FIRST BOSTON	12/25/2015	MBS Paydown	24,749	24,723	24,749	24,749	0	(37)	0	(37)	0	0	0	0	717	0
3899999. Total - Bonds - Industrial and Miscellaneous							19,554,391	19,458,152	19,154,918	19,488,995	0	30,844	0	30,844	0	0	(334,077)	(334,077)	468,193	10,797
8399998. Total - Bonds							19,554,391	19,458,152	19,154,918	19,488,995	0	30,844	0	30,844	0	0	(334,077)	(334,077)	468,193	10,797
Common Stocks - Industrial and Miscellaneous																				
041356 20 5	ARLINGTON ASSET INVESTMENT-A	..	06/04/2015	FRIEDMAN BILLINGS RAMSEY	11/23/2015	STRATEGAS RESEARCH	22,500.000	469,584	303,731	469,584	0	0	0	0	0	0	(165,853)	(165,853)	24,095	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A	..	06/05/2015	FRIEDMAN BILLINGS RAMSEY	12/18/2015	BERNSTEIN	45,000.000	938,462	642,336	938,462	0	0	0	0	0	0	(296,125)	(296,125)	26,018	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A	..	06/08/2015	FRIEDMAN BILLINGS RAMSEY	12/18/2015	BERNSTEIN	39,770.000	824,106	567,682	824,106	0	0	0	0	0	0	(256,424)	(256,424)	22,037	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A	..	06/08/2015	FRIEDMAN BILLINGS RAMSEY	12/23/2015	BERNSTEIN	50,230.000	1,040,856	727,096	1,040,856	0	0	0	0	0	0	(313,760)	(313,760)	0	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A	..	06/11/2015	FRIEDMAN BILLINGS RAMSEY	12/18/2015	BERNSTEIN	15,750.000	328,055	224,818	328,055	0	0	0	0	0	0	(103,238)	(103,238)	0	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A	..	06/12/2015	FRIEDMAN BILLINGS RAMSEY	12/18/2015	BERNSTEIN	4,480.000	93,452	63,948	93,452	0	0	0	0	0	0	(29,504)	(29,504)	0	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A	..	06/12/2015	FRIEDMAN BILLINGS RAMSEY	11/23/2015	STRATEGAS RESEARCH	7,500.000	156,449	101,244	156,449	0	0	0	0	0	0	(55,206)	(55,206)	4,254	0
041356 20 5	ARLINGTON ASSET INVESTMENT-A	..	06/12/2015	FRIEDMAN BILLINGS RAMSEY	11/24/2015	STRATEGAS RESEARCH	2,520.000	52,567	34,030	52,567	0	0	0	0	0	0	(18,537)	(18,537)	1,461	0
320209 10 9	FIRST FINANCIAL BANCORP	..	10/27/2015	SANDLER & O'NEIL PARTNERS	10/27/2015	SANDLER & O'NEIL PARTNERS	10,668.000	205,786	205,685	205,786	0	0	0	0	0	0	(101)	(101)	0	0
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	01/28/2015	ISI GROUP	10/28/2015	FRIEDMAN BILLINGS RAMSEY	5,750.000	82,763	130,569	82,763	0	0	0	0	0	0	47,806	47,806	0	0
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	01/29/2015	ISI GROUP	10/27/2015	FRIEDMAN BILLINGS RAMSEY	4,250.000	61,264	96,622	61,264	0	0	0	0	0	0	35,358	35,358	0	0
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	01/30/2015	ISI GROUP	10/27/2015	FRIEDMAN BILLINGS RAMSEY	1,350.000	19,478	30,692	19,478	0	0	0	0	0	0	11,214	11,214	0	0
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	01/30/2015	ISI GROUP	10/28/2015	FRIEDMAN BILLINGS RAMSEY	23,650.000	341,217	537,034	341,217	0	0	0	0	0	0	195,817	195,817	0	0
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	02/02/2015	ISI GROUP	10/28/2015	FRIEDMAN BILLINGS RAMSEY	8,550.000	122,427	194,150	122,427	0	0	0	0	0	0	71,723	71,723	0	0
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	03/26/2015	STRATEGAS RESEARCH	10/28/2015	FRIEDMAN BILLINGS RAMSEY	3,083.000	43,468	70,007	43,468	0	0	0	0	0	0	26,540	26,540	0	0
337930 70 5	FLAGSTAR BANCORP, INC. NEW	..	03/27/2015	STRATEGAS RESEARCH	10/28/2015	FRIEDMAN BILLINGS RAMSEY	11,808.000	166,571	268,131	166,571	0	0	0	0	0	0	101,560	101,560	0	0
896522 10 9	TRINITY INDUSTRIES INC	..	01/05/2015	STIFEL NICOLAUS	04/22/2015	STIFEL NICOLAUS	40,500.000	1,094,095	1,330,583	1,094,095	0	0	0	0	0	0	236,487	236,487	4,050	0
896522 10 9	TRINITY INDUSTRIES INC	..	01/06/2015	STIFEL NICOLAUS	04/22/2015	STIFEL NICOLAUS	36,000.000	951,131	1,182,740	951,131	0	0	0	0	0	0	231,609	231,609	11,250	0
896522 10 9	TRINITY INDUSTRIES INC	..	01/18/2008	CANTOR FITZGERALD & CO	05/21/2008	NEW EDGE	10,000.000	0	0	0	0	0	0	0	0	0	0	0	0	0
911363 10 9	UNITED RENTALS INC	..	08/24/2015	STRATEGAS RESEARCH	10/29/2015	ISI GROUP	4,500.000	263,909	334,638	263,909	0	0	0	0	0	0	70,729	70,729	0	0
911363 10 9	UNITED RENTALS INC	..	09/28/2015	BERNSTEIN	10/29/2015	ISI GROUP	9,000.000	540,185	669,276	540,185	0	0	0	0	0	0	129,092	129,092	0	0
911363 10 9	UNITED RENTALS INC	..	10/02/2015	STRATEGAS RESEARCH	10/29/2015	ISI GROUP	13,500.000	785,830	1,003,914	785,830	0	0	0	0	0	0	218,085	218,085	0	0
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/11/2015	ISI GROUP	16,250.000	686,563	666,494	686,563	0	0	0	0	0	0	(20,068)	(20,068)	0	0
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/12/2015	ISI GROUP	15,000.000	633,750	618,736	633,750	0	0	0	0	0	0	(15,014)	(15,014)	0	0
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/13/2015	ISI GROUP	16,275.000	687,619	670,542	687,619	0	0	0	0	0	0	(17,077)	(17,077)	0	0
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/16/2015	ISI GROUP	23,500.000	992,875	969,529	992,875	0	0	0	0	0	0	(23,346)	(23,346)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/17/2015	ISI GROUP	16,450.000	695,013	680,182	695,013	0	0	0	0	0	0	(14,831)	(14,831)	0	0
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/18/2015	ISI GROUP	15,000.000	633,750	621,023	633,750	0	0	0	0	0	0	(12,727)	(12,727)	0	0
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/19/2015	ISI GROUP	11,100.000	468,975	458,717	468,975	0	0	0	0	0	0	(10,258)	(10,258)	0	0
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/20/2015	ISI GROUP	15,000.000	633,750	623,300	633,750	0	0	0	0	0	0	(10,450)	(10,450)	0	0
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/23/2015	ISI GROUP	19,111.000	807,440	806,206	807,440	0	0	0	0	0	0	(1,234)	(1,234)	0	0
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/24/2015	ISI GROUP	47,100.000	1,989,975	1,987,631	1,989,975	0	0	0	0	0	0	(2,345)	(2,345)	0	0
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/25/2015	ISI GROUP	25,000.000	1,056,250	1,052,216	1,056,250	0	0	0	0	0	0	(4,034)	(4,034)	0	0
G9319H 10 2	VALIDUS HOLDINGS LTD	F	02/10/2015	Exchanged	03/26/2015	ISI GROUP	9,863.000	416,712	411,236	416,712	0	0	0	0	0	0	(5,476)	(5,476)	73,488	0
N53745 10 0	LYONDELLBASELL INDU-CL A	F	08/21/2015	STRATEGAS RESEARCH	10/07/2015	DEUTSCHE BANK	47,500.000	3,826,030	4,527,170	3,826,030	0	0	0	0	0	0	701,140	701,140	0	0
N53745 10 0	LYONDELLBASELL INDU-CL A	F	08/24/2015	ISI GROUP	10/07/2015	DEUTSCHE BANK	47,500.000	3,584,003	4,527,170	3,584,003	0	0	0	0	0	0	943,167	943,167	0	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous							25,694,356	27,339,077	25,694,356	0	0	0	0	0	0	1,644,721	1,644,721	166,653	0
9799998.	Total - Common Stocks							25,694,356	27,339,077	25,694,356	0	0	0	0	0	0	1,644,721	1,644,721	166,653	0
9899999.	Total - Preferred and Common Stocks							25,694,356	27,339,077	25,694,356	0	0	0	0	0	0	1,644,721	1,644,721	166,653	0
9999999.	Total - Bonds, Preferred and Common Stocks							45,152,508	46,493,994	45,183,351	0	30,844	0	30,844	0	0	1,310,643	1,310,643	634,846	10,797

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
				Naic Valuation				9	10
			NAIC Company	Method (See *Purposes and*	Do Insurer's Assets Include				
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	Code or Alien Insurer Identification Number	*Procedures Manual of the NAIC Investment Analysis Office)*	Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer									
38982@ 10 0	Great American Alliance Insurance Company		26832	2ciB1	NO	0	29,805,202	900.000	100.0
38983@ 10 9	Great American Assurance Company		26344	2ciB1	NO	0	19,504,626	15,000.000	100.0
38984@ 10 8	Great American E&S Insurance Company		37532	2ciB1	NO	0	46,188,583	10,000.000	100.0
38985* 10 9	Great American Security Insurance Company		31135	2ciB1	NO	0	16,750,276	24,000.000	100.0
38986@ 10 6	Great American Spirit Insurance Company		33723	2ciB1	NO	0	18,423,774	24,000.000	100.0
38990# 10 8	Great American Fidelity Insurance Company		41858	2ciB1	NO	0	46,198,638	2,500.000	100.0
38985# 10 5	Great American Insurance Company of New York		22136	2ciB1	NO	0	48,268,099	200,000.000	100.0
38986* 10 8	Great American Protection Insurance Company		38580	2ciB1	NO	0	24,005,407	24,000.000	100.0
38986# 10 4	Great American Contemporary Insurance Company		10646	2ciB1	NO	0	10,466,698	300.000	100.0
38983Z ZZ 9	Great American Casualty Insurance Company		39896	2ciB1	NO	0	11,792,046	10,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer						0	271,403,352	XXX	XXX
Common Stocks - Alien Insurer									
P2826# 10 7	El Aguila Compania de Seguros, Class I	D	None	2ciB4	NO	0	9,812,308	1,647,711.000	100.0
G70631 ZZ 5	Insurance (GB) Limited	D	None	2ciB4	NO	0	0	17,714,285.000	100.0
1499999. Total - Common Stocks - Alien Insurer						0	9,812,308	XXX	XXX
Common Stocks - Non-Insurer Which Controls Insurer									
63654U 10 0	National Interstate Corporation		None	2ciA1	NO	0	216,592,002	10,200,000.000	51.1
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer						0	216,592,002	XXX	XXX
Common Stocks - Other Affiliates									
02940Z AA 9	American Signature Underwriters, Inc		None	2ciB3	NO	0	0	1,000.000	100.0
11483* 10 3	Brothers Property Corporation		None	2ciB3	NO	0	12,614,457	80.000	80.0
22729* 10 4	Crop Managers Insurance Agency, Inc		None	2ciB3	NO	0	0	1,000.000	100.0
248111 ZZ 2	Dempsey & Siders Agency, Inc		None	2ciB3	NO	0	0	343.000	100.0
27951# 10 8	Eden Park Insurance Brokers, Inc		None	2ciB3	NO	0	0	1,000.000	100.0
309570 ZZ 5	Farmers Crop Insurance Alliance, Inc		None	2ciB3	NO	0	0	500.000	100.0
30244# 10 9	FCIA Management Company, Inc		None	2ciB3	NO	0	0	158.000	100.0
36145# 10 6	GAI Warranty Company		None	2ciB3	NO	0	4,905,360	850.000	100.0
C7051# 10 6	GAI Warranty Company of Canada, Inc	C	None	2ciB5	NO	0	0	100.000	100.0
37939@ 10 6	Global Premier Finance Company		None	2ciB3	NO	0	0	1,000.000	100.0
38981@ 10 1	Great American Agency of Texas, Inc		None	2ciB3	NO	0	0	1,000.000	100.0
389869 9Z 3	Great American Insurance Agency, Inc.		None	2ciB3	NO	0	0	1,000.000	100.0
38987@ 10 5	Great American Lloyd's, Inc		None	2ciB3	NO	0	0	1,000.000	100.0
38987# 10 3	Great American Management Services, Inc		None	2ciB3	NO	0	0	100.000	100.0
38988@ 10 4	Great American Re Inc		None	2ciB3	NO	0	0	600.000	100.0
49309@ 10 3	Key Largo Group, Inc		None	2ciB3	NO	0	0	27,465.000	100.0
C7078# 10 5	PLLS Canada Insurance Brokers Class A	C	None	2ciB5	NO	0	0	49.000	49.0
C7078# 11 3	PLLS Canada Insurance Brokers Class A2	C	None	2ciB5	NO	0	0	49.000	49.0
74315# 10 1	Professional Risk Brokers, Inc		None	2ciB3	NO	0	0	1,000.000	100.0
1799999. Total - Common Stocks - Other Affiliates						0	17,519,817	XXX	XXX
1899999. Total - Common Stocks						0	515,327,479	XXX	XXX
1999999. Total - Preferred and Common Stock						0	515,327,479	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....1,298,814,559.

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
Common Stocks					
	Brothers Pennsylvanian Corporation	Brothers Property Corporation	0	800.000	80.0
	Brothers Property Management Corporation	Brothers Property Corporation	0	80.000	80.0
	GAI Warranty Company of Florida	GAI Warranty Company	0	1,000.000	100.0
	American Highways Insurance Agency, Inc	National Interstate Corporation	0	255.500	51.1
	Explorer RV Insurance Agency, Inc	National Interstate Corporation	0	51.100	51.1
	Hudson Indemnity, Ltd	National Interstate Corporation	0	76,650.000	51.1
	Hudson Management Group, Ltd	National Interstate Corporation	0	5,110.000	51.1
	National Interstate Insurance Agency, Inc	National Interstate Corporation	0	51.100	51.1
	National Interstate Insurance Company	National Interstate Corporation	0	51.100	51.1
	National Interstate Insurance Company of Hawaii, Inc	National Interstate Corporation	0	255,500.000	51.1
	Triumphe Casualty Company	National Interstate Corporation	0	38,325.000	51.1
	Vanliner Insurance Company	National Interstate Corporation	0	1,533.000	51.1
	TransProtection Service Company	National Interstate Corporation	0	5.100	51.1
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
825252 30 7	Invesco Advisors Inc. Treasury Portfolio Cash Management		..	12/31/2015.	The Bank of New York Mellon	XXX	168,558,457	0	0	0	0	0	168,558,457	0	0	0.050	0.050	Mtly	27,355	0
60934N 10 4	Federated Government Obligation Fund Institutional Shares		..	11/30/2015.	Fifth Third Bank	XXX	10,196,520	0	0	0	0	0	10,196,520	0	0	0.010	0.010	Mtly	1,048	0
8899999. Total - Exempt Money Market Mutual Funds							178,754,976	0	0	0	0	XXX	178,754,976	0	0	XXX	XXX	XXX	28,403	0
9199999. Total - Short-Term Investments							178,754,976	0	0	0	0	XXX	178,754,976	0	0	XXX	XXX	XXX	28,403	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)
Forwards - Hedging Effective																						
1.3934 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank... QFROUN1UWUYU0DVIWD51.	12/31/2015	03/31/2016	1	135,000,000	1.3934	0	0	0	821,855		821,855	0	821,855	0	0	337,500		1.00
1219999. Total-Forwards-Hedging Effective										0	0	0	821,855	XXX	821,855	0	821,855	0	0	337,500	XXX	XXX
1269999. Total-Forwards										0	0	0	821,855	XXX	821,855	0	821,855	0	0	337,500	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	821,855	XXX	821,855	0	821,855	0	0	337,500	XXX	XXX
1449999. TOTAL										0	0	0	821,855	XXX	821,855	0	821,855	0	0	337,500	XXX	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, or Central	Counterparty Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Forwards - Hedging Effective																									
1.1639 CAD / 1 USD	Canadian Dollar Exposure.	N/A	Currency.	Fifth Third Bank...	QFROUN1UWUYU0DVIWD51.	12/31/2014.	03/31/2015.	03/31/2015.	Maturity	1	100,000,000	1.2680	0	0	7,053,681	0	0		0	27,745	0	7,053,681	0	0	1.00
1.2714 CAD / 1 USD	Canadian Dollar Exposure.	N/A	Currency.	Fifth Third Bank...	QFROUN1UWUYU0DVIWD51.	03/31/2015.	06/30/2015.	06/30/2015.	Maturity	1	100,000,000	1.2414	0	0	(1,900,760)	0	0		0	0	0	(1,900,760)	0	0	1.00
1.2450 CAD / 1 USD	Canadian Dollar Exposure.	N/A	Currency.	Fifth Third Bank...	QFROUN1UWUYU0DVIWD51.	06/30/2015.	09/30/2015.	09/30/2015.	Maturity	1	100,000,000	1.3405	0	0	5,722,255	0	0		0	0	0	5,722,255	0	0	1.00
1.3437 CAD / 1 USD	Canadian Dollar Exposure.	N/A	Currency.	Fifth Third Bank...	QFROUN1UWUYU0DVIWD51.	09/30/2015.	12/31/2015.	12/31/2015.	Maturity	1	100,000,000	1.3905	0	0	2,504,797	0	0		0	0	0	2,504,797	0	0	1.00
1219999. Total-Forwards-Hedging Effective													0	0	13,379,973	0	0	XXX	0	27,745	0	13,379,973	0	0	XXX
1269999. Total-Forwards													0	0	13,379,973	0	0	XXX	0	27,745	0	13,379,973	0	0	XXX
1399999. Total-Hedging Effective													0	0	13,379,973	0	0	XXX	0	27,745	0	13,379,973	0	0	XXX
1449999. TOTAL													0	0	13,379,973	0	0	XXX	0	27,745	0	13,379,973	0	0	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
CZ4	8	40,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	02/11/2015.	4.1550	03/18/2015.	3.9600	Sale	(7,800)	(7,800)	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	02/11/2015.	4.1550	03/20/2015.	4.0775	Sale	(1,163)	(1,163)	0	0	0	5,000
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	02/17/2015.	4.2050	03/20/2015.	4.0775	Sale	(638)	(638)	0	0	0	5,000
CZ4	18	90,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	02/17/2015.	4.2050	04/01/2015.	4.0275	Sale	(15,975)	(15,975)	0	0	0	5,000
CZ4	11	55,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	02/18/2015.	4.1850	04/01/2015.	4.0275	Sale	(8,662)	(8,662)	0	0	0	5,000
CZ4	12	60,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	02/20/2015.	4.1548	04/01/2015.	4.0275	Sale	(7,637)	(7,637)	0	0	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	02/23/2015.	4.1225	04/01/2015.	4.0275	Sale	(2,375)	(2,375)	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	02/24/2015.	4.1100	04/01/2015.	4.0275	Sale	(1,238)	(1,238)	0	0	0	5,000
CZ4	9	45,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	02/25/2015.	4.0900	04/01/2015.	4.0275	Sale	(2,813)	(2,813)	0	0	0	5,000
CZ4	9	45,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	02/26/2015.	4.1006	04/01/2015.	4.0275	Sale	(3,287)	(3,287)	0	0	0	5,000
CZ4	11	55,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	02/27/2015.	4.1450	04/01/2015.	4.0275	Sale	(6,462)	(6,462)	0	0	0	5,000
CZ4	6	30,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	02/27/2015.	4.1450	04/08/2015.	4.0300	Sale	(3,450)	(3,450)	0	0	0	5,000
CZ4	15	75,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/02/2015.	4.1400	04/08/2015.	4.0300	Sale	(8,250)	(8,250)	0	0	0	5,000
CZ4	6	30,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/02/2015.	4.1400	04/09/2015.	4.0325	Sale	(3,225)	(3,225)	0	0	0	5,000
CZ4	6	30,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/06/2015.	4.1000	04/09/2015.	4.0325	Sale	(2,025)	(2,025)	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/10/2015.	4.0925	04/09/2015.	4.0325	Sale	(1,500)	(1,500)	0	0	0	5,000
CZ4	9	45,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/10/2015.	4.0925	04/10/2015.	4.0100	Sale	(3,713)	(3,713)	0	0	0	5,000
CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/12/2015.	4.1275	04/13/2015.	3.9675	Sale	(5,600)	(5,600)	0	0	0	5,000
CZ4	11	55,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/12/2015.	4.1275	04/14/2015.	3.9975	Sale	(7,150)	(7,150)	0	0	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/13/2015.	4.0850	04/14/2015.	3.9975	Sale	(1,750)	(1,750)	0	0	0	5,000
CZ4	9	45,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/16/2015.	4.0050	04/14/2015.	3.9975	Sale	(337)	(337)	0	0	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/17/2015.	3.9725	04/14/2015.	3.9975	Sale	625	625	0	0	0	5,000
CZ4	10	50,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/17/2015.	3.9725	04/21/2015.	3.9625	Sale	(500)	(500)	0	0	0	5,000
CZ4	8	40,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/17/2015.	3.9725	04/22/2015.	3.9675	Sale	(200)	(200)	0	0	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/19/2015.	3.9700	04/22/2015.	3.9675	Sale	(50)	(50)	0	0	0	5,000
CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/19/2015.	3.9700	04/24/2015.	3.8825	Sale	(3,063)	(3,063)	0	0	0	5,000
CZ4	8	40,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/23/2015.	4.1450	04/24/2015.	3.8825	Sale	(10,500)	(10,500)	0	0	0	5,000
CZ4	24	120,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/23/2015.	4.1450	04/27/2015.	3.8325	Sale	(37,500)	(37,500)	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/23/2015.	4.1450	04/28/2015.	3.8300	Sale	(4,725)	(4,725)	0	0	0	5,000
CZ4	15	75,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/24/2015.	4.1625	04/28/2015.	3.8300	Sale	(24,938)	(24,938)	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/25/2015.	4.1784	04/28/2015.	3.8300	Sale	(3,484)	(3,484)	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/25/2015.	4.1784	05/01/2015.	3.7925	Sale	(13,507)	(13,507)	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/25/2015.	4.1784	05/04/2015.	3.7900	Sale	(3,884)	(3,884)	0	0	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/26/2015.	4.1375	05/04/2015.	3.7900	Sale	(8,688)	(8,688)	0	0	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/31/2015.	4.1800	05/04/2015.	3.7900	Sale	(7,800)	(7,800)	0	0	0	5,000
CZ4	8	40,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/31/2015.	4.1800	05/05/2015.	3.7550	Sale	(17,000)	(17,000)	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/31/2015.	4.1800	05/08/2015.	3.7700	Sale	(6,150)	(6,150)	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	04/02/2015.	4.0675	05/08/2015.	3.7700	Sale	(2,975)	(2,975)	0	0	0	5,000
CZ4	10	50,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	04/02/2015.	4.0675	05/13/2015.	3.7680	Sale	(14,975)	(14,975)	0	0	0	5,000
CZ4	11	55,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	04/02/2015.	4.0675	05/20/2015.	3.7650	Sale	(16,638)	(16,638)	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	04/02/2015.	4.0675	05/26/2015.	3.7200	Sale	(5,213)	(5,213)	0	0	0	5,000
CZ4	6	30,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	04/06/2015.	4.0855	05/26/2015.	3.7200	Sale	(10,966)	(10,966)	0	0	0	5,000
CZ4	8	40,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	04/06/2015.	4.0855	05/27/2015.	3.6650	Sale	(16,821)	(16,821)	0	0	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	04/15/2015.	3.9900	05/27/2015.	3.6650	Sale	(8,125)	(8,125)	0	0	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	04/15/2015.	3.9900	05/28/2015.	3.6950	Sale	(7,375)	(7,375)	0	0	0	5,000
CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	04/20/2015.	4.0075	05/28/2015.	3.6950	Sale	(10,938)	(10,938)	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	04/20/2015.	4.0075	06/10/2015.	3.7500	Sale	(3,863)	(3,863)	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	04/20/2015.	4.0075	06/11/2015.	3.7650	Sale	(2,425)	(2,425)	0	0	0	5,000
CZ4	15	75,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	05/15/2015.	3.8200	06/11/2015.	3.7650	Sale	(4,125)	(4,125)	0	0	0	5,000
CZ4	14	70,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/05/2015.	3.8000	06/15/2015.	3.6300	Sale	(11,900)	(11,900)	0	0	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/05/2015.	3.8000	06/16/2015.	3.6350	Sale	(3,300)	(3,300)	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/09/2015.	3.8350	06/16/2015.	3.6350	Sale	(3,000)	(3,000)	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/09/2015.	3.8350	07/06/2015.	4.3500	Sale	5,150	5,150	0	0	0	5,000
CZ4	10	50,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/18/2015.	3.7425	07/06/2015.	4.3500	Sale	30,375	30,375	0	0	0	5,000
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/24/2015.	3.8100	07/06/2015.	4.3500	Sale	2,700	2,700	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/24/2015.	3.8100	07/07/2015.	4.3125	Sale	7,538	7,538	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/26/2015.	4.0200	07/07/2015.	4.3125	Sale	4,388	4,388	0	0	0	5,000
CZ4	21	105,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/26/2015.	4.0200	07/10/2015.	4.4100	Sale	40,950	40,950	0	0	0	5,000
CZ4	25	125,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/29/2015.	4.0400	07/10/2015.	4.4100	Sale	46,250	46,250	0	0	0	5,000
CZ4	17	85,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/29/2015.	4.0400	07/13/2015.	4.4600	Sale	35,700	35,700	0	0	0	5,000
CZ4	24	120,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/30/2015.	4.2850	07/13/2015.	4.4600	Sale	21,000	21,000	0	0	0	5,000
CZ4	21	105,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/30/2015.	4.2850	07/15/2015.	4.3925	Sale	11,288	11,288	0	0	0	5,000
CZ4	29	145,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/30/2015.	4.2850	07/16/2015.	4.4701	Sale	26,837	26,837	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
CZ4	23	115,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/30/2015.	4.2850	07/17/2015.	4.3200	Sale	4,025	4,025	0	0	0	5,000
CZ4	38	190,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/30/2015.	4.2850	07/23/2015.	4.1200	Sale	(31,350)	(31,350)	0	0	0	5,000
CZ4	15	75,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/01/2015.	4.3150	07/24/2015.	4.0500	Sale	(19,875)	(19,875)	0	0	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/20/2015.	4.2350	07/24/2015.	4.0500	Sale	(4,625)	(4,625)	0	0	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/21/2015.	4.1538	07/24/2015.	4.0500	Sale	(2,594)	(2,594)	0	0	0	5,000
CZ4	23	115,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/21/2015.	4.1538	07/30/2015.	3.7825	Sale	(42,694)	(42,694)	0	0	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/27/2015.	3.9200	07/30/2015.	3.7825	Sale	(2,750)	(2,750)	0	0	0	5,000
CZ4	23	115,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/28/2015.	3.8350	07/30/2015.	3.7825	Sale	(6,037)	(6,037)	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/03/2015.	9.7925	03/18/2015.	9.4300	Sale	(3,625)	(3,625)	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/10/2015.	9.6900	03/20/2015.	9.5800	Sale	(550)	(550)	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/12/2015.	9.7050	03/31/2015.	9.5025	Sale	(2,025)	(2,025)	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/13/2015.	9.5825	04/08/2015.	9.5975	Sale	75	75	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/16/2015.	9.5225	04/08/2015.	9.5975	Sale	375	375	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/17/2015.	9.4450	04/08/2015.	9.5975	Sale	762	762	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/19/2015.	9.4650	04/10/2015.	9.3925	Sale	(725)	(725)	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/23/2015.	9.6825	04/10/2015.	9.3925	Sale	(2,900)	(2,900)	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	03/24/2015.	9.6000	04/10/2015.	9.3925	Sale	(1,038)	(1,038)	0	0	0	5,000
SZ4	5	25,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	04/02/2015.	9.6900	05/13/2015.	9.3318	Sale	(8,955)	(8,955)	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	04/21/2015.	9.5525	05/13/2015.	9.3318	Sale	(2,207)	(2,207)	0	0	0	5,000
SZ4	8	40,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/26/2015.	9.9325	07/01/2015.	10.2300	Sale	11,900	11,900	0	0	0	5,000
SZ4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/29/2015.	9.8200	07/01/2015.	10.2300	Sale	6,150	6,150	0	0	0	5,000
SZ4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/30/2015.	10.2925	07/01/2015.	10.2300	Sale	(1,250)	(1,250)	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/30/2015.	10.2925	07/06/2015.	10.1850	Sale	(1,075)	(1,075)	0	0	0	5,000
SZ4	6	30,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/30/2015.	10.2925	07/10/2015.	10.2000	Sale	(2,775)	(2,775)	0	0	0	5,000
SZ4	5	25,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/30/2015.	10.2925	07/13/2015.	10.2875	Sale	(125)	(125)	0	0	0	5,000
SZ4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/30/2015.	10.2925	07/15/2015.	10.1600	Sale	(1,988)	(1,988)	0	0	0	5,000
1289999. Total-Long Futures-Hedging Other														(242,750)	(242,750)	0	0	XXX	XXX
1329999. Total-Long Futures														(242,750)	(242,750)	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	11/20/2014.	4.1275	01/06/2015.	4.2625	Sale	(1,350)	(1,350)	0	0	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	11/21/2014.	4.1925	01/06/2015.	4.2625	Sale	(1,400)	(1,400)	0	0	0	5,000
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	11/25/2014.	4.1550	01/06/2015.	4.2625	Sale	(538)	(538)	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	12/03/2014.	4.0850	01/26/2015.	4.1575	Sale	(725)	(725)	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	12/22/2014.	4.3525	01/26/2015.	4.1575	Sale	1,950	1,950	0	0	0	5,000
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	12/26/2014.	4.3275	01/26/2015.	4.1575	Sale	850	850	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	12/26/2014.	4.3275	02/04/2015.	4.1425	Sale	1,850	1,850	0	0	0	5,000
CZ4	11	55,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/02/2015.	4.1725	02/04/2015.	4.1425	Sale	1,650	1,650	0	0	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/09/2015.	4.2025	02/04/2015.	4.1425	Sale	1,500	1,500	0	0	0	5,000
CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/14/2015.	4.0625	02/04/2015.	4.1425	Sale	(2,800)	(2,800)	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/27/2015.	4.1150	02/04/2015.	4.1375	Sale	(337)	(337)	0	0	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/27/2015.	4.1150	02/06/2015.	4.1150	Sale	0	0	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/28/2015.	4.0583	02/06/2015.	4.1150	Sale	(567)	(567)	0	0	0	5,000
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/28/2015.	4.0583	02/09/2015.	4.1950	Sale	(683)	(683)	0	0	0	5,000
CZ4	8	40,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/29/2015.	4.0025	02/09/2015.	4.1950	Sale	(7,700)	(7,700)	0	0	0	5,000
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/29/2015.	4.0025	02/11/2015.	4.1550	Sale	(762)	(762)	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/30/2015.	3.9983	02/11/2015.	4.1550	Sale	(2,350)	(2,350)	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/30/2015.	3.7825	09/09/2015.	3.6950	Sale	1,313	1,313	0	0	0	5,000
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/30/2015.	3.7825	09/17/2015.	3.8150	Sale	(162)	(162)	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/31/2015.	3.8575	09/17/2015.	3.8150	Sale	850	850	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/31/2015.	3.8575	09/24/2015.	3.8150	Sale	638	638	0	0	0	5,000
CZ4	6	30,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/31/2015.	3.8575	10/02/2015.	3.9000	Sale	(1,275)	(1,275)	0	0	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/31/2015.	3.8575	10/05/2015.	3.8925	Sale	(875)	(875)	0	0	0	5,000
CZ4	6	30,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/31/2015.	3.8575	10/07/2015.	3.9775	Sale	(3,600)	(3,600)	0	0	0	5,000
CZ4	10	50,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/31/2015.	3.8575	10/08/2015.	3.9300	Sale	(3,625)	(3,625)	0	0	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/31/2015.	3.8575	10/09/2015.	3.9075	Sale	(1,250)	(1,250)	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	08/03/2015.	3.7875	10/09/2015.	3.9075	Sale	(1,200)	(1,200)	0	0	0	5,000
CZ4	6	30,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	08/03/2015.	3.7875	10/14/2015.	3.8125	Sale	(750)	(750)	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	08/03/2015.	3.7875	10/15/2015.	3.7575	Sale	300	300	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	08/03/2015.	3.7875	10/16/2015.	3.7475	Sale	400	400	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	08/03/2015.	3.7875	10/19/2015.	3.7400	Sale	475	475	0	0	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	08/03/2015.	3.7875	10/21/2015.	3.8025	Sale	(375)	(375)	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	08/03/2015.	3.7875	10/22/2015.	3.7900	Sale	(37)	(37)	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	08/03/2015.	3.7875	10/26/2015.	3.8375	Sale	(750)	(750)	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	08/03/2015.	3.7875	10/27/2015.	3.8425	Sale	(825)	(825)	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	08/03/2015.	3.7875	10/28/2015.	3.7750	Sale	63	63	0	0	0	5,000
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	08/19/2015.	3.8175	10/28/2015.	3.7750	Sale	213	213	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	08/19/2015.	3.8175	10/29/2015.	3.7925	Sale	250	250	0	0	0	5,000
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	08/19/2015.	3.8175	10/30/2015.	3.7950	Sale	113	113	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	09/15/2015.	3.9225	10/30/2015.	3.7950	Sale	1,275	1,275	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	09/15/2015.	3.9225	11/02/2015.	3.7900	Sale	1,325	1,325	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	09/15/2015.	3.9225	11/12/2015.	3.5975	Sale	3,250	3,250	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	09/15/2015.	3.9225	11/23/2015.	3.6150	Sale	4,612	4,612	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/02/2014.	11.4380	01/06/2015.	10.2425	Sale	5,978	5,978	0	0	0	5,000
SZ4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/02/2014.	11.4380	02/04/2015.	9.6025	Sale	27,533	27,533	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/02/2014.	11.4380	02/06/2015.	9.5950	Sale	9,215	9,215	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/28/2014.	10.9150	02/06/2015.	9.5950	Sale	6,600	6,600	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	09/23/2014.	9.4950	02/06/2015.	9.5950	Sale	(500)	(500)	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	09/23/2014.	9.4950	02/18/2015.	9.7775	Sale	(2,825)	(2,825)	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	10/01/2014.	9.4325	02/18/2015.	9.7775	Sale	(1,725)	(1,725)	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	10/16/2014.	9.7625	02/18/2015.	9.7775	Sale	(75)	(75)	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	11/20/2014.	9.9925	02/18/2015.	9.7775	Sale	1,075	1,075	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	11/21/2014.	10.1075	02/18/2015.	9.7775	Sale	1,650	1,650	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	12/03/2014.	9.7400	02/18/2015.	9.7775	Sale	(187)	(187)	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	12/22/2014.	10.2450	02/18/2015.	9.7775	Sale	2,338	2,338	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/02/2015.	9.9825	02/18/2015.	9.7775	Sale	2,050	2,050	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/14/2015.	9.8375	02/18/2015.	9.7775	Sale	300	300	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/14/2015.	9.8375	02/23/2015.	9.8000	Sale	375	375	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/26/2015.	9.6350	02/23/2015.	9.8000	Sale	(825)	(825)	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/26/2015.	9.6350	02/25/2015.	9.9550	Sale	(1,600)	(1,600)	0	0	0	5,000
SZ4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/27/2015.	9.6360	02/25/2015.	9.9550	Sale	(4,785)	(4,785)	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/27/2015.	9.6360	02/27/2015.	9.9500	Sale	(3,140)	(3,140)	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	01/30/2015.	9.4325	02/27/2015.	9.9500	Sale	(5,175)	(5,175)	0	0	0	5,000
SZ4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	05/20/2015.	9.1900	06/18/2015.	9.4100	Sale	(4,400)	(4,400)	0	0	0	5,000
SZ4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	05/26/2015.	9.0775	06/18/2015.	9.4100	Sale	(6,650)	(6,650)	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	05/27/2015.	9.0325	06/24/2015.	9.5950	Sale	(2,813)	(2,813)	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
SZ4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	06/15/2015.	9.0275	06/24/2015.	9.5950	Sale	(11,350)	(11,350)	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/15/2015.	10.1600	09/09/2015.	8.7325	Sale	14,275	14,275	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/16/2015.	10.2350	09/09/2015.	8.7325	Sale	7,513	7,513	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/16/2015.	10.2350	09/24/2015.	8.6600	Sale	15,750	15,750	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/17/2015.	10.0775	09/24/2015.	8.6600	Sale	14,175	14,175	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/17/2015.	10.0775	10/02/2015.	8.7500	Sale	6,638	6,638	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/20/2015.	9.9775	10/02/2015.	8.7500	Sale	6,138	6,138	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/20/2015.	9.9775	10/07/2015.	8.9400	Sale	10,375	10,375	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/21/2015.	10.0300	10/07/2015.	8.9400	Sale	10,900	10,900	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/21/2015.	10.0300	10/08/2015.	8.8700	Sale	5,800	5,800	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/23/2015.	9.8200	10/08/2015.	8.8700	Sale	4,750	4,750	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/23/2015.	9.8200	10/09/2015.	8.7925	Sale	5,138	5,138	0	0	0	5,000
SZ4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/23/2015.	9.8200	10/14/2015.	9.1275	Sale	13,850	13,850	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/29/2015.	9.4575	10/15/2015.	9.0550	Sale	2,013	2,013	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/29/2015.	9.4575	10/16/2015.	9.0050	Sale	2,262	2,262	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/29/2015.	9.4575	10/19/2015.	8.9625	Sale	2,475	2,475	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/29/2015.	9.4575	10/21/2015.	9.0675	Sale	3,900	3,900	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/30/2015.	9.4725	10/22/2015.	8.9775	Sale	4,950	4,950	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	07/30/2015.	9.4725	10/26/2015.	8.9025	Sale	2,850	2,850	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	08/03/2015.	9.4125	10/26/2015.	8.9025	Sale	2,550	2,550	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	08/03/2015.	9.4125	10/28/2015.	8.8588	Sale	5,537	5,537	0	0	0	5,000
SZ4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/17/2015.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39..	08/03/2015.	9.4125	10/29/2015.	8.7925	Sale	9,300	9,300	0	0	0	5,000
1349999. Total-Short Futures-Hedging Other														151,137	151,137	0	0	XXX	XXX
1389999. Total-Short Futures														151,137	151,137	0	0	XXX	XXX
1409999. Total-Hedging Other														(91,612)	(91,612)	0	0	XXX	XXX
1449999. TOTAL														(91,612)	(91,612)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
a	Commodity

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 6 Designation											
Fifth Third Bank QFROUN1UWUYU0DVIWD51...	Y	N	0	821,855	0	821,855	821,855	0	821,855	337,500	337,500
0799999. Total NAIC 6 Designation			0	821,855	0	821,855	821,855	0	821,855	337,500	337,500
0999999. Gross Totals			0	821,855	0	821,855	821,855	0	821,855	337,500	337,500
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				821,855	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)

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

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

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
The Bank of New York Mellon	New York, New York		0.010	144	0	513,961	XXX
Bank of America	Miami, Florida		0.000	0	0	162,617	XXX
BB&T	Crestview Hills, Kentucky		0.000	0	0	1,999,910	XXX
The Bank of Guam	Hagatna, Guam		0.250	504	1	50,880	XXX
Certificate of Deposit .25% 12/28/16			0.000	0	0	0	XXX
The Centreville National Bank	Stevensville, Maryland		0.000	0	0	123,405	XXX
Cheviot Savings Bank	Cincinnati, Ohio		0.550	14,109	0	0	XXX
Fifth Third Bank	Cincinnati, Ohio		0.050	250	129	450,180	XXX
Certificate of Deposit .05% 6-4-16			0.000	0	0	0	XXX
Huntington National Bank	Columbus, Ohio		0.000	0	0	4,999,523	XXX
JP Morgan Chase	Indianapolis, Indiana		0.050	22	0	75,022	XXX
Keybank	Albany, New York		0.000	0	0	4,999,936	XXX
Laconia Savings Bank	Whitefield, New Hampshire		0.000	0	0	884,847	XXX
LaSalle Bank N.A.	Chicago, Illinois		0.000	0	0	925,997	XXX
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	1,585,348	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(25,550,020)	XXX
Northrim Bank	Anchorage, Alaska		0.200	74	14	36,799	XXX
Certificate of Deposit .20% 10-22-16			0.000	0	0	0	XXX
Oversea-Chinese Banking Corporation	Singapore		0.000	0	0	9,995,598	XXX
Royal Bank of Canada	Toronto, Canada		0.500	54,407	0	13,304,175	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	25,086,142	XXX
US Bank	Miami, Florida		0.000	0	0	4,775	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	1,950,458	XXX
0199999. Total - Open Depositories		XXX	XXX	69,510	144	41,599,553	XXX
0399999. Total Cash on Deposit		XXX	XXX	69,510	144	41,599,553	XXX
0599999. Total Cash		XXX	XXX	69,510	144	41,599,553	XXX

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

1. January	(17,206,944)	4. April	48,076,400	7. July	52,050,160	10. October	22,895,733
2. February	(18,915,150)	5. May	38,108,643	8. August	26,575,122	11. November	18,782,411
3. March	36,560,177	6. June	76,031,257	9. September	30,885,167	12. December	41,599,553

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
Sweep Accounts							
PNC Repurchase Agreement		12/31/2015	0.010	01/04/2016	38,408,608	0	3,483
8499999. Total - Sweep Accounts					38,408,608	0	3,483
8699999. Total - Cash Equivalents					38,408,608	0	3,483

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama AL	B	PROPERTY AND CASUALTY	0	0	140,261	139,661
2. Alaska AK	C	PAYABLE IF DESIRED	0	0	36,799	36,799
3. Arizona AZ	B	PROPERTY AND CASUALTY	0	0	3,976,904	4,570,839
4. Arkansas AR	B	PROPERTY AND CASUALTY	0	0	199,787	200,221
5. California CA	B	PROPERTY AND CASUALTY AND WORKERS' COMPENSATION	0	0	64,236,609	68,086,079
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE	B	PROPERTY AND CASUALTY	0	0	130,389	130,203
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	PROPERTY AND CASUALTY	0	0	317,450	333,457
12. Hawaii HI			0	0	0	0
13. Idaho ID	B	PROPERTY AND CASUALTY	0	0	984,692	980,621
14. Illinois IL			0	0	0	0
15. Indiana IN	ST	PROPERTY AND CASUALTY	0	0	75,022	75,022
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	PROPERTY AND CASUALTY	0	0	310,004	324,834
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	PROPERTY AND CASUALTY	0	0	310,550	318,188
30. New Hampshire NH	B	PROPERTY AND CASUALTY	0	0	2,216,290	2,235,288
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	PROPERTY AND CASUALTY	0	0	794,891	844,029
33. New York NY	B	PROPERTY AND CASUALTY	0	0	2,625,608	2,611,167
34. North Carolina NC	B	PROPERTY AND CASUALTY	0	0	1,240,017	1,299,336
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	PROPERTY AND CASUALTY	3,200,000	3,365,376	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR	B	PROPERTY AND CASUALTY AND WORKERS' COMPENSATION	0	0	5,742,207	5,791,428
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	B	PROPERTY AND CASUALTY AND SURETY	0	0	310,760	309,894
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX	B	PROPERTY AND CASUALTY	0	0	80,239	80,125
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	PROPERTY AND CASUALTY	0	0	244,739	245,271
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU	ST	PROPERTY AND CASUALTY	0	0	50,880	50,880
54. Puerto Rico PR			0	0	0	0
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN	B	PROPERTY AND CASUALTY	0	0	160,816,325	167,870,550
58. Aggregate Alien and Other OT	XXX	XXX	0	0	1,293,860	1,292,016
59. Total	XXX	XXX	3,200,000	3,365,376	246,134,284	257,825,908
DETAILS OF WRITE-INS						
5801. US AIRCRAFT INS GROUP	B	PROPERTY AND CASUALTY	0	0	280,838	280,438
5802. US DEPT OF LABOR	B	PROPERTY AND CASUALTY	0	0	1,013,022	1,011,578
5803.			0	0	0	0
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	1,293,860	1,292,016

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